Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-1,074.740	1.000000	-1,074.74	1.000000	-1,074.74	0.00	0.00
		Base		1.000000	-1,074.74	1.000000	-1,074.74	0.00	0.00
US DOLLAR Total									
		Local	-1,074.740		-1,074.74		-1,074.74	0.00	0.00
		Base			-1,074.74		-1,074.74	0.00	0.00
CASH Total									
		Base	-1,074.740		-1,074.74		-1,074.74	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0	31 Dec 2030		
		Local	14,265,973.370	100.016067	14,268,265.54	100.020000	14,268,826.56	561.02	1.70
		Base		100.016067	14,268,265.54	100.020000	14,268,826.56	561.02	1.70
US DOLLAR Total									
		Local	14,265,973.370		14,268,265.54		14,268,826.56	561.02	1.70
		Base			14,268,265.54		14,268,826.56	561.02	1.70
CASH EQUIVALENT Total									
		Base	14,265,973.370		14,268,265.54		14,268,826.56	561.02	1.70
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	34,099.000	38.632725	1,317,337.30	55.800000	1,902,724.20	585,386.90	0.23
		Base		38.632725	1,317,337.30	55.800000	1,902,724.20	585,386.90	0.23

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	29,984.000	48.871946	1,465,376.44	55.250000	1,656,616.00	191,239.56	0.20
		Base		48.871946	1,465,376.44	55.250000	1,656,616.00	191,239.56	0.20
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,413.000	21.196355	687,037.47	29.120000	943,866.56	256,829.09	0.11
		Base		21.196355	687,037.47	29.120000	943,866.56	256,829.09	0.11
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,028.000	93.535291	1,873,324.80	112.240000	2,247,942.72	374,617.92	0.27
		Base		93.535291	1,873,324.80	112.240000	2,247,942.72	374,617.92	0.27
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,638.000	10.080112	591,077.59	18.610000	1,091,253.18	500,175.59	0.13
		Base		10.080112	591,077.59	18.610000	1,091,253.18	500,175.59	0.13
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,739.000	16.629170	644,197.43	26.530000	1,027,745.67	383,548.24	0.12
		Base		16.629170	644,197.43	26.530000	1,027,745.67	383,548.24	0.12
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,164.000	28.181652	793,708.04	36.350000	1,023,761.40	230,053.36	0.12
		Base		28.181652	793,708.04	36.350000	1,023,761.40	230,053.36	0.12
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	367,501.000	4.080935	1,499,747.53	8.910000	3,274,433.91	1,774,686.38	0.39
		Base		4.080935	1,499,747.53	8.910000	3,274,433.91	1,774,686.38	0.39
009728106	AKORN INC COMMON STOCK								
		Local	44,150.000	41.688516	1,840,547.99	21.220000	936,863.00	-903,684.99	0.11
		Base		41.688516	1,840,547.99	21.220000	936,863.00	-903,684.99	0.11
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,050.000	20.637241	475,688.41	44.070000	1,015,813.50	540,125.09	0.12
		Base		20.637241	475,688.41	44.070000	1,015,813.50	540,125.09	0.12
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	39,022.000	69.838036	2,725,219.84	109.590000	4,276,420.98	1,551,201.14	0.51
		Base		69.838036	2,725,219.84	109.590000	4,276,420.98	1,551,201.14	0.51

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	37,655.000	63.006193	2,372,498.18	93.050000	3,503,797.75	1,131,299.57	0.42
		Base		63.006193	2,372,498.18	93.050000	3,503,797.75	1,131,299.57	0.42
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,727.000	347.421065	2,684,522.57	567.950000	4,388,549.65	1,704,027.08	0.52
		Base		347.421065	2,684,522.57	567.950000	4,388,549.65	1,704,027.08	0.52
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	54,545.000	28.421027	1,550,224.92	17.540000	956,719.30	-593,505.62	0.11
		Base		28.421027	1,550,224.92	17.540000	956,719.30	-593,505.62	0.11
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	93,362.000	15.929412	1,487,201.72	10.980000	1,025,114.76	-462,086.96	0.12
		Base		15.929412	1,487,201.72	10.980000	1,025,114.76	-462,086.96	0.12
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	65,291.000	41.486314	2,708,682.94	47.110000	3,075,859.01	367,176.07	0.37
		Base		41.486314	2,708,682.94	47.110000	3,075,859.01	367,176.07	0.37
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	85,503.000	17.727161	1,515,725.43	16.560000	1,415,929.68	-99,795.75	0.17
		Base		17.727161	1,515,725.43	16.560000	1,415,929.68	-99,795.75	0.17
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,527.000	35.340216	1,290,872.06	82.230000	3,003,615.21	1,712,743.15	0.36
		Base		35.340216	1,290,872.06	82.230000	3,003,615.21	1,712,743.15	0.36
03232P405	AMSURG CORP COMMON STOCK								
		Local	27,429.000	78.775001	2,160,719.51	68.120000	1,868,463.48	-292,256.03	0.22
		Base		78.775001	2,160,719.51	68.120000	1,868,463.48	-292,256.03	0.22
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,648.000	49.894227	2,177,783.24	94.030000	4,104,221.44	1,926,438.20	0.49
		Base		49.894227	2,177,783.24	94.030000	4,104,221.44	1,926,438.20	0.49
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,496.000	44.203118	1,392,221.41	73.180000	2,304,877.28	912,655.87	0.28
		Base		44.203118	1,392,221.41	73.180000	2,304,877.28	912,655.87	0.28

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03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	88,742.000	16.872735	1,497,320.29	29.730000	2,638,299.66	1,140,979.37	0.32
		Base		16.872735	1,497,320.29	29.730000	2,638,299.66	1,140,979.37	0.32
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	45,674.000	31.346569	1,431,723.20	68.270000	3,118,163.98	1,686,440.78	0.37
		Base		31.346569	1,431,723.20	68.270000	3,118,163.98	1,686,440.78	0.37
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	31,402.000	49.904488	1,567,100.73	112.700000	3,539,005.40	1,971,904.67	0.42
		Base		49.904488	1,567,100.73	112.700000	3,539,005.40	1,971,904.67	0.42
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	74,358.000	17.519040	1,302,680.76	22.850000	1,699,080.30	396,399.54	0.20
		Base		17.519040	1,302,680.76	22.850000	1,699,080.30	396,399.54	0.20
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	51,969.000	34.643942	1,800,411.03	71.120000	3,696,035.28	1,895,624.25	0.44
		Base		34.643942	1,800,411.03	71.120000	3,696,035.28	1,895,624.25	0.44
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	43,900.000	36.438349	1,599,643.54	38.290000	1,680,931.00	81,287.46	0.20
		Base		36.438349	1,599,643.54	38.290000	1,680,931.00	81,287.46	0.20
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	63,739.000	28.945694	1,844,969.62	45.890000	2,924,982.71	1,080,013.09	0.35
		Base		28.945694	1,844,969.62	45.890000	2,924,982.71	1,080,013.09	0.35
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	218,702.000	7.815061	1,709,169.42	5.370000	1,174,429.74	-534,739.68	0.14
		Base		7.815061	1,709,169.42	5.370000	1,174,429.74	-534,739.68	0.14
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	43,065.000	17.764881	765,044.61	28.550000	1,229,505.75	464,461.14	0.15
		Base		17.764881	765,044.61	28.550000	1,229,505.75	464,461.14	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,453.000	52.600202	1,128,432.13	83.370000	1,788,536.61	660,104.48	0.21
		Base		52.600202	1,128,432.13	83.370000	1,788,536.61	660,104.48	0.21

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063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,456.000	43.968182	1,998,617.69	48.520000	2,205,525.12	206,907.43	0.26
		Base		43.968182	1,998,617.69	48.520000	2,205,525.12	206,907.43	0.26
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	50,858.000	25.279450	1,285,662.28	60.040000	3,053,514.32	1,767,852.04	0.36
		Base		25.279450	1,285,662.28	60.040000	3,053,514.32	1,767,852.04	0.36
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,079.000	78.272067	1,649,896.90	73.900000	1,557,738.10	-92,158.80	0.19
		Base		78.272067	1,649,896.90	73.900000	1,557,738.10	-92,158.80	0.19
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,398.000	45.062799	2,135,886.54	50.070000	2,373,217.86	237,331.32	0.28
		Base		45.062799	2,135,886.54	50.070000	2,373,217.86	237,331.32	0.28
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,146.000	26.911139	1,322,574.84	61.790000	3,036,731.34	1,714,156.50	0.36
		Base		26.911139	1,322,574.84	61.790000	3,036,731.34	1,714,156.50	0.36
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,207.000	35.106254	779,604.59	50.610000	1,123,896.27	344,291.68	0.13
		Base		35.106254	779,604.59	50.610000	1,123,896.27	344,291.68	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,337.000	97.223156	1,004,995.76	173.500000	1,793,469.50	788,473.74	0.21
		Base		97.223156	1,004,995.76	173.500000	1,793,469.50	788,473.74	0.21
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,665.000	72.732084	1,357,544.35	105.360000	1,966,544.40	609,000.05	0.23
		Base		72.732084	1,357,544.35	105.360000	1,966,544.40	609,000.05	0.23
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,184.000	34.897963	913,768.26	58.750000	1,538,310.00	624,541.74	0.18
		Base		34.897963	913,768.26	58.750000	1,538,310.00	624,541.74	0.18
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,532.000	307.521198	1,393,686.07	173.100000	784,489.20	-609,196.87	0.09
		Base		307.521198	1,393,686.07	173.100000	784,489.20	-609,196.87	0.09

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,791.000	20.581022	510,224.11	53.110000	1,316,650.01	806,425.90	0.16
		Base		20.581022	510,224.11	53.110000	1,316,650.01	806,425.90	0.16
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,191.000	24.796161	1,467,709.56	64.740000	3,832,025.34	2,364,315.78	0.46
		Base		24.796161	1,467,709.56	64.740000	3,832,025.34	2,364,315.78	0.46
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	200,611.000	9.041952	1,813,915.07	12.340000	2,475,539.74	661,624.67	0.30
		Base		9.041952	1,813,915.07	12.340000	2,475,539.74	661,624.67	0.30
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	57,373.000	22.084680	1,267,064.37	43.350000	2,487,119.55	1,220,055.18	0.30
		Base		22.084680	1,267,064.37	43.350000	2,487,119.55	1,220,055.18	0.30
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,150.000	24.541187	1,108,034.60	50.120000	2,262,918.00	1,154,883.40	0.27
		Base		24.541187	1,108,034.60	50.120000	2,262,918.00	1,154,883.40	0.27
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,158.000	188.623483	1,727,413.86	168.600000	1,544,038.80	-183,375.06	0.18
		Base		188.623483	1,727,413.86	168.600000	1,544,038.80	-183,375.06	0.18
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	40,679.000	30.388884	1,236,189.42	68.900000	2,802,783.10	1,566,593.68	0.33
		Base		30.388884	1,236,189.42	68.900000	2,802,783.10	1,566,593.68	0.33
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	75,138.000	31.540637	2,369,900.41	57.700000	4,335,462.60	1,965,562.19	0.52
		Base		31.540637	2,369,900.41	57.700000	4,335,462.60	1,965,562.19	0.52
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,117.000	35.363450	569,952.73	58.950000	950,097.15	380,144.42	0.11
		Base		35.363450	569,952.73	58.950000	950,097.15	380,144.42	0.11
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	87,647.000	17.674475	1,549,114.74	17.900000	1,568,881.30	19,766.56	0.19
		Base		17.674475	1,549,114.74	17.900000	1,568,881.30	19,766.56	0.19

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12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	37,878.000	31.888857	1,207,886.13	48.030000	1,819,280.34	611,394.21	0.22
		Base		31.888857	1,207,886.13	48.030000	1,819,280.34	611,394.21	0.22
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	25,696.000	55.631017	1,429,494.61	62.240000	1,599,319.04	169,824.43	0.19
		Base		55.631017	1,429,494.61	62.240000	1,599,319.04	169,824.43	0.19
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,347.000	373.753911	877,200.43	591.060000	1,387,217.82	510,017.39	0.17
		Base		373.753911	877,200.43	591.060000	1,387,217.82	510,017.39	0.17
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	31,217.000	30.376155	948,252.42	50.930000	1,589,881.81	641,629.39	0.19
		Base		30.376155	948,252.42	50.930000	1,589,881.81	641,629.39	0.19
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	146,298.000	9.455061	1,383,256.55	26.280000	3,844,711.44	2,461,454.89	0.46
		Base		9.455061	1,383,256.55	26.280000	3,844,711.44	2,461,454.89	0.46
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	37,329.000	41.116525	1,534,838.76	33.390000	1,246,415.31	-288,423.45	0.15
		Base		41.116525	1,534,838.76	33.390000	1,246,415.31	-288,423.45	0.15
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	43,745.000	46.388857	2,029,280.55	78.710000	3,443,168.95	1,413,888.40	0.41
		Base		46.388857	2,029,280.55	78.710000	3,443,168.95	1,413,888.40	0.41
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	42,008.000	33.031849	1,387,601.90	24.080000	1,011,552.64	-376,049.26	0.12
		Base		33.031849	1,387,601.90	24.080000	1,011,552.64	-376,049.26	0.12
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	32,339.000	46.737048	1,511,429.40	112.170000	3,627,465.63	2,116,036.23	0.43
		Base		46.737048	1,511,429.40	112.170000	3,627,465.63	2,116,036.23	0.43
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,327.000	40.809102	951,953.93	35.770000	834,406.79	-117,547.14	0.10
		Base		40.809102	951,953.93	35.770000	834,406.79	-117,547.14	0.10

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146229109	CARTER S INC COMMON STOCK USD.01								
		Local	25,052.000	51.103536	1,280,245.78	91.290000	2,286,997.08	1,006,751.30	0.27
		Base		51.103536	1,280,245.78	91.290000	2,286,997.08	1,006,751.30	0.27
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,608.000	97.658243	1,914,882.83	120.450000	2,361,783.60	446,900.77	0.28
		Base		97.658243	1,914,882.83	120.450000	2,361,783.60	446,900.77	0.28
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	62,426.000	31.949702	1,994,492.07	23.930000	1,493,854.18	-500,637.89	0.18
		Base		31.949702	1,994,492.07	23.930000	1,493,854.18	-500,637.89	0.18
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,098.000	14.016077	519,968.41	35.100000	1,302,139.80	782,171.39	0.16
		Base		14.016077	519,968.41	35.100000	1,302,139.80	782,171.39	0.16
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,668.000	39.121659	925,931.43	71.100000	1,682,794.80	756,863.37	0.20
		Base		39.121659	925,931.43	71.100000	1,682,794.80	756,863.37	0.20
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,377.000	26.857182	600,983.17	59.170000	1,324,047.09	723,063.92	0.16
		Base		26.857182	600,983.17	59.170000	1,324,047.09	723,063.92	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,015.000	43.675600	1,529,301.14	51.880000	1,816,578.20	287,277.06	0.22
		Base		43.675600	1,529,301.14	51.880000	1,816,578.20	287,277.06	0.22
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	66,075.000	11.351734	750,065.82	15.310000	1,011,608.25	261,542.43	0.12
		Base		11.351734	750,065.82	15.310000	1,011,608.25	261,542.43	0.12
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,226.000	121.566269	756,871.59	153.100000	953,200.60	196,329.01	0.11
		Base		121.566269	756,871.59	153.100000	953,200.60	196,329.01	0.11
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,118.000	17.403995	1,202,929.35	21.450000	1,482,581.10	279,651.75	0.18
		Base		17.403995	1,202,929.35	21.450000	1,482,581.10	279,651.75	0.18

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17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	52,927.000	24.643674	1,304,315.72	39.840000	2,108,611.68	804,295.96	0.25
		Base		24.643674	1,304,315.72	39.840000	2,108,611.68	804,295.96	0.25
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,267.000	55.884591	1,747,343.51	55.000000	1,719,685.00	-27,658.51	0.21
		Base		55.884591	1,747,343.51	55.000000	1,719,685.00	-27,658.51	0.21
179895107	CLARCOR INC COMMON STOCK USD1.0								
		Local	24,402.000	49.958694	1,219,092.04	70.450000	1,719,120.90	500,028.86	0.21
		Base		49.958694	1,219,092.04	70.450000	1,719,120.90	500,028.86	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,184.000	41.051153	1,074,883.38	52.850000	1,383,824.40	308,941.02	0.17
		Base		41.051153	1,074,883.38	52.850000	1,383,824.40	308,941.02	0.17
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,592.000	43.286718	1,843,667.90	59.710000	2,543,168.32	699,500.42	0.30
		Base		43.286718	1,843,667.90	59.710000	2,543,168.32	699,500.42	0.30
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,634.850	28.396549	1,239,079.14	54.810000	2,391,626.13	1,152,546.99	0.29
		Base		28.396549	1,239,079.14	54.810000	2,391,626.13	1,152,546.99	0.29
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,365.000	14.247854	817,328.12	22.010000	1,262,603.65	445,275.53	0.15
		Base		14.247854	817,328.12	22.010000	1,262,603.65	445,275.53	0.15
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	68,028.000	28.644716	1,948,642.77	24.930000	1,695,938.04	-252,704.73	0.20
		Base		28.644716	1,948,642.77	24.930000	1,695,938.04	-252,704.73	0.20
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,675.000	74.547985	1,541,279.58	54.000000	1,116,450.00	-424,829.58	0.13
		Base		74.547985	1,541,279.58	54.000000	1,116,450.00	-424,829.58	0.13
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,910.000	87.338967	1,476,901.93	77.550000	1,311,370.50	-165,531.43	0.16
		Base		87.338967	1,476,901.93	77.550000	1,311,370.50	-165,531.43	0.16

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205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.0								
		Local	70,275.000	31.087701	2,184,688.21	60.630000	4,260,773.25	2,076,085.04	0.51
		Base		31.087701	2,184,688.21	60.630000	4,260,773.25	2,076,085.04	0.51
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	22,404.000	38.530000	863,226.12	29.040000	650,612.16	-212,613.96	0.08
		Base		38.530000	863,226.12	29.040000	650,612.16	-212,613.96	0.08
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	88,410.000	11.434113	1,010,889.97	20.580000	1,819,477.80	808,587.83	0.22
		Base		11.434113	1,010,889.97	20.580000	1,819,477.80	808,587.83	0.22
212485106	CONVERGYS CORP COMMON STOCK								
		Local	47,997.000	11.613418	557,409.22	25.870000	1,241,682.39	684,273.17	0.15
		Base		11.613418	557,409.22	25.870000	1,241,682.39	684,273.17	0.15
217204106	COPART INC COMMON STOCK								
		Local	48,718.000	22.564334	1,099,289.24	54.720000	2,665,848.96	1,566,559.72	0.32
		Base		22.564334	1,099,289.24	54.720000	2,665,848.96	1,566,559.72	0.32
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	44,188.000	18.941849	837,002.44	37.730000	1,667,213.24	830,210.80	0.20
		Base		18.941849	837,002.44	37.730000	1,667,213.24	830,210.80	0.20
21871N101	CORECIVIC INC REIT USD.01								
		Local	66,974.000	30.118591	2,017,162.54	22.710000	1,520,979.54	-496,183.00	0.18
		Base		30.118591	2,017,162.54	22.710000	1,520,979.54	-496,183.00	0.18
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,422.000	31.884711	1,512,036.78	28.620000	1,357,217.64	-154,819.14	0.16
		Base		31.884711	1,512,036.78	28.620000	1,357,217.64	-154,819.14	0.16
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	170,536.000	10.190000	1,737,761.84	7.910000	1,348,939.76	-388,822.08	0.16
		Base		10.190000	1,737,761.84	7.910000	1,348,939.76	-388,822.08	0.16
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,982.000	151.450425	1,814,678.99	162.740000	1,949,950.68	135,271.69	0.23
		Base		151.450425	1,814,678.99	162.740000	1,949,950.68	135,271.69	0.23

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224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,842.000	37.616161	934,460.68	73.490000	1,825,638.58	891,177.90	0.22
		Base		37.616161	934,460.68	73.490000	1,825,638.58	891,177.90	0.22
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,470.000	34.138720	1,722,981.22	25.320000	1,277,900.40	-445,080.82	0.15
		Base		34.138720	1,722,981.22	25.320000	1,277,900.40	-445,080.82	0.15
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,661.000	58.403597	1,615,501.89	82.310000	2,276,776.91	661,275.02	0.27
		Base		58.403597	1,615,501.89	82.310000	2,276,776.91	661,275.02	0.27
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,232.000	69.000000	1,534,008.00	100.520000	2,234,760.64	700,752.64	0.27
		Base		69.000000	1,534,008.00	100.520000	2,234,760.64	700,752.64	0.27
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	160,731.000	15.357197	2,468,377.68	11.250000	1,808,223.75	-660,153.93	0.22
		Base		15.357197	2,468,377.68	11.250000	1,808,223.75	-660,153.93	0.22
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,114.000	39.704885	1,791,246.19	45.950000	2,072,988.30	281,742.11	0.25
		Base		39.704885	1,791,246.19	45.950000	2,072,988.30	281,742.11	0.25
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,323.000	61.799745	1,008,757.24	103.210000	1,684,696.83	675,939.59	0.20
		Base		61.799745	1,008,757.24	103.210000	1,684,696.83	675,939.59	0.20
235825205	DANA INC COMMON STOCK USD.01								
		Local	71,780.000	21.413155	1,537,036.26	16.890000	1,212,364.20	-324,672.06	0.14
		Base		21.413155	1,537,036.26	16.890000	1,212,364.20	-324,672.06	0.14
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	45,251.000	19.923342	901,551.17	19.860000	898,684.86	-2,866.31	0.11
		Base		19.923342	901,551.17	19.860000	898,684.86	-2,866.31	0.11
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,035.000	63.935981	1,025,213.46	59.480000	953,761.80	-71,451.66	0.11
		Base		63.935981	1,025,213.46	59.480000	953,761.80	-71,451.66	0.11

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247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	199,339.000	7.033078	1,401,966.75	3.780000	753,501.42	-648,465.33	0.09
		Base		7.033078	1,401,966.75	3.780000	753,501.42	-648,465.33	0.09
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	24,405.000	25.241954	616,029.88	67.700000	1,652,218.50	1,036,188.62	0.20
		Base		25.241954	616,029.88	67.700000	1,652,218.50	1,036,188.62	0.20
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,396.000	24.972127	709,108.53	29.850000	847,620.60	138,512.07	0.10
		Base		24.972127	709,108.53	29.850000	847,620.60	138,512.07	0.10
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	32,253.000	17.594595	567,478.47	18.060000	582,489.18	15,010.71	0.07
		Base		17.594595	567,478.47	18.060000	582,489.18	15,010.71	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	44,045.000	32.536234	1,433,058.42	59.070000	2,601,738.15	1,168,679.73	0.31
		Base		32.536234	1,433,058.42	59.070000	2,601,738.15	1,168,679.73	0.31
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	37,592.000	29.169537	1,096,541.22	22.800000	857,097.60	-239,443.62	0.10
		Base		29.169537	1,096,541.22	22.800000	857,097.60	-239,443.62	0.10
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	24,151.000	63.760572	1,539,881.57	168.040000	4,058,334.04	2,518,452.47	0.48
		Base		63.760572	1,539,881.57	168.040000	4,058,334.04	2,518,452.47	0.48
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	31,320.000	49.975445	1,565,230.94	39.270000	1,229,936.40	-335,294.54	0.15
		Base		49.975445	1,565,230.94	39.270000	1,229,936.40	-335,294.54	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	66,621.000	26.221840	1,746,925.23	40.560000	2,702,147.76	955,222.53	0.32
		Base		26.221840	1,746,925.23	40.560000	2,702,147.76	955,222.53	0.32
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	71,804.000	29.931407	2,149,194.78	36.690000	2,634,488.76	485,293.98	0.31
		Base		29.931407	2,149,194.78	36.690000	2,634,488.76	485,293.98	0.31

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262037104	DRIL QUIP INC COMMON STOCK USD.01								
		18,802.000	Local	74.626940	1,403,135.73	56.550000	1,063,253.10	-339,882.63	0.13
			Base	74.626940	1,403,135.73	56.550000	1,063,253.10	-339,882.63	0.13
264411505	DUKE REALTY CORP REIT USD.01								
		175,532.000	Local	13.100539	2,299,563.84	25.430000	4,463,778.76	2,164,214.92	0.53
			Base	13.100539	2,299,563.84	25.430000	4,463,778.76	2,164,214.92	0.53
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		45,913.000	Local	52.497367	2,410,311.63	54.290000	2,492,616.77	82,305.14	0.30
			Base	52.497367	2,410,311.63	54.290000	2,492,616.77	82,305.14	0.30
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		15,727.000	Local	87.750000	1,380,044.25	73.230000	1,151,688.21	-228,356.04	0.14
			Base	87.750000	1,380,044.25	73.230000	1,151,688.21	-228,356.04	0.14
26884U109	EPR PROPERTIES REIT USD.01								
		31,841.000	Local	54.566281	1,737,444.94	69.540000	2,214,223.14	476,778.20	0.26
			Base	54.566281	1,737,444.94	69.540000	2,214,223.14	476,778.20	0.26
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		24,142.000	Local	70.252402	1,696,033.48	97.200000	2,346,602.40	650,568.92	0.28
			Base	70.252402	1,696,033.48	97.200000	2,346,602.40	650,568.92	0.28
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		72,115.000	Local	22.429272	1,617,486.94	47.880000	3,452,866.20	1,835,379.26	0.41
			Base	22.429272	1,617,486.94	47.880000	3,452,866.20	1,835,379.26	0.41
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		56,763.000	Local	27.794834	1,577,718.19	40.440000	2,295,495.72	717,777.53	0.27
			Base	27.794834	1,577,718.19	40.440000	2,295,495.72	717,777.53	0.27
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		29,502.000	Local	46.609213	1,375,064.99	79.140000	2,334,788.28	959,723.29	0.28
			Base	46.609213	1,375,064.99	79.140000	2,334,788.28	959,723.29	0.28
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		36,557.000	Local	42.789324	1,564,249.30	40.600000	1,484,214.20	-80,035.10	0.18
			Base	42.789324	1,564,249.30	40.600000	1,484,214.20	-80,035.10	0.18

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29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	30,427.000	49.010473	1,491,241.65	69.370000	2,110,720.99	619,479.34	0.25
		Base		49.010473	1,491,241.65	69.370000	2,110,720.99	619,479.34	0.25
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,578.000	53.391142	2,593,634.91	62.070000	3,015,236.46	421,601.55	0.36
		Base		53.391142	2,593,634.91	62.070000	3,015,236.46	421,601.55	0.36
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	30,980.000	25.034751	775,576.58	44.870000	1,390,072.60	614,496.02	0.17
		Base		25.034751	775,576.58	44.870000	1,390,072.60	614,496.02	0.17
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,733.000	67.843019	1,474,432.34	79.580000	1,729,512.14	255,079.80	0.21
		Base		67.843019	1,474,432.34	79.580000	1,729,512.14	255,079.80	0.21
294752100	EQUITY ONE INC REIT USD.01								
		Local	46,047.000	20.657326	951,207.88	29.860000	1,374,963.42	423,755.54	0.16
		Base		20.657326	951,207.88	29.860000	1,374,963.42	423,755.54	0.16
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,711.000	81.463265	1,198,406.09	87.950000	1,293,832.45	95,426.36	0.15
		Base		81.463265	1,198,406.09	87.950000	1,293,832.45	95,426.36	0.15
302520101	FNB CORP COMMON STOCK USD.01								
		Local	105,153.000	11.866589	1,247,807.42	15.280000	1,606,737.84	358,930.42	0.19
		Base		11.866589	1,247,807.42	15.280000	1,606,737.84	358,930.42	0.19
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,108.000	42.200531	890,768.80	42.700000	901,311.60	10,542.80	0.11
		Base		42.200531	890,768.80	42.700000	901,311.60	10,542.80	0.11
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,344.000	67.534139	1,373,914.52	160.170000	3,258,498.48	1,884,583.96	0.39
		Base		67.534139	1,373,914.52	160.170000	3,258,498.48	1,884,583.96	0.39
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,442.000	30.188876	466,176.63	113.690000	1,755,600.98	1,289,424.35	0.21
		Base		30.188876	466,176.63	113.690000	1,755,600.98	1,289,424.35	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,959.000	21.839321	1,025,552.66	27.490000	1,290,902.91	265,350.25	0.15
		Base		21.839321	1,025,552.66	27.490000	1,290,902.91	265,350.25	0.15
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,908.000	16.716985	917,896.19	37.740000	2,072,227.92	1,154,331.73	0.25
		Base		16.716985	917,896.19	37.740000	2,072,227.92	1,154,331.73	0.25
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	116,112.000	11.093417	1,288,078.80	19.080000	2,215,416.96	927,338.16	0.26
		Base		11.093417	1,288,078.80	19.080000	2,215,416.96	927,338.16	0.26
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,483.000	22.913736	1,340,064.03	26.450000	1,546,875.35	206,811.32	0.18
		Base		22.913736	1,340,064.03	26.450000	1,546,875.35	206,811.32	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,102.000	13.338532	1,215,166.96	15.520000	1,413,903.04	198,736.08	0.17
		Base		13.338532	1,215,166.96	15.520000	1,413,903.04	198,736.08	0.17
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,457.000	23.184089	1,703,033.59	30.100000	2,211,055.70	508,022.11	0.26
		Base		23.184089	1,703,033.59	30.100000	2,211,055.70	508,022.11	0.26
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	20,954.000	32.715049	685,511.14	33.420000	700,282.68	14,771.54	0.08
		Base		32.715049	685,511.14	33.420000	700,282.68	14,771.54	0.08
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	86,606.000	9.951653	861,872.88	17.750000	1,537,256.50	675,383.62	0.18
		Base		9.951653	861,872.88	17.750000	1,537,256.50	675,383.62	0.18
361448103	GATX CORP COMMON STOCK USD.625								
		Local	20,218.000	31.654134	639,983.29	54.640000	1,104,711.52	464,728.23	0.13
		Base		31.654134	639,983.29	54.640000	1,104,711.52	464,728.23	0.13
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	52,022.000	32.769374	1,704,728.35	24.690000	1,284,423.18	-420,305.17	0.15
		Base		32.769374	1,704,728.35	24.690000	1,284,423.18	-420,305.17	0.15

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366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,348.000	34.795462	1,438,722.77	102.820000	4,251,401.36	2,812,678.59	0.51
		Base		34.795462	1,438,722.77	102.820000	4,251,401.36	2,812,678.59	0.51
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,649.000	76.365578	2,187,797.45	76.400000	2,188,783.60	986.15	0.26
		Base		76.365578	2,187,797.45	76.400000	2,188,783.60	986.15	0.26
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	143,522.000	9.879459	1,417,919.69	18.490000	2,653,721.78	1,235,802.09	0.32
		Base		9.879459	1,417,919.69	18.490000	2,653,721.78	1,235,802.09	0.32
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	249,387.000	5.024168	1,252,962.25	4.280000	1,067,376.36	-185,585.89	0.13
		Base		5.024168	1,252,962.25	4.280000	1,067,376.36	-185,585.89	0.13
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,864.000	36.992135	1,030,748.86	81.230000	2,263,392.72	1,232,643.86	0.27
		Base		36.992135	1,030,748.86	81.230000	2,263,392.72	1,232,643.86	0.27
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,328.000	434.475352	1,011,458.62	489.750000	1,140,138.00	128,679.38	0.14
		Base		434.475352	1,011,458.62	489.750000	1,140,138.00	128,679.38	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,817.000	26.703591	529,185.07	58.990000	1,169,004.83	639,819.76	0.14
		Base		26.703591	529,185.07	58.990000	1,169,004.83	639,819.76	0.14
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	103,772.000	24.634538	2,556,375.30	26.390000	2,738,543.08	182,167.78	0.33
		Base		24.634538	2,556,375.30	26.390000	2,738,543.08	182,167.78	0.33
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,903.000	52.471444	677,039.04	51.370000	662,827.11	-14,211.93	0.08
		Base		52.471444	677,039.04	51.370000	662,827.11	-14,211.93	0.08
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	62,739.000	54.745564	3,434,681.92	25.690000	1,611,764.91	-1,822,917.01	0.19
		Base		54.745564	3,434,681.92	25.690000	1,611,764.91	-1,822,917.01	0.19

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404251100	HNI CORP COMMON STOCK USD1.0								
		22,248.000	Local	30.897045	687,397.46	52.770000	1,174,026.96	486,629.50	0.14
			Base	30.897045	687,397.46	52.770000	1,174,026.96	486,629.50	0.14
404303109	HSN INC COMMON STOCK USD.01								
		15,954.000	Local	40.906491	652,622.15	38.100000	607,847.40	-44,774.75	0.07
			Base	40.906491	652,622.15	38.100000	607,847.40	-44,774.75	0.07
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		51,770.000	Local	24.863520	1,287,184.43	39.190000	2,028,866.30	741,681.87	0.24
			Base	24.863520	1,287,184.43	39.190000	2,028,866.30	741,681.87	0.24
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		23,356.000	Local	38.849583	907,370.85	37.150000	867,675.40	-39,695.45	0.10
			Base	38.849583	907,370.85	37.150000	867,675.40	-39,695.45	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		38,807.000	Local	31.415518	1,219,142.01	41.550000	1,612,430.85	393,288.84	0.19
			Base	31.415518	1,219,142.01	41.550000	1,612,430.85	393,288.84	0.19
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		21,391.000	Local	46.642802	997,736.18	86.590000	1,852,246.69	854,510.51	0.22
			Base	46.642802	997,736.18	86.590000	1,852,246.69	854,510.51	0.22
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		54,146.000	Local	24.374347	1,319,773.39	30.800000	1,667,696.80	347,923.41	0.20
			Base	24.374347	1,319,773.39	30.800000	1,667,696.80	347,923.41	0.20
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		44,889.000	Local	40.451900	1,815,845.34	41.670000	1,870,524.63	54,679.29	0.22
			Base	40.451900	1,815,845.34	41.670000	1,870,524.63	54,679.29	0.22
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		57,981.000	Local	30.087902	1,744,526.67	29.380000	1,703,481.78	-41,044.89	0.20
			Base	30.087902	1,744,526.67	29.380000	1,703,481.78	-41,044.89	0.20
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		39,303.000	Local	30.216994	1,187,618.53	86.440000	3,397,351.32	2,209,732.79	0.41
			Base	30.216994	1,187,618.53	86.440000	3,397,351.32	2,209,732.79	0.41

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431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	49,349.000	32.655493	1,611,515.92	48.060000	2,371,712.94	760,197.02	0.28
		Base		32.655493	1,611,515.92	48.060000	2,371,712.94	760,197.02	0.28
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	29,812.000	34.013480	1,014,009.86	53.340000	1,590,172.08	576,162.22	0.19
		Base		34.013480	1,014,009.86	53.340000	1,590,172.08	576,162.22	0.19
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	88,338.000	28.626864	2,528,839.92	28.770000	2,541,484.26	12,644.34	0.30
		Base		28.626864	2,528,839.92	28.770000	2,541,484.26	12,644.34	0.30
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	82,177.000	22.740932	1,868,781.61	28.995000	2,382,722.12	513,940.51	0.28
		Base		22.740932	1,868,781.61	28.995000	2,382,722.12	513,940.51	0.28
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	25,753.000	55.070883	1,418,240.45	112.280000	2,891,546.84	1,473,306.39	0.35
		Base		55.070883	1,418,240.45	112.280000	2,891,546.84	1,473,306.39	0.35
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,416.000	42.586004	997,193.86	178.760000	4,185,844.16	3,188,650.30	0.50
		Base		42.586004	997,193.86	178.760000	4,185,844.16	3,188,650.30	0.50
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,619.000	74.944440	1,395,390.52	95.920000	1,785,934.48	390,543.96	0.21
		Base		74.944440	1,395,390.52	95.920000	1,785,934.48	390,543.96	0.21
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	44,840.000	21.447293	961,696.62	40.370000	1,810,190.80	848,494.18	0.22
		Base		21.447293	961,696.62	40.370000	1,810,190.80	848,494.18	0.22
451107106	IDACORP INC COMMON STOCK								
		Local	25,224.000	38.212336	963,867.97	76.150000	1,920,807.60	956,939.63	0.23
		Base		38.212336	963,867.97	76.150000	1,920,807.60	956,939.63	0.23
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,099.000	38.579262	1,469,831.31	93.610000	3,566,447.39	2,096,616.08	0.43
		Base		38.579262	1,469,831.31	93.610000	3,566,447.39	2,096,616.08	0.43

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45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	44,810.000	31.544536	1,413,510.68	117.650000	5,271,896.50	3,858,385.82	0.63
		Base		31.544536	1,413,510.68	117.650000	5,271,896.50	3,858,385.82	0.63
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	74,896.000	19.705229	1,475,842.84	37.440000	2,804,106.24	1,328,263.40	0.33
		Base		19.705229	1,475,842.84	37.440000	2,804,106.24	1,328,263.40	0.33
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,123.000	44.215516	1,597,197.10	117.380000	4,240,117.74	2,642,920.64	0.51
		Base		44.215516	1,597,197.10	117.380000	4,240,117.74	2,642,920.64	0.51
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	67,222.000	7.657786	514,771.69	23.400000	1,572,994.80	1,058,223.11	0.19
		Base		7.657786	514,771.69	23.400000	1,572,994.80	1,058,223.11	0.19
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,142.000	38.337015	657,173.11	79.200000	1,357,646.40	700,473.29	0.16
		Base		38.337015	657,173.11	79.200000	1,357,646.40	700,473.29	0.16
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	29,042.000	19.087864	554,349.76	38.925000	1,130,459.85	576,110.09	0.14
		Base		19.087864	554,349.76	38.925000	1,130,459.85	576,110.09	0.14
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,028.000	27.356911	356,405.83	36.800000	479,430.40	123,024.57	0.06
		Base		27.356911	356,405.83	36.800000	479,430.40	123,024.57	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	67,808.000	12.267858	831,858.92	22.150000	1,501,947.20	670,088.28	0.18
		Base		12.267858	831,858.92	22.150000	1,501,947.20	670,088.28	0.18
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	95,557.000	21.093529	2,015,634.32	21.150000	2,021,030.55	5,396.23	0.24
		Base		21.093529	2,015,634.32	21.150000	2,021,030.55	5,396.23	0.24
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,354.000	88.824529	1,452,636.35	104.020000	1,701,143.08	248,506.73	0.20
		Base		88.824529	1,452,636.35	104.020000	1,701,143.08	248,506.73	0.20

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47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	71,646.000	7.350972	526,667.73	13.500000	967,221.00	440,553.27	0.12
		Base		7.350972	526,667.73	13.500000	967,221.00	440,553.27	0.12
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	161,960.000	11.458582	1,855,831.88	20.090000	3,253,776.40	1,397,944.52	0.39
		Base		11.458582	1,855,831.88	20.090000	3,253,776.40	1,397,944.52	0.39
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,610.000	68.068333	1,539,025.00	101.280000	2,289,940.80	750,915.80	0.27
		Base		68.068333	1,539,025.00	101.280000	2,289,940.80	750,915.80	0.27
481165108	JOY GLOBAL INC COMMON STOCK USD1.0								
		Local	49,125.000	16.947235	832,532.90	28.030000	1,376,973.75	544,440.85	0.16
		Base		16.947235	832,532.90	28.030000	1,376,973.75	544,440.85	0.16
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	24,027.000	77.183789	1,854,494.91	73.510000	1,766,224.77	-88,270.14	0.21
		Base		77.183789	1,854,494.91	73.510000	1,766,224.77	-88,270.14	0.21
48242W106	KBR INC COMMON STOCK USD.001								
		Local	71,301.000	26.144170	1,864,105.48	16.710000	1,191,439.71	-672,665.77	0.14
		Base		26.144170	1,864,105.48	16.710000	1,191,439.71	-672,665.77	0.14
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,377.000	19.483575	513,918.26	38.990000	1,028,439.23	514,520.97	0.12
		Base		19.483575	513,918.26	38.990000	1,028,439.23	514,520.97	0.12
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,070.000	37.953288	2,431,667.14	14.850000	951,439.50	-1,480,227.64	0.11
		Base		37.953288	2,431,667.14	14.850000	951,439.50	-1,480,227.64	0.11
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	41,400.000	13.166119	545,077.32	15.840000	655,776.00	110,698.68	0.08
		Base		13.166119	545,077.32	15.840000	655,776.00	110,698.68	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,310.000	27.785245	675,459.30	40.950000	995,494.50	320,035.20	0.12
		Base		27.785245	675,459.30	40.950000	995,494.50	320,035.20	0.12

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489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	39,886.000	29.462102	1,175,125.42	34.490000	1,375,668.14	200,542.72	0.16
		Base		29.462102	1,175,125.42	34.490000	1,375,668.14	200,542.72	0.16
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,044.000	31.210546	2,654,269.67	36.830000	3,132,170.52	477,900.85	0.37
		Base		31.210546	2,654,269.67	36.830000	3,132,170.52	477,900.85	0.37
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,130.000	55.676565	2,568,359.93	72.340000	3,337,044.20	768,684.27	0.40
		Base		55.676565	2,568,359.93	72.340000	3,337,044.20	768,684.27	0.40
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,952.000	49.260880	1,327,679.23	63.450000	1,710,104.40	382,425.17	0.20
		Base		49.260880	1,327,679.23	63.450000	1,710,104.40	382,425.17	0.20
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,385.000	30.522812	1,354,755.01	16.030000	711,491.55	-643,263.46	0.08
		Base		30.522812	1,354,755.01	16.030000	711,491.55	-643,263.46	0.08
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,461.000	36.726582	1,522,720.83	66.290000	2,748,449.69	1,225,728.86	0.33
		Base		36.726582	1,522,720.83	66.290000	2,748,449.69	1,225,728.86	0.33
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	39,440.000	32.427755	1,278,950.64	33.480000	1,320,451.20	41,500.56	0.16
		Base		32.427755	1,278,950.64	33.480000	1,320,451.20	41,500.56	0.16
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,745.000	60.923526	593,699.76	135.510000	1,320,544.95	726,845.19	0.16
		Base		60.923526	593,699.76	135.510000	1,320,544.95	726,845.19	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,073.000	43.205005	910,459.07	81.450000	1,716,395.85	805,936.78	0.20
		Base		43.205005	910,459.07	81.450000	1,716,395.85	805,936.78	0.20
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,582.000	35.813845	2,026,418.96	28.070000	1,588,256.74	-438,162.22	0.19
		Base		35.813845	2,026,418.96	28.070000	1,588,256.74	-438,162.22	0.19

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Base Currency: USD - US DOLLAR

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525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	71,137.000	42.507431	3,023,851.14	51.200000	3,642,214.40	618,363.26	0.43
		Base		42.507431	3,023,851.14	51.200000	3,642,214.40	618,363.26	0.43
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,581.000	52.430099	1,026,633.76	148.670000	2,911,107.27	1,884,473.51	0.35
		Base		52.430099	1,026,633.76	148.670000	2,911,107.27	1,884,473.51	0.35
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	73,434.000	34.463462	2,530,789.89	39.400000	2,893,299.60	362,509.71	0.35
		Base		34.463462	2,530,789.89	39.400000	2,893,299.60	362,509.71	0.35
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	20,058.000	37.253645	747,233.62	54.950000	1,102,187.10	354,953.48	0.13
		Base		37.253645	747,233.62	54.950000	1,102,187.10	354,953.48	0.13
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,219.000	102.068266	2,369,923.07	81.230000	1,886,079.37	-483,843.70	0.23
		Base		102.068266	2,369,923.07	81.230000	1,886,079.37	-483,843.70	0.23
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,643.000	32.764669	1,036,772.41	78.510000	2,484,291.93	1,447,519.52	0.30
		Base		32.764669	1,036,772.41	78.510000	2,484,291.93	1,447,519.52	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,205.000	150.100000	1,681,870.50	150.100000	1,681,870.50	0.00	0.20
		Base		150.100000	1,681,870.50	150.100000	1,681,870.50	0.00	0.20
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,061.000	24.682698	1,630,563.70	27.680000	1,828,568.48	198,004.78	0.22
		Base		24.682698	1,630,563.70	27.680000	1,828,568.48	198,004.78	0.22
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,140.000	9.259441	658,716.65	19.340000	1,375,847.60	717,130.95	0.16
		Base		9.259441	658,716.65	19.340000	1,375,847.60	717,130.95	0.16
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,716.000	38.412901	1,371,955.17	43.270000	1,545,431.32	173,476.15	0.18
		Base		38.412901	1,371,955.17	43.270000	1,545,431.32	173,476.15	0.18

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552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	97,738.000	20.380925	1,991,990.86	27.820000	2,719,071.16	727,080.30	0.32
		Base		20.380925	1,991,990.86	27.820000	2,719,071.16	727,080.30	0.32
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,586.000	30.701541	478,514.22	62.160000	968,825.76	490,311.54	0.12
		Base		30.701541	478,514.22	62.160000	968,825.76	490,311.54	0.12
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,258.000	62.953641	1,401,222.15	89.340000	1,988,529.72	587,307.57	0.24
		Base		62.953641	1,401,222.15	89.340000	1,988,529.72	587,307.57	0.24
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	47,356.000	37.821394	1,791,069.93	78.800000	3,731,652.80	1,940,582.87	0.45
		Base		37.821394	1,791,069.93	78.800000	3,731,652.80	1,940,582.87	0.45
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	44,865.000	26.250350	1,177,721.97	27.050000	1,213,598.25	35,876.28	0.14
		Base		26.250350	1,177,721.97	27.050000	1,213,598.25	35,876.28	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	35,834.000	57.551213	2,062,290.16	52.400000	1,877,701.60	-184,588.56	0.22
		Base		57.551213	2,062,290.16	52.400000	1,877,701.60	-184,588.56	0.22
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	34,297.000	49.009002	1,680,861.75	85.410000	2,929,306.77	1,248,445.02	0.35
		Base		49.009002	1,680,861.75	85.410000	2,929,306.77	1,248,445.02	0.35
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,831.000	101.542627	1,912,149.21	165.770000	3,121,614.87	1,209,465.66	0.37
		Base		101.542627	1,912,149.21	165.770000	3,121,614.87	1,209,465.66	0.37
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,475.000	62.879600	2,042,015.02	55.290000	1,795,542.75	-246,472.27	0.21
		Base		62.879600	2,042,015.02	55.290000	1,795,542.75	-246,472.27	0.21
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	160,158.000	14.253145	2,282,755.22	11.920000	1,909,083.36	-373,671.86	0.23
		Base		14.253145	2,282,755.22	11.920000	1,909,083.36	-373,671.86	0.23

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58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,049.000	32.836956	1,512,108.97	65.470000	3,014,828.03	1,502,719.06	0.36
		Base		32.836956	1,512,108.97	65.470000	3,014,828.03	1,502,719.06	0.36
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	54,125.000	13.411280	725,885.55	36.550000	1,978,268.75	1,252,383.20	0.24
		Base		13.411280	725,885.55	36.550000	1,978,268.75	1,252,383.20	0.24
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,250.000	43.416359	792,348.55	58.400000	1,065,800.00	273,451.45	0.13
		Base		43.416359	792,348.55	58.400000	1,065,800.00	273,451.45	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,285.000	37.631467	688,091.37	55.550000	1,015,731.75	327,640.38	0.12
		Base		37.631467	688,091.37	55.550000	1,015,731.75	327,640.38	0.12
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	56,644.000	29.772014	1,686,405.94	54.750000	3,101,259.00	1,414,853.06	0.37
		Base		29.772014	1,686,405.94	54.750000	3,101,259.00	1,414,853.06	0.37
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	37,801.000	63.803051	2,411,819.13	91.630000	3,463,705.63	1,051,886.50	0.41
		Base		63.803051	2,411,819.13	91.630000	3,463,705.63	1,051,886.50	0.41
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	29,950.000	21.117357	632,464.84	32.500000	973,375.00	340,910.16	0.12
		Base		21.117357	632,464.84	32.500000	973,375.00	340,910.16	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,434.000	30.646143	534,284.86	81.000000	1,412,154.00	877,869.14	0.17
		Base		30.646143	534,284.86	81.000000	1,412,154.00	877,869.14	0.17
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,319.000	69.782546	1,487,694.09	52.860000	1,126,922.34	-360,771.75	0.13
		Base		69.782546	1,487,694.09	52.860000	1,126,922.34	-360,771.75	0.13
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,643.000	77.370000	1,442,408.91	82.040000	1,529,471.72	87,062.81	0.18
		Base		77.370000	1,442,408.91	82.040000	1,529,471.72	87,062.81	0.18

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626755102	MURPHY USA INC COMMON STOCK								
		Local	18,423.000	38.984484	718,211.14	68.190000	1,256,264.37	538,053.23	0.15
		Base		38.984484	718,211.14	68.190000	1,256,264.37	538,053.23	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	61,955.000	17.131501	1,061,382.13	38.750000	2,400,756.25	1,339,374.12	0.29
		Base		17.131501	1,061,382.13	38.750000	2,400,756.25	1,339,374.12	0.29
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,814.000	777.789190	1,410,909.59	1,595.000000	2,893,330.00	1,482,420.41	0.35
		Base		777.789190	1,410,909.59	1,595.000000	2,893,330.00	1,482,420.41	0.35
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,532.000	44.771430	1,904,218.48	56.380000	2,397,954.16	493,735.68	0.29
		Base		44.771430	1,904,218.48	56.380000	2,397,954.16	493,735.68	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	52,775.000	24.141191	1,274,051.35	29.470000	1,555,279.25	281,227.90	0.19
		Base		24.141191	1,274,051.35	29.470000	1,555,279.25	281,227.90	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,566.000	30.607752	2,251,689.89	42.680000	3,139,796.88	888,106.99	0.37
		Base		30.607752	2,251,689.89	42.680000	3,139,796.88	888,106.99	0.37
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	46,037.000	38.624402	1,778,151.60	31.200000	1,436,354.40	-341,797.20	0.17
		Base		38.624402	1,778,151.60	31.200000	1,436,354.40	-341,797.20	0.17
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,280.000	23.959882	653,625.59	24.250000	661,540.00	7,914.41	0.08
		Base		23.959882	653,625.59	24.250000	661,540.00	7,914.41	0.08
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,113.000	33.941228	1,463,308.18	34.450000	1,485,242.85	21,934.67	0.18
		Base		33.941228	1,463,308.18	34.450000	1,485,242.85	21,934.67	0.18
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	243,748.000	16.023582	3,905,716.17	15.980000	3,895,093.04	-10,623.13	0.47
		Base		16.023582	3,905,716.17	15.980000	3,895,093.04	-10,623.13	0.47

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650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	60,931.000	10.269824	625,750.67	13.000000	792,103.00	166,352.33	0.09
		Base		10.269824	625,750.67	13.000000	792,103.00	166,352.33	0.09
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,625.000	154.571738	714,894.29	418.410000	1,935,146.25	1,220,251.96	0.23
		Base		154.571738	714,894.29	418.410000	1,935,146.25	1,220,251.96	0.23
655663102	NORDSON CORP COMMON STOCK								
		Local	26,618.000	42.043432	1,119,112.07	106.730000	2,840,939.14	1,721,827.07	0.34
		Base		42.043432	1,119,112.07	106.730000	2,840,939.14	1,721,827.07	0.34
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,176.000	60.097258	1,452,911.31	56.100000	1,356,273.60	-96,637.71	0.16
		Base		60.097258	1,452,911.31	56.100000	1,356,273.60	-96,637.71	0.16
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,785.000	31.561659	1,697,543.81	21.540000	1,158,528.90	-539,014.91	0.14
		Base		31.561659	1,697,543.81	21.540000	1,158,528.90	-539,014.91	0.14
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,129.000	68.057524	1,710,217.51	64.900000	1,630,872.10	-79,345.41	0.19
		Base		68.057524	1,710,217.51	64.900000	1,630,872.10	-79,345.41	0.19
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	99,939.000	20.144978	2,013,268.99	31.650000	3,163,069.35	1,149,800.36	0.38
		Base		20.144978	2,013,268.99	31.650000	3,163,069.35	1,149,800.36	0.38
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,074.000	27.417773	1,345,499.78	26.650000	1,307,822.10	-37,677.68	0.16
		Base		27.417773	1,345,499.78	26.650000	1,307,822.10	-37,677.68	0.16
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	272,203.000	5.255141	1,430,465.01	4.870000	1,325,628.61	-104,836.40	0.16
		Base		5.255141	1,430,465.01	4.870000	1,325,628.61	-104,836.40	0.16
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,695.000	45.289917	1,163,724.43	35.850000	921,165.75	-242,558.68	0.11
		Base		45.289917	1,163,724.43	35.850000	921,165.75	-242,558.68	0.11

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679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,828.000	30.113365	1,048,788.26	87.300000	3,040,484.40	1,991,696.14	0.36
		Base		30.113365	1,048,788.26	87.300000	3,040,484.40	1,991,696.14	0.36
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	122,145.000	14.647650	1,789,137.24	17.870000	2,182,731.15	393,593.91	0.26
		Base		14.647650	1,789,137.24	17.870000	2,182,731.15	393,593.91	0.26
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	82,655.000	18.625516	1,539,492.00	26.000000	2,149,030.00	609,538.00	0.26
		Base		18.625516	1,539,492.00	26.000000	2,149,030.00	609,538.00	0.26
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	96,805.000	28.342364	2,743,682.53	29.460000	2,851,875.30	108,192.77	0.34
		Base		28.342364	2,743,682.53	29.460000	2,851,875.30	108,192.77	0.34
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,144.000	34.952917	913,809.06	60.010000	1,568,901.44	655,092.38	0.19
		Base		34.952917	913,809.06	60.010000	1,568,901.44	655,092.38	0.19
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,305.000	51.901969	1,520,987.20	85.330000	2,500,595.65	979,608.45	0.30
		Base		51.901969	1,520,987.20	85.330000	2,500,595.65	979,608.45	0.30
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	36,775.000	34.744395	1,277,725.11	70.000000	2,574,250.00	1,296,524.89	0.31
		Base		34.744395	1,277,725.11	70.000000	2,574,250.00	1,296,524.89	0.31
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	31,231.000	29.443534	919,551.00	33.910000	1,059,043.21	139,492.21	0.13
		Base		29.443534	919,551.00	33.910000	1,059,043.21	139,492.21	0.13
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	39,862.000	14.321481	570,882.89	31.600000	1,259,639.20	688,756.31	0.15
		Base		14.321481	570,882.89	31.600000	1,259,639.20	688,756.31	0.15
69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,529.000	19.646971	1,130,270.58	48.710000	2,802,237.59	1,671,967.01	0.33
		Base		19.646971	1,130,270.58	48.710000	2,802,237.59	1,671,967.01	0.33

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695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	47,157.000	28.480538	1,343,056.72	84.760000	3,997,027.32	2,653,970.60	0.48
		Base		28.480538	1,343,056.72	84.760000	3,997,027.32	2,653,970.60	0.48
695263103	PACWEST BANCORP COMMON STOCK								
		Local	60,258.000	43.360767	2,612,833.08	51.250000	3,088,222.50	475,389.42	0.37
		Base		43.360767	2,612,833.08	51.250000	3,088,222.50	475,389.42	0.37
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	11,143.000	85.559049	953,384.48	212.110000	2,363,541.73	1,410,157.25	0.28
		Base		85.559049	953,384.48	212.110000	2,363,541.73	1,410,157.25	0.28
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,468.000	68.305830	1,807,918.71	59.000000	1,561,612.00	-246,306.71	0.19
		Base		68.305830	1,807,918.71	59.000000	1,561,612.00	-246,306.71	0.19
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	73,931.000	15.151474	1,120,163.61	26.670000	1,971,739.77	851,576.16	0.24
		Base		15.151474	1,120,163.61	26.670000	1,971,739.77	851,576.16	0.24
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,001.000	9.661786	1,487,924.69	9.470000	1,458,389.47	-29,535.22	0.17
		Base		9.661786	1,487,924.69	9.470000	1,458,389.47	-29,535.22	0.17
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,608.000	33.630298	558,531.99	51.820000	860,626.56	302,094.57	0.10
		Base		33.630298	558,531.99	51.820000	860,626.56	302,094.57	0.10
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,829.000	56.591114	1,688,056.33	86.860000	2,590,946.94	902,890.61	0.31
		Base		56.591114	1,688,056.33	86.860000	2,590,946.94	902,890.61	0.31
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,072.000	37.528376	1,578,893.84	32.970000	1,387,113.84	-191,780.00	0.17
		Base		37.528376	1,578,893.84	32.970000	1,387,113.84	-191,780.00	0.17
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,042.000	77.360000	1,627,809.12	100.610000	2,117,035.62	489,226.50	0.25
		Base		77.360000	1,627,809.12	100.610000	2,117,035.62	489,226.50	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,354.000	40.124205	1,298,178.53	76.330000	2,469,580.82	1,171,402.29	0.29
		Base		40.124205	1,298,178.53	76.330000	2,469,580.82	1,171,402.29	0.29
737464107	POST PROPERTIES INC REIT USD.01								
		Local	26,773.000	61.310000	1,641,452.63	65.020000	1,740,780.46	99,327.83	0.21
		Base		61.310000	1,641,452.63	65.020000	1,740,780.46	99,327.83	0.21
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,278.000	34.143898	692,369.96	41.075000	832,918.85	140,548.89	0.10
		Base		34.143898	692,369.96	41.075000	832,918.85	140,548.89	0.10
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,482.000	56.440000	1,494,644.08	47.570000	1,259,748.74	-234,895.34	0.15
		Base		56.440000	1,494,644.08	47.570000	1,259,748.74	-234,895.34	0.15
74164M108	PRIMERICA INC COMMON STOCK								
		Local	23,257.000	34.904682	811,778.20	70.700000	1,644,269.90	832,491.70	0.20
		Base		34.904682	811,778.20	70.700000	1,644,269.90	832,491.70	0.20
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	39,783.000	34.383814	1,367,891.28	46.780000	1,861,048.74	493,157.46	0.22
		Base		34.383814	1,367,891.28	46.780000	1,861,048.74	493,157.46	0.22
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,770.000	44.801977	1,557,764.74	66.130000	2,299,340.10	741,575.36	0.27
		Base		44.801977	1,557,764.74	66.130000	2,299,340.10	741,575.36	0.27
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	119,910.000	17.405019	2,087,035.81	19.660000	2,357,430.60	270,394.79	0.28
		Base		17.405019	2,087,035.81	19.660000	2,357,430.60	270,394.79	0.28
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,763.000	13.658164	638,696.72	15.000000	701,445.00	62,748.28	0.08
		Base		13.658164	638,696.72	15.000000	701,445.00	62,748.28	0.08
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,625.000	25.138135	1,674,828.26	52.910000	3,525,128.75	1,850,300.49	0.42
		Base		25.138135	1,674,828.26	52.910000	3,525,128.75	1,850,300.49	0.42

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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
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	63,105.000	29.509400	1,862,190.70	71.940000	4,539,773.70	2,677,583.00	0.54
		Base		29.509400	1,862,190.70	71.940000	4,539,773.70	2,677,583.00	0.54
754907103	RAYONIER INC REIT								
		Local	61,488.000	22.678634	1,394,463.82	26.510000	1,630,046.88	235,583.06	0.19
		Base		22.678634	1,394,463.82	26.510000	1,630,046.88	235,583.06	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,397.000	65.072343	1,457,425.26	72.900000	1,632,741.30	175,316.04	0.19
		Base		65.072343	1,457,425.26	72.900000	1,632,741.30	175,316.04	0.19
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	52,290.000	54.743364	2,862,530.48	66.840000	3,495,063.60	632,533.12	0.42
		Base		54.743364	2,862,530.48	66.840000	3,495,063.60	632,533.12	0.42
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,062.000	47.106904	1,510,341.55	122.050000	3,913,167.10	2,402,825.55	0.47
		Base		47.106904	1,510,341.55	122.050000	3,913,167.10	2,402,825.55	0.47
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,297.000	37.972338	1,378,281.95	81.100000	2,943,686.70	1,565,404.75	0.35
		Base		37.972338	1,378,281.95	81.100000	2,943,686.70	1,565,404.75	0.35
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,412.000	30.672775	2,159,731.46	61.480000	4,328,929.76	2,169,198.30	0.52
		Base		30.672775	2,159,731.46	61.480000	4,328,929.76	2,169,198.30	0.52
761283100	RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001								
		Local	19,103.000	41.462984	792,067.39	36.050000	688,663.15	-103,404.24	0.08
		Base		41.462984	792,067.39	36.050000	688,663.15	-103,404.24	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	48,068.000	11.993294	576,493.65	32.130000	1,544,424.84	967,931.19	0.18
		Base		11.993294	576,493.65	32.130000	1,544,424.84	967,931.19	0.18
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,664.000	75.742522	2,474,053.73	69.640000	2,274,720.96	-199,332.77	0.27
		Base		75.742522	2,474,053.73	69.640000	2,274,720.96	-199,332.77	0.27

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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
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	67,817.000	24.750026	1,678,472.53	47.180000	3,199,606.06	1,521,133.53	0.38
		Base		24.750026	1,678,472.53	47.180000	3,199,606.06	1,521,133.53	0.38
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	214,153.000	9.467102	2,027,408.29	10.070000	2,156,520.71	129,112.42	0.26
		Base		9.467102	2,027,408.29	10.070000	2,156,520.71	129,112.42	0.26
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	43,471.000	53.525089	2,326,789.14	39.860000	1,732,754.06	-594,035.08	0.21
		Base		53.525089	2,326,789.14	39.860000	1,732,754.06	-594,035.08	0.21
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	86,400.000	259.654078	22,434,112.35	296.430000	25,611,552.00	3,177,439.65	3.06
		Base		259.654078	22,434,112.35	296.430000	25,611,552.00	3,177,439.65	3.06
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,042.000	61.560288	1,603,153.03	158.030000	4,115,417.26	2,512,264.23	0.49
		Base		61.560288	1,603,153.03	158.030000	4,115,417.26	2,512,264.23	0.49
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	73,286.000	25.820900	1,892,310.48	26.190000	1,919,360.34	27,049.86	0.23
		Base		25.820900	1,892,310.48	26.190000	1,919,360.34	27,049.86	0.23
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	22,432.000	38.269159	858,453.78	82.570000	1,852,210.24	993,756.46	0.22
		Base		38.269159	858,453.78	82.570000	1,852,210.24	993,756.46	0.22
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,674.000	48.131057	1,091,323.58	91.270000	2,069,455.98	978,132.40	0.25
		Base		48.131057	1,091,323.58	91.270000	2,069,455.98	978,132.40	0.25
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	118,847.000	22.289761	2,649,071.25	18.060000	2,146,376.82	-502,694.43	0.26
		Base		22.289761	2,649,071.25	18.060000	2,146,376.82	-502,694.43	0.26
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,411.000	31.089932	696,756.47	78.090000	1,750,074.99	1,053,318.52	0.21
		Base		31.089932	696,756.47	78.090000	1,750,074.99	1,053,318.52	0.21

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817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	96,901.000	9.607135	930,940.98	26.990000	2,615,357.99	1,684,417.01	0.31
		Base		9.607135	930,940.98	26.990000	2,615,357.99	1,684,417.01	0.31
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,866.000	74.939758	2,013,331.54	149.910000	4,027,482.06	2,014,150.52	0.48
		Base		74.939758	2,013,331.54	149.910000	4,027,482.06	2,014,150.52	0.48
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,816.000	43.746640	910,630.06	66.350000	1,381,141.60	470,511.54	0.16
		Base		43.746640	910,630.06	66.350000	1,381,141.60	470,511.54	0.16
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	18,732.000	32.556661	609,851.38	49.510000	927,421.32	317,569.94	0.11
		Base		32.556661	609,851.38	49.510000	927,421.32	317,569.94	0.11
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	66,720.000	36.623372	2,443,511.41	22.780000	1,519,881.60	-923,629.81	0.18
		Base		36.623372	2,443,511.41	22.780000	1,519,881.60	-923,629.81	0.18
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	74,200.000	26.532494	1,968,711.04	48.630000	3,608,346.00	1,639,634.96	0.43
		Base		26.532494	1,968,711.04	48.630000	3,608,346.00	1,639,634.96	0.43
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	42,789.000	31.893400	1,364,686.70	37.260000	1,594,318.14	229,631.44	0.19
		Base		31.893400	1,364,686.70	37.260000	1,594,318.14	229,631.44	0.19
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,163.000	31.098902	1,560,014.22	54.130000	2,715,323.19	1,155,308.97	0.32
		Base		31.098902	1,560,014.22	54.130000	2,715,323.19	1,155,308.97	0.32
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	24,005.000	27.584360	662,162.56	39.060000	937,635.30	275,472.74	0.11
		Base		27.584360	662,162.56	39.060000	937,635.30	275,472.74	0.11
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.0								
		Local	23,762.000	78.579276	1,867,200.75	74.130000	1,761,477.06	-105,723.69	0.21
		Base		78.579276	1,867,200.75	74.130000	1,761,477.06	-105,723.69	0.21

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85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	69,821.000	21.699757	1,515,098.71	20.010000	1,397,118.21	-117,980.50	0.17
		Base		21.699757	1,515,098.71	20.010000	1,397,118.21	-117,980.50	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	121,988.000	13.381961	1,632,438.68	35.480000	4,328,134.24	2,695,695.56	0.52
		Base		13.381961	1,632,438.68	35.480000	4,328,134.24	2,695,695.56	0.52
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,135.000	48.431253	1,604,769.57	49.850000	1,651,779.75	47,010.18	0.20
		Base		48.431253	1,604,769.57	49.850000	1,651,779.75	47,010.18	0.20
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,917.000	24.979342	1,896,356.68	17.240000	1,308,809.08	-587,547.60	0.16
		Base		24.979342	1,896,356.68	17.240000	1,308,809.08	-587,547.60	0.16
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,421.000	82.888315	1,443,997.33	54.580000	950,838.18	-493,159.15	0.11
		Base		82.888315	1,443,997.33	54.580000	950,838.18	-493,159.15	0.11
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	75,736.000	25.589105	1,938,016.49	60.480000	4,580,513.28	2,642,496.79	0.55
		Base		25.589105	1,938,016.49	60.480000	4,580,513.28	2,642,496.79	0.55
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	61,520.000	19.625623	1,207,368.33	38.710000	2,381,439.20	1,174,070.87	0.28
		Base		19.625623	1,207,368.33	38.710000	2,381,439.20	1,174,070.87	0.28
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,527.000	90.853222	1,319,824.75	116.910000	1,698,351.57	378,526.82	0.20
		Base		90.853222	1,319,824.75	116.910000	1,698,351.57	378,526.82	0.20
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,598.000	15.839784	1,355,853.84	17.350000	1,485,125.30	129,271.46	0.18
		Base		15.839784	1,355,853.84	17.350000	1,485,125.30	129,271.46	0.18
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,157.000	14.571488	1,066,006.32	11.620000	850,084.34	-215,921.98	0.10
		Base		14.571488	1,066,006.32	11.620000	850,084.34	-215,921.98	0.10

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87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	43,094.000	18.080834	779,175.46	13.960000	601,592.24	-177,583.22	0.07
		Base		18.080834	779,175.46	13.960000	601,592.24	-177,583.22	0.07
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,070.000	33.948883	1,631,922.81	34.470000	1,656,972.90	25,050.09	0.20
		Base		33.948883	1,631,922.81	34.470000	1,656,972.90	25,050.09	0.20
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,224.000	57.663305	1,742,815.74	72.670000	2,196,378.08	453,562.34	0.26
		Base		57.663305	1,742,815.74	72.670000	2,196,378.08	453,562.34	0.26
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,623.000	40.933978	721,379.50	84.870000	1,495,664.01	774,284.51	0.18
		Base		40.933978	721,379.50	84.870000	1,495,664.01	774,284.51	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,344.000	100.152074	1,737,037.57	124.870000	2,165,745.28	428,707.71	0.26
		Base		100.152074	1,737,037.57	124.870000	2,165,745.28	428,707.71	0.26
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,038.000	66.747620	1,470,984.06	147.930000	3,260,081.34	1,789,097.28	0.39
		Base		66.747620	1,470,984.06	147.930000	3,260,081.34	1,789,097.28	0.39
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,557.000	33.989349	1,582,442.13	26.930000	1,253,780.01	-328,662.12	0.15
		Base		33.989349	1,582,442.13	26.930000	1,253,780.01	-328,662.12	0.15
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	25,432.000	49.356565	1,255,236.16	63.300000	1,609,845.60	354,609.44	0.19
		Base		49.356565	1,255,236.16	63.300000	1,609,845.60	354,609.44	0.19
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	39,843.000	31.733662	1,264,364.28	15.230000	606,808.89	-657,555.39	0.07
		Base		31.733662	1,264,364.28	15.230000	606,808.89	-657,555.39	0.07
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	101,255.000	20.218099	2,047,183.63	24.380000	2,468,596.90	421,413.27	0.29
		Base		20.218099	2,047,183.63	24.380000	2,468,596.90	421,413.27	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
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	54,348.000	23.705276	1,288,334.36	30.520000	1,658,700.96	370,366.60	0.20
		Base		23.705276	1,288,334.36	30.520000	1,658,700.96	370,366.60	0.20
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,078.000	44.520119	1,428,116.38	46.890000	1,504,137.42	76,021.04	0.18
		Base		44.520119	1,428,116.38	46.890000	1,504,137.42	76,021.04	0.18
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,900.000	33.553615	801,931.39	100.570000	2,403,623.00	1,601,691.61	0.29
		Base		33.553615	801,931.39	100.570000	2,403,623.00	1,601,691.61	0.29
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,346.000	43.475618	2,319,250.31	13.850000	738,842.10	-1,580,408.21	0.09
		Base		43.475618	2,319,250.31	13.850000	738,842.10	-1,580,408.21	0.09
887228104	TIME INC COMMON STOCK USD.01								
		Local	50,094.000	22.894497	1,146,876.93	16.200000	811,522.80	-335,354.13	0.10
		Base		22.894497	1,146,876.93	16.200000	811,522.80	-335,354.13	0.10
887389104	TIMKEN CO COMMON STOCK								
		Local	35,258.000	25.358018	894,073.00	39.050000	1,376,824.90	482,751.90	0.16
		Base		25.358018	894,073.00	39.050000	1,376,824.90	482,751.90	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	75,525.000	27.587565	2,083,550.82	29.660000	2,240,071.50	156,520.68	0.27
		Base		27.587565	2,083,550.82	29.660000	2,240,071.50	156,520.68	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,800.000	21.501793	189,215.78	37.750000	332,200.00	142,984.22	0.04
		Base		21.501793	189,215.78	37.750000	332,200.00	142,984.22	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	54,704.000	35.711829	1,953,579.87	52.930000	2,895,482.72	941,902.85	0.35
		Base		35.711829	1,953,579.87	52.930000	2,895,482.72	941,902.85	0.35
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,384.000	82.330670	2,336,873.75	69.320000	1,967,578.88	-369,294.87	0.23
		Base		82.330670	2,336,873.75	69.320000	1,967,578.88	-369,294.87	0.23

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896239100	TRIMBLE INC COMMON STOCK								
		Local	124,697.000	19.717989	2,458,774.11	28.190000	3,515,208.43	1,056,434.32	0.42
		Base		19.717989	2,458,774.11	28.190000	3,515,208.43	1,056,434.32	0.42
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	76,263.000	12.862832	980,958.14	27.790000	2,119,348.77	1,138,390.63	0.25
		Base		12.862832	980,958.14	27.790000	2,119,348.77	1,138,390.63	0.25
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,787.000	52.957874	1,312,666.82	27.800000	689,078.60	-623,588.22	0.08
		Base		52.957874	1,312,666.82	27.800000	689,078.60	-623,588.22	0.08
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	33,843.000	21.718807	735,029.59	33.710000	1,140,847.53	405,817.94	0.14
		Base		21.718807	735,029.59	33.710000	1,140,847.53	405,817.94	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,291.000	37.058683	937,251.15	55.440000	1,402,133.04	464,881.89	0.17
		Base		37.058683	937,251.15	55.440000	1,402,133.04	464,881.89	0.17
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,549.000	113.355438	1,875,919.15	148.900000	2,464,146.10	588,226.95	0.29
		Base		113.355438	1,875,919.15	148.900000	2,464,146.10	588,226.95	0.29
902681105	UGI CORP COMMON STOCK								
		Local	86,700.000	19.309287	1,674,115.17	44.800000	3,884,160.00	2,210,044.83	0.46
		Base		19.309287	1,674,115.17	44.800000	3,884,160.00	2,210,044.83	0.46
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,482.000	147.067395	2,129,830.02	204.930000	2,967,796.26	837,966.24	0.35
		Base		147.067395	2,129,830.02	204.930000	2,967,796.26	837,966.24	0.35
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	110,195.000	18.041784	1,988,114.36	17.770000	1,958,165.15	-29,949.21	0.23
		Base		18.041784	1,988,114.36	17.770000	1,958,165.15	-29,949.21	0.23
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,213.000	57.292977	1,444,527.83	46.950000	1,183,750.35	-260,777.48	0.14
		Base		57.292977	1,444,527.83	46.950000	1,183,750.35	-260,777.48	0.14

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912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		84,306.000	Local	30.028900	2,531,616.47	32.340000	2,726,456.04	194,839.57	0.33
			Base	30.028900	2,531,616.47	32.340000	2,726,456.04	194,839.57	0.33
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		21,754.000	Local	58.969690	1,282,826.63	125.610000	2,732,519.94	1,449,693.31	0.33
			Base	58.969690	1,282,826.63	125.610000	2,732,519.94	1,449,693.31	0.33
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		45,777.000	Local	23.805532	1,089,745.86	27.090000	1,240,098.93	150,353.07	0.15
			Base	23.805532	1,089,745.86	27.090000	1,240,098.93	150,353.07	0.15
918194101	VCA INC COMMON STOCK USD.001								
		40,469.000	Local	28.120284	1,137,999.76	62.600000	2,533,359.40	1,395,359.64	0.30
			Base	28.120284	1,137,999.76	62.600000	2,533,359.40	1,395,359.64	0.30
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		127,349.000	Local	11.129017	1,417,269.13	11.340000	1,444,137.66	26,868.53	0.17
			Base	11.129017	1,417,269.13	11.340000	1,444,137.66	26,868.53	0.17
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		11,329.000	Local	94.355840	1,068,957.31	148.900000	1,686,888.10	617,930.79	0.20
			Base	94.355840	1,068,957.31	148.900000	1,686,888.10	617,930.79	0.20
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		36,497.000	Local	31.381841	1,145,343.04	102.090000	3,725,978.73	2,580,635.69	0.44
			Base	31.381841	1,145,343.04	102.090000	3,725,978.73	2,580,635.69	0.44
92240G101	VECTREN CORP COMMON STOCK								
		41,455.000	Local	26.771032	1,109,793.15	49.080000	2,034,611.40	924,818.25	0.24
			Base	26.771032	1,109,793.15	49.080000	2,034,611.40	924,818.25	0.24
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		55,536.000	Local	35.404768	1,966,239.20	16.890000	938,003.04	-1,028,236.16	0.11
			Base	35.404768	1,966,239.20	16.890000	938,003.04	-1,028,236.16	0.11
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		54,094.000	Local	23.585785	1,275,849.48	24.460000	1,323,139.24	47,289.76	0.16
			Base	23.585785	1,275,849.48	24.460000	1,323,139.24	47,289.76	0.16

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92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	25,623.000	74.819954	1,917,111.67	71.280000	1,826,407.44	-90,704.23	0.22
		Base		74.819954	1,917,111.67	71.280000	1,826,407.44	-90,704.23	0.22
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	67,447.000	8.833301	595,779.63	15.150000	1,021,822.05	426,042.42	0.12
		Base		8.833301	595,779.63	15.150000	1,021,822.05	426,042.42	0.12
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		Local	30,194.000	21.614002	652,613.18	40.150000	1,212,289.10	559,675.92	0.14
		Base		21.614002	652,613.18	40.150000	1,212,289.10	559,675.92	0.14
92924F106	WGL HOLDINGS INC COMMON STOCK								
		Local	25,552.000	37.365696	954,768.26	72.560000	1,854,053.12	899,284.86	0.22
		Base		37.365696	954,768.26	72.560000	1,854,053.12	899,284.86	0.22
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	45,101.000	31.004439	1,398,331.22	84.670000	3,818,701.67	2,420,370.45	0.46
		Base		31.004439	1,398,331.22	84.670000	3,818,701.67	2,420,370.45	0.46
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	41,456.000	28.340223	1,174,872.28	19.530000	809,635.68	-365,236.60	0.10
		Base		28.340223	1,174,872.28	19.530000	809,635.68	-365,236.60	0.10
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		Local	45,285.000	17.072262	773,117.38	32.450000	1,469,498.25	696,380.87	0.18
		Base		17.072262	773,117.38	32.450000	1,469,498.25	696,380.87	0.18
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		Local	92,755.000	19.277308	1,788,066.73	10.020000	929,405.10	-858,661.63	0.11
		Base		19.277308	1,788,066.73	10.020000	929,405.10	-858,661.63	0.11
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,908.000	66.432993	857,517.08	149.000000	1,923,292.00	1,065,774.92	0.23
		Base		66.432993	857,517.08	149.000000	1,923,292.00	1,065,774.92	0.23
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	19,511.000	61.594730	1,201,774.77	53.340000	1,040,716.74	-161,058.03	0.12
		Base		61.594730	1,201,774.77	53.340000	1,040,716.74	-161,058.03	0.12

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,878.000	21.554408	988,873.14	49.610000	2,276,007.58	1,287,134.44	0.27
		Base		21.554408	988,873.14	49.610000	2,276,007.58	1,287,134.44	0.27
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	58,854.000	23.742474	1,397,339.54	35.510000	2,089,905.54	692,566.00	0.25
		Base		23.742474	1,397,339.54	35.510000	2,089,905.54	692,566.00	0.25
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,154.000	36.023604	798,066.92	137.020000	3,035,541.08	2,237,474.16	0.36
		Base		36.023604	798,066.92	137.020000	3,035,541.08	2,237,474.16	0.36
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	101,979.000	5.033260	513,286.83	12.570000	1,281,876.03	768,589.20	0.15
		Base		5.033260	513,286.83	12.570000	1,281,876.03	768,589.20	0.15
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,358.000	22.919819	512,441.31	27.050000	604,783.90	92,342.59	0.07
		Base		22.919819	512,441.31	27.050000	604,783.90	92,342.59	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,642.000	60.495546	2,216,677.78	81.150000	2,973,498.30	756,820.52	0.36
		Base		60.495546	2,216,677.78	81.150000	2,973,498.30	756,820.52	0.36
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	70,930.000	26.392291	1,872,005.21	56.960000	4,040,172.80	2,168,167.59	0.48
		Base		26.392291	1,872,005.21	56.960000	4,040,172.80	2,168,167.59	0.48
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	39,610.000	38.834207	1,538,222.92	35.870000	1,420,810.70	-117,412.22	0.17
		Base		38.834207	1,538,222.92	35.870000	1,420,810.70	-117,412.22	0.17
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,241.000	70.322880	1,353,082.54	110.510000	2,126,322.91	773,240.37	0.25
		Base		70.322880	1,353,082.54	110.510000	2,126,322.91	773,240.37	0.25
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,676.000	20.894556	1,852,845.67	55.090000	4,885,160.84	3,032,315.17	0.58
		Base		20.894556	1,852,845.67	55.090000	4,885,160.84	3,032,315.17	0.58

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968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,391.000	42.772649	957,722.38	54.850000	1,228,146.35	270,423.97	0.15
		Base		42.772649	957,722.38	54.850000	1,228,146.35	270,423.97	0.15
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	41,048.000	30.591600	1,255,723.98	54.780000	2,248,609.44	992,885.46	0.27
		Base		30.591600	1,255,723.98	54.780000	2,248,609.44	992,885.46	0.27
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,414.000	22.145857	1,271,482.21	11.060000	634,998.84	-636,483.37	0.08
		Base		22.145857	1,271,482.21	11.060000	634,998.84	-636,483.37	0.08
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,691.000	30.441953	842,968.12	67.730000	1,875,511.43	1,032,543.31	0.22
		Base		30.441953	842,968.12	67.730000	1,875,511.43	1,032,543.31	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,254.000	41.315303	1,456,529.69	44.460000	1,567,392.84	110,863.15	0.19
		Base		41.315303	1,456,529.69	44.460000	1,567,392.84	110,863.15	0.19
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,059.000	16.599884	366,176.84	56.280000	1,241,480.52	875,303.68	0.15
		Base		16.599884	366,176.84	56.280000	1,241,480.52	875,303.68	0.15
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	172,319.000	14.777980	2,546,526.66	15.540000	2,677,837.26	131,310.60	0.32
		Base		14.777980	2,546,526.66	15.540000	2,677,837.26	131,310.60	0.32
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,407.000	36.740651	970,210.38	79.050000	2,087,473.35	1,117,262.97	0.25
		Base		36.740651	970,210.38	79.050000	2,087,473.35	1,117,262.97	0.25
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,130.000	31.560072	950,904.96	50.950000	1,535,123.50	584,218.54	0.18
		Base		31.560072	950,904.96	50.950000	1,535,123.50	584,218.54	0.18
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	95,421.000	29.468662	2,811,929.24	28.690000	2,737,628.49	-74,300.75	0.33
		Base		29.468662	2,811,929.24	28.690000	2,737,628.49	-74,300.75	0.33

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G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	32,128.000	69.207371	2,223,494.41	92.200000	2,962,201.60	738,707.19	0.35
		Base		69.207371	2,223,494.41	92.200000	2,962,201.60	738,707.19	0.35
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	150,833.000	10.260301	1,547,591.96	9.660000	1,457,046.78	-90,545.18	0.17
		Base		10.260301	1,547,591.96	9.660000	1,457,046.78	-90,545.18	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,963.000	87.751941	1,839,543.94	210.550000	4,413,759.65	2,574,215.71	0.53
		Base		87.751941	1,839,543.94	210.550000	4,413,759.65	2,574,215.71	0.53
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,931.000	102.830000	1,432,524.73	85.100000	1,185,528.10	-246,996.63	0.14
		Base		102.830000	1,432,524.73	85.100000	1,185,528.10	-246,996.63	0.14
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	22,102.000	67.160150	1,484,373.63	44.270000	978,455.54	-505,918.09	0.12
		Base		67.160150	1,484,373.63	44.270000	978,455.54	-505,918.09	0.12
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	141,814.000	13.362485	1,894,987.41	16.100000	2,283,205.40	388,217.99	0.27
		Base		13.362485	1,894,987.41	16.100000	2,283,205.40	388,217.99	0.27
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	121,716.000	12.695005	1,545,185.20	6.220000	757,073.52	-788,111.68	0.09
		Base		12.695005	1,545,185.20	6.220000	757,073.52	-788,111.68	0.09
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,623.000	93.554323	1,929,370.81	130.560000	2,692,538.88	763,168.07	0.32
		Base		93.554323	1,929,370.81	130.560000	2,692,538.88	763,168.07	0.32
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,766.000	29.021486	1,821,562.59	17.820000	1,118,490.12	-703,072.47	0.13
		Base		29.021486	1,821,562.59	17.820000	1,118,490.12	-703,072.47	0.13
G84720104	STERIS PLC COMMON STOCK								
		Local	43,113.000	74.530216	3,213,221.19	65.610000	2,828,643.93	-384,577.26	0.34
		Base		74.530216	3,213,221.19	65.610000	2,828,643.93	-384,577.26	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
US DOLLAR Total									
		20,152,605.850	Local		590,719,044.82		823,056,770.66	232,337,725.84	98.30
			Base		590,719,044.82		823,056,770.66	232,337,725.84	98.30
EQUITY Total									
		20,152,605.850	Base		590,719,044.82		823,056,770.66	232,337,725.84	98.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		34,417,504.480	Base	604,986,235.62		837,324,522.48	232,338,286.86	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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-22,801.950	1.000000	-22,801.95	1.000000	-22,801.95	0.00	0.00
		Base		1.000000	-22,801.95	1.000000	-22,801.95	0.00	0.00
US DOLLAR Total									
		Local	-22,801.950		-22,801.95		-22,801.95	0.00	0.00
		Base			-22,801.95		-22,801.95	0.00	0.00
CASH Total									
		Base	-22,801.950		-22,801.95		-22,801.95	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.6695604	31 Dec 2030		
		Local	7,044,969.270	100.013389	7,045,912.54	100.020000	7,046,378.26	465.72	1.20
		Base		100.013389	7,045,912.54	100.020000	7,046,378.26	465.72	1.20
US DOLLAR Total									
		Local	7,044,969.270		7,045,912.54		7,046,378.26	465.72	1.20
		Base			7,045,912.54		7,046,378.26	465.72	1.20
CASH EQUIVALENT Total									
		Base	7,044,969.270		7,045,912.54		7,046,378.26	465.72	1.20
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,933.000	11.700255	361,923.98	32.900000	1,017,695.70	655,771.72	0.17
		Base		11.700255	361,923.98	32.900000	1,017,695.70	655,771.72	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,148.000	24.240301	609,595.09	36.890000	927,709.72	318,114.63	0.16
		Base		24.240301	609,595.09	36.890000	927,709.72	318,114.63	0.16
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,581.000	24.300094	1,059,022.39	44.000000	1,917,564.00	858,541.61	0.33
		Base		24.300094	1,059,022.39	44.000000	1,917,564.00	858,541.61	0.33
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	236,462.000	5.957552	1,408,734.74	9.130000	2,158,898.06	750,163.32	0.37
		Base		5.957552	1,408,734.74	9.130000	2,158,898.06	750,163.32	0.37
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,616.000	26.244294	698,518.13	33.200000	883,651.20	185,133.07	0.15
		Base		26.244294	698,518.13	33.200000	883,651.20	185,133.07	0.15
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,444.000	11.487565	430,140.40	33.300000	1,246,885.20	816,744.80	0.21
		Base		11.487565	430,140.40	33.300000	1,246,885.20	816,744.80	0.21
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,191.000	65.395240	404,861.93	58.930000	364,835.63	-40,026.30	0.06
		Base		65.395240	404,861.93	58.930000	364,835.63	-40,026.30	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,308.000	46.249795	384,243.30	72.310000	600,751.48	216,508.18	0.10
		Base		46.249795	384,243.30	72.310000	600,751.48	216,508.18	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,209.000	29.516738	596,503.75	65.100000	1,315,605.90	719,102.15	0.22
		Base		29.516738	596,503.75	65.100000	1,315,605.90	719,102.15	0.22
002567105	ABAXIS INC COMMON STOCK								
		Local	17,559.000	33.427205	586,948.29	51.590000	905,868.81	318,920.52	0.15
		Base		33.427205	586,948.29	51.590000	905,868.81	318,920.52	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	52,714.000	15.521017	818,174.87	14.370000	757,500.18	-60,674.69	0.13
		Base		15.521017	818,174.87	14.370000	757,500.18	-60,674.69	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
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	62,055.000	26.457089	1,641,794.67	33.060000	2,051,538.30	409,743.63	0.35
		Base		26.457089	1,641,794.67	33.060000	2,051,538.30	409,743.63	0.35
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,105.000	20.803207	480,658.10	20.430000	472,035.15	-8,622.95	0.08
		Base		20.803207	480,658.10	20.430000	472,035.15	-8,622.95	0.08
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	35,955.000	28.790024	1,035,145.32	20.800000	747,864.00	-287,281.32	0.13
		Base		28.790024	1,035,145.32	20.800000	747,864.00	-287,281.32	0.13
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	45,923.000	25.959983	1,192,160.29	25.950000	1,191,701.85	-458.44	0.20
		Base		25.959983	1,192,160.29	25.950000	1,191,701.85	-458.44	0.20
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	11,722.000	53.337363	625,220.57	8.380000	98,230.36	-526,990.21	0.02
		Base		53.337363	625,220.57	8.380000	98,230.36	-526,990.21	0.02
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,717.000	20.949678	790,159.01	20.350000	767,540.95	-22,618.06	0.13
		Base		20.949678	790,159.01	20.350000	767,540.95	-22,618.06	0.13
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,964.000	19.982757	538,815.07	24.190000	652,259.16	113,444.09	0.11
		Base		19.982757	538,815.07	24.190000	652,259.16	113,444.09	0.11
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	23,651.000	16.363400	387,010.77	18.700000	442,273.70	55,262.93	0.08
		Base		16.363400	387,010.77	18.700000	442,273.70	55,262.93	0.08
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	54,237.000	9.740628	528,302.45	20.320000	1,102,095.84	573,793.39	0.19
		Base		9.740628	528,302.45	20.320000	1,102,095.84	573,793.39	0.19
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,919.000	16.432865	508,087.75	55.210000	1,707,037.99	1,198,950.24	0.29
		Base		16.432865	508,087.75	55.210000	1,707,037.99	1,198,950.24	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
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,039.000	28.801879	461,953.33	28.300000	453,903.70	-8,049.63	0.08
		Base		28.801879	461,953.33	28.300000	453,903.70	-8,049.63	0.08
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,620.000	8.523080	99,038.19	10.210000	118,640.20	19,602.01	0.02
		Base		8.523080	99,038.19	10.210000	118,640.20	19,602.01	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	19,658.000	34.215756	672,613.33	44.890000	882,447.62	209,834.29	0.15
		Base		34.215756	672,613.33	44.890000	882,447.62	209,834.29	0.15
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	27,008.000	29.970982	809,456.29	32.700000	883,161.60	73,705.31	0.15
		Base		29.970982	809,456.29	32.700000	883,161.60	73,705.31	0.15
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,348.000	61.010626	448,306.08	73.070000	536,918.36	88,612.28	0.09
		Base		61.010626	448,306.08	73.070000	536,918.36	88,612.28	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,522.000	26.810793	603,832.69	46.700000	1,051,777.40	447,944.71	0.18
		Base		26.810793	603,832.69	46.700000	1,051,777.40	447,944.71	0.18
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,371.000	17.439524	302,941.97	16.850000	292,701.35	-10,240.62	0.05
		Base		17.439524	302,941.97	16.850000	292,701.35	-10,240.62	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,147.000	68.635931	696,448.79	163.400000	1,658,019.80	961,571.01	0.28
		Base		68.635931	696,448.79	163.400000	1,658,019.80	961,571.01	0.28
018522300	ALLETE INC COMMON STOCK								
		Local	38,480.000	45.539759	1,752,369.94	61.820000	2,378,833.60	626,463.66	0.40
		Base		45.539759	1,752,369.94	61.820000	2,378,833.60	626,463.66	0.40
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,961.000	28.547120	198,716.50	40.200000	279,832.20	81,115.70	0.05
		Base		28.547120	198,716.50	40.200000	279,832.20	81,115.70	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
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,699.000	23.394295	507,632.80	39.490000	856,893.51	349,260.71	0.15
		Base		23.394295	507,632.80	39.490000	856,893.51	349,260.71	0.15
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,141.000	33.308956	1,037,274.20	40.060000	1,247,508.46	210,234.26	0.21
		Base		33.308956	1,037,274.20	40.060000	1,247,508.46	210,234.26	0.21
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	59,572.000	16.427261	978,604.82	15.660000	932,897.52	-45,707.30	0.16
		Base		16.427261	978,604.82	15.660000	932,897.52	-45,707.30	0.16
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,575.000	25.098359	1,721,119.97	20.730000	1,421,559.75	-299,560.22	0.24
		Base		25.098359	1,721,119.97	20.730000	1,421,559.75	-299,560.22	0.24
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,525.000	37.988134	475,801.38	23.100000	289,327.50	-186,473.88	0.05
		Base		37.988134	475,801.38	23.100000	289,327.50	-186,473.88	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,489.000	21.628242	616,167.00	42.400000	1,207,933.60	591,766.60	0.21
		Base		21.628242	616,167.00	42.400000	1,207,933.60	591,766.60	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,126.000	14.310875	288,020.68	18.200000	366,293.20	78,272.52	0.06
		Base		14.310875	288,020.68	18.200000	366,293.20	78,272.52	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,927.000	42.562429	465,079.66	76.650000	837,554.55	372,474.89	0.14
		Base		42.562429	465,079.66	76.650000	837,554.55	372,474.89	0.14
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,963.000	27.895558	417,401.23	63.550000	950,898.65	533,497.42	0.16
		Base		27.895558	417,401.23	63.550000	950,898.65	533,497.42	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	27,175.000	31.948288	868,194.73	44.850000	1,218,798.75	350,604.02	0.21
		Base		31.948288	868,194.73	44.850000	1,218,798.75	350,604.02	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	27,427.000	20.388800	559,203.62	20.270000	555,945.29	-3,258.33	0.09
		Base		20.388800	559,203.62	20.270000	555,945.29	-3,258.33	0.09
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,645.000	61.030253	588,636.79	92.150000	888,786.75	300,149.96	0.15
		Base		61.030253	588,636.79	92.150000	888,786.75	300,149.96	0.15
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,438.000	32.629401	666,879.69	39.350000	804,235.30	137,355.61	0.14
		Base		32.629401	666,879.69	39.350000	804,235.30	137,355.61	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	24,024.000	16.719090	401,659.43	16.300000	391,591.20	-10,068.23	0.07
		Base		16.719090	401,659.43	16.300000	391,591.20	-10,068.23	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,516.000	36.215309	417,055.50	46.660000	537,336.56	120,281.06	0.09
		Base		36.215309	417,055.50	46.660000	537,336.56	120,281.06	0.09
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,151.000	66.469076	1,472,356.50	78.150000	1,731,100.65	258,744.15	0.29
		Base		66.469076	1,472,356.50	78.150000	1,731,100.65	258,744.15	0.29
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,440.000	19.469171	436,888.20	47.700000	1,070,388.00	633,499.80	0.18
		Base		19.469171	436,888.20	47.700000	1,070,388.00	633,499.80	0.18
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,437.000	36.026065	1,096,525.34	59.850000	1,821,654.45	725,129.11	0.31
		Base		36.026065	1,096,525.34	59.850000	1,821,654.45	725,129.11	0.31
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,662.000	23.336490	435,505.57	30.450000	568,257.90	132,752.33	0.10
		Base		23.336490	435,505.57	30.450000	568,257.90	132,752.33	0.10
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,261.000	10.700981	580,645.93	13.450000	729,810.45	149,164.52	0.12
		Base		10.700981	580,645.93	13.450000	729,810.45	149,164.52	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
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,168.000	23.578236	239,743.50	15.240000	154,960.32	-84,783.18	0.03
		Base		23.578236	239,743.50	15.240000	154,960.32	-84,783.18	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	15,372.000	47.574348	731,312.88	58.750000	903,105.00	171,792.12	0.15
		Base		47.574348	731,312.88	58.750000	903,105.00	171,792.12	0.15
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	130,200.000	5.956772	775,571.76	6.040000	786,408.00	10,836.24	0.13
		Base		5.956772	775,571.76	6.040000	786,408.00	10,836.24	0.13
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,902.000	36.677295	546,565.05	66.300000	988,002.60	441,437.55	0.17
		Base		36.677295	546,565.05	66.300000	988,002.60	441,437.55	0.17
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,076.000	12.690586	901,996.06	16.350000	1,162,092.60	260,096.54	0.20
		Base		12.690586	901,996.06	16.350000	1,162,092.60	260,096.54	0.20
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,350.000	45.625916	882,861.48	49.400000	955,890.00	73,028.52	0.16
		Base		45.625916	882,861.48	49.400000	955,890.00	73,028.52	0.16
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	46,962.000	6.229660	292,557.31	9.460000	444,260.52	151,703.21	0.08
		Base		6.229660	292,557.31	9.460000	444,260.52	151,703.21	0.08
05379B107	AVISTA CORP COMMON STOCK								
		Local	49,644.000	27.353910	1,357,957.49	40.470000	2,009,092.68	651,135.19	0.34
		Base		27.353910	1,357,957.49	40.470000	2,009,092.68	651,135.19	0.34
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,749.000	25.952360	1,343,008.70	42.800000	2,214,857.20	871,848.50	0.38
		Base		25.952360	1,343,008.70	42.800000	2,214,857.20	871,848.50	0.38
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,868.000	18.798285	843,441.44	23.630000	1,060,230.84	216,789.40	0.18
		Base		18.798285	843,441.44	23.630000	1,060,230.84	216,789.40	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,675.000	20.554793	466,079.94	36.250000	821,968.75	355,888.81	0.14
		Base		20.554793	466,079.94	36.250000	821,968.75	355,888.81	0.14
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,646.000	43.374643	1,069,011.45	79.860000	1,968,229.56	899,218.11	0.33
		Base		43.374643	1,069,011.45	79.860000	1,968,229.56	899,218.11	0.33
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,623.000	17.765302	686,149.25	15.100000	583,207.30	-102,941.95	0.10
		Base		17.765302	686,149.25	15.100000	583,207.30	-102,941.95	0.10
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,685.000	4.471414	146,148.16	8.950000	292,530.75	146,382.59	0.05
		Base		4.471414	146,148.16	8.950000	292,530.75	146,382.59	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,783.000	36.162203	751,559.07	52.130000	1,083,417.79	331,858.72	0.18
		Base		36.162203	751,559.07	52.130000	1,083,417.79	331,858.72	0.18
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	43,547.000	11.949873	520,381.10	12.600000	548,692.20	28,311.10	0.09
		Base		11.949873	520,381.10	12.600000	548,692.20	28,311.10	0.09
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	29,952.000	11.773660	352,644.65	11.370000	340,554.24	-12,090.41	0.06
		Base		11.773660	352,644.65	11.370000	340,554.24	-12,090.41	0.06
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,024.000	27.286044	1,064,810.57	46.200000	1,802,908.80	738,098.23	0.31
		Base		27.286044	1,064,810.57	46.200000	1,802,908.80	738,098.23	0.31
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	46,920.000	17.291970	811,339.22	7.820000	366,914.40	-444,424.82	0.06
		Base		17.291970	811,339.22	7.820000	366,914.40	-444,424.82	0.06
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,772.000	19.637194	132,983.08	29.300000	198,419.60	65,436.52	0.03
		Base		19.637194	132,983.08	29.300000	198,419.60	65,436.52	0.03

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08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,162.000	17.218690	657,099.64	28.350000	1,081,892.70	424,793.06	0.18
		Base		17.218690	657,099.64	28.350000	1,081,892.70	424,793.06	0.18
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,902.000	10.193561	141,710.89	19.350000	269,003.70	127,292.81	0.05
		Base		10.193561	141,710.89	19.350000	269,003.70	127,292.81	0.05
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	790.000	384.749203	303,951.87	468.930000	370,454.70	66,502.83	0.06
		Base		384.749203	303,951.87	468.930000	370,454.70	66,502.83	0.06
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	21,839.000	18.469053	403,345.65	19.450000	424,768.55	21,422.90	0.07
		Base		18.469053	403,345.65	19.450000	424,768.55	21,422.90	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,635.000	44.709767	699,037.21	37.100000	580,058.50	-118,978.71	0.10
		Base		44.709767	699,037.21	37.100000	580,058.50	-118,978.71	0.10
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,804.000	27.449620	324,015.32	15.350000	181,191.40	-142,823.92	0.03
		Base		27.449620	324,015.32	15.350000	181,191.40	-142,823.92	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,031.000	32.221348	1,193,188.74	62.780000	2,324,806.18	1,131,617.44	0.40
		Base		32.221348	1,193,188.74	62.780000	2,324,806.18	1,131,617.44	0.40
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	29,765.000	11.079044	329,767.73	14.150000	421,174.75	91,407.02	0.07
		Base		11.079044	329,767.73	14.150000	421,174.75	91,407.02	0.07
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	9,053.000	40.988694	371,070.65	40.320000	365,016.96	-6,053.69	0.06
		Base		40.988694	371,070.65	40.320000	365,016.96	-6,053.69	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,404.000	48.732526	750,675.83	44.650000	687,788.60	-62,887.23	0.12
		Base		48.732526	750,675.83	44.650000	687,788.60	-62,887.23	0.12

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09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,198.000	30.395969	917,897.47	22.800000	688,514.40	-229,383.07	0.12
		Base		30.395969	917,897.47	22.800000	688,514.40	-229,383.07	0.12
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,011.000	8.499948	552,590.09	15.000000	975,165.00	422,574.91	0.17
		Base		8.499948	552,590.09	15.000000	975,165.00	422,574.91	0.17
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,998.000	25.318595	734,188.61	25.060000	726,689.88	-7,498.73	0.12
		Base		25.318595	734,188.61	25.060000	726,689.88	-7,498.73	0.12
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	63,870.000	10.256706	655,095.81	18.840000	1,203,310.80	548,214.99	0.20
		Base		10.256706	655,095.81	18.840000	1,203,310.80	548,214.99	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,408.000	30.443964	1,108,403.84	36.750000	1,337,994.00	229,590.16	0.23
		Base		30.443964	1,108,403.84	36.750000	1,337,994.00	229,590.16	0.23
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,597.000	18.760358	630,291.75	20.720000	696,129.84	65,838.09	0.12
		Base		18.760358	630,291.75	20.720000	696,129.84	65,838.09	0.12
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	34,742.000	28.034176	973,963.33	40.400000	1,403,576.80	429,613.47	0.24
		Base		28.034176	973,963.33	40.400000	1,403,576.80	429,613.47	0.24
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,865.000	48.637074	1,209,360.84	15.610000	388,142.65	-821,218.19	0.07
		Base		48.637074	1,209,360.84	15.610000	388,142.65	-821,218.19	0.07
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	54,953.000	9.191843	505,119.33	14.900000	818,799.70	313,680.37	0.14
		Base		9.191843	505,119.33	14.900000	818,799.70	313,680.37	0.14
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	53,487.000	10.819574	578,706.53	16.300000	871,838.10	293,131.57	0.15
		Base		10.819574	578,706.53	16.300000	871,838.10	293,131.57	0.15

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118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,742.000	42.433053	922,579.44	25.300000	550,072.60	-372,506.84	0.09
		Base		42.433053	922,579.44	25.300000	550,072.60	-372,506.84	0.09
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,725.000	13.854269	148,587.03	7.200000	77,220.00	-71,367.03	0.01
		Base		13.854269	148,587.03	7.200000	77,220.00	-71,367.03	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,213.000	19.930036	502,496.01	44.500000	1,121,978.50	619,482.49	0.19
		Base		19.930036	502,496.01	44.500000	1,121,978.50	619,482.49	0.19
126501105	CTS CORP COMMON STOCK								
		Local	25,529.000	11.654404	297,525.27	22.100000	564,190.90	266,665.63	0.10
		Base		11.654404	297,525.27	22.100000	564,190.90	266,665.63	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	78,240.000	12.916306	1,010,571.78	20.770000	1,625,044.80	614,473.02	0.28
		Base		12.916306	1,010,571.78	20.770000	1,625,044.80	614,473.02	0.28
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,810.000	43.925801	826,244.32	59.580000	1,120,699.80	294,455.48	0.19
		Base		43.925801	826,244.32	59.580000	1,120,699.80	294,455.48	0.19
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,955.000	64.620844	1,224,888.09	129.400000	2,452,777.00	1,227,888.91	0.42
		Base		64.620844	1,224,888.09	129.400000	2,452,777.00	1,227,888.91	0.42
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,176.000	23.180636	537,234.43	40.700000	943,263.20	406,028.77	0.16
		Base		23.180636	537,234.43	40.700000	943,263.20	406,028.77	0.16
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,960.000	12.930414	167,578.16	6.840000	88,646.40	-78,931.76	0.02
		Base		12.930414	167,578.16	6.840000	88,646.40	-78,931.76	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,247.000	15.301939	432,233.88	14.540000	410,711.38	-21,522.50	0.07
		Base		15.301939	432,233.88	14.540000	410,711.38	-21,522.50	0.07

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128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,956.000	31.091164	371,725.96	53.950000	645,026.20	273,300.24	0.11
		Base		31.091164	371,725.96	53.950000	645,026.20	273,300.24	0.11
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,818.000	15.178208	513,296.65	32.740000	1,107,201.32	593,904.67	0.19
		Base		15.178208	513,296.65	32.740000	1,107,201.32	593,904.67	0.19
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,450.000	16.293115	642,763.39	17.700000	698,265.00	55,501.61	0.12
		Base		16.293115	642,763.39	17.700000	698,265.00	55,501.61	0.12
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,383.000	26.021199	972,750.49	34.550000	1,291,582.65	318,832.16	0.22
		Base		26.021199	972,750.49	34.550000	1,291,582.65	318,832.16	0.22
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	73,276.000	7.490748	548,892.06	12.150000	890,303.40	341,411.34	0.15
		Base		7.490748	548,892.06	12.150000	890,303.40	341,411.34	0.15
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,052.000	13.019311	326,159.79	50.100000	1,255,105.20	928,945.41	0.21
		Base		13.019311	326,159.79	50.100000	1,255,105.20	928,945.41	0.21
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,273.000	21.631062	611,575.03	81.570000	2,306,228.61	1,694,653.58	0.39
		Base		21.631062	611,575.03	81.570000	2,306,228.61	1,694,653.58	0.39
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	9,011.000	45.575908	410,684.51	87.250000	786,209.75	375,525.24	0.13
		Base		45.575908	410,684.51	87.250000	786,209.75	375,525.24	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,802.000	12.218929	914,000.35	10.340000	773,452.68	-140,547.67	0.13
		Base		12.218929	914,000.35	10.340000	773,452.68	-140,547.67	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,310.000	33.330813	543,625.56	8.230000	134,231.30	-409,394.26	0.02
		Base		33.330813	543,625.56	8.230000	134,231.30	-409,394.26	0.02

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14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,295.000	17.552059	443,979.33	31.990000	809,187.05	365,207.72	0.14
		Base		17.552059	443,979.33	31.990000	809,187.05	365,207.72	0.14
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,147.000	5.955848	298,667.91	9.990000	500,968.53	202,300.62	0.09
		Base		5.955848	298,667.91	9.990000	500,968.53	202,300.62	0.09
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	56,619.000	12.215056	691,604.27	14.150000	801,158.85	109,554.58	0.14
		Base		12.215056	691,604.27	14.150000	801,158.85	109,554.58	0.14
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	47,508.000	34.245141	1,626,918.18	42.340000	2,011,488.72	384,570.54	0.34
		Base		34.245141	1,626,918.18	42.340000	2,011,488.72	384,570.54	0.34
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	20,289.000	28.206105	572,273.67	29.600000	600,554.40	28,280.73	0.10
		Base		28.206105	572,273.67	29.600000	600,554.40	28,280.73	0.10
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,572.000	100.208281	658,568.82	94.550000	621,382.60	-37,186.22	0.11
		Base		100.208281	658,568.82	94.550000	621,382.60	-37,186.22	0.11
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,188.000	5.472486	323,905.48	6.450000	381,762.60	57,857.12	0.06
		Base		5.472486	323,905.48	6.450000	381,762.60	57,857.12	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	21,519.000	20.858772	448,859.91	8.050000	173,227.95	-275,631.96	0.03
		Base		20.858772	448,859.91	8.050000	173,227.95	-275,631.96	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,794.000	15.868415	123,678.43	28.880000	225,090.72	101,412.29	0.04
		Base		15.868415	123,678.43	28.880000	225,090.72	101,412.29	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,111.000	9.642613	251,778.26	27.370000	714,658.07	462,879.81	0.12
		Base		9.642613	251,778.26	27.370000	714,658.07	462,879.81	0.12

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154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,149.000	21.620436	522,111.90	29.550000	713,602.95	191,491.05	0.12
		Base		21.620436	522,111.90	29.550000	713,602.95	191,491.05	0.12
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,678.000	13.494560	521,942.58	9.220000	356,611.16	-165,331.42	0.06
		Base		13.494560	521,942.58	9.220000	356,611.16	-165,331.42	0.06
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,333.000	25.510891	416,669.38	31.800000	519,389.40	102,720.02	0.09
		Base		25.510891	416,669.38	31.800000	519,389.40	102,720.02	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,841.000	34.306735	817,906.88	35.550000	847,547.55	29,640.67	0.14
		Base		34.306735	817,906.88	35.550000	847,547.55	29,640.67	0.14
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,618.000	74.223279	936,549.33	148.970000	1,879,703.46	943,154.13	0.32
		Base		74.223279	936,549.33	148.970000	1,879,703.46	943,154.13	0.32
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	141,415.000	3.993791	564,781.89	24.720000	3,495,778.80	2,930,996.91	0.59
		Base		3.993791	564,781.89	24.720000	3,495,778.80	2,930,996.91	0.59
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,836.000	30.408030	1,424,190.47	23.710000	1,110,481.56	-313,708.91	0.19
		Base		30.408030	1,424,190.47	23.710000	1,110,481.56	-313,708.91	0.19
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,303.000	49.982175	714,895.05	103.850000	1,485,366.55	770,471.50	0.25
		Base		49.982175	714,895.05	103.850000	1,485,366.55	770,471.50	0.25
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,087.000	30.311264	396,683.51	31.350000	410,277.45	13,593.94	0.07
		Base		30.311264	396,683.51	31.350000	410,277.45	13,593.94	0.07
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	57,592.000	4.254183	245,006.88	0.829900	47,795.60	-197,211.28	0.01
		Base		4.254183	245,006.88	0.829900	47,795.60	-197,211.28	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		768.000	Local	3.372539	2,590.11	4.070000	3,125.76	535.65	0.00
			Base	3.372539	2,590.11	4.070000	3,125.76	535.65	0.00
171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		32,564.400	Local	16.863104	549,136.86	20.600000	670,826.64	121,689.78	0.11
			Base	16.863104	549,136.86	20.600000	670,826.64	121,689.78	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		12,799.000	Local	43.180849	552,671.68	63.370000	811,072.63	258,400.95	0.14
			Base	43.180849	552,671.68	63.370000	811,072.63	258,400.95	0.14
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		11,694.000	Local	35.558799	415,824.59	61.480000	718,947.12	303,122.53	0.12
			Base	35.558799	415,824.59	61.480000	718,947.12	303,122.53	0.12
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		13,243.000	Local	40.415907	535,227.86	62.200000	823,714.60	288,486.74	0.14
			Base	40.415907	535,227.86	62.200000	823,714.60	288,486.74	0.14
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		47,786.000	Local	16.738188	799,851.05	5.740000	274,291.64	-525,559.41	0.05
			Base	16.738188	799,851.05	5.740000	274,291.64	-525,559.41	0.05
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		31,964.000	Local	36.831529	1,177,282.98	37.450000	1,197,051.80	19,768.82	0.20
			Base	36.831529	1,177,282.98	37.450000	1,197,051.80	19,768.82	0.20
192479103	COHERENT INC COMMON STOCK USD.01								
		18,955.000	Local	51.689058	979,766.09	130.500000	2,473,627.50	1,493,861.41	0.42
			Base	51.689058	979,766.09	130.500000	2,473,627.50	1,493,861.41	0.42
192576106	COHU INC COMMON STOCK USD1.0								
		19,334.000	Local	12.082075	233,594.84	12.450000	240,708.30	7,113.46	0.04
			Base	12.082075	233,594.84	12.450000	240,708.30	7,113.46	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		45,237.000	Local	21.993633	994,925.97	39.820000	1,801,337.34	806,411.37	0.31
			Base	21.993633	994,925.97	39.820000	1,801,337.34	806,411.37	0.31

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199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,934.000	13.224405	382,634.92	32.200000	931,674.80	549,039.88	0.16
		Base		13.224405	382,634.92	32.200000	931,674.80	549,039.88	0.16
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,493.000	28.947902	998,500.00	56.700000	1,955,753.10	957,253.10	0.33
		Base		28.947902	998,500.00	56.700000	1,955,753.10	957,253.10	0.33
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	89,227.000	11.287247	1,007,127.19	5.440000	485,394.88	-521,732.31	0.08
		Base		11.287247	1,007,127.19	5.440000	485,394.88	-521,732.31	0.08
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,332.000	60.126576	500,974.63	24.050000	200,384.60	-300,590.03	0.03
		Base		60.126576	500,974.63	24.050000	200,384.60	-300,590.03	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,170.000	23.770092	431,902.58	11.500000	208,955.00	-222,947.58	0.04
		Base		23.770092	431,902.58	11.500000	208,955.00	-222,947.58	0.04
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,294.000	31.141963	600,853.03	43.580000	840,832.52	239,979.49	0.14
		Base		31.141963	600,853.03	43.580000	840,832.52	239,979.49	0.14
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,475.000	23.895115	943,259.68	28.580000	1,128,195.50	184,935.82	0.19
		Base		23.895115	943,259.68	28.580000	1,128,195.50	184,935.82	0.19
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,278.000	38.311186	661,940.67	9.890000	170,879.42	-491,061.25	0.03
		Base		38.311186	661,940.67	9.890000	170,879.42	-491,061.25	0.03
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,488.000	99.135245	1,337,136.18	95.320000	1,285,676.16	-51,460.02	0.22
		Base		99.135245	1,337,136.18	95.320000	1,285,676.16	-51,460.02	0.22
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,054.000	33.659922	1,213,574.81	36.510000	1,316,331.54	102,756.73	0.22
		Base		33.659922	1,213,574.81	36.510000	1,316,331.54	102,756.73	0.22

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21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,439.000	46.840909	1,238,426.80	70.530000	1,864,742.67	626,315.87	0.32
		Base		46.840909	1,238,426.80	70.530000	1,864,742.67	626,315.87	0.32
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,790.000	27.844438	216,908.17	32.200000	250,838.00	33,929.83	0.04
		Base		27.844438	216,908.17	32.200000	250,838.00	33,929.83	0.04
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,738.000	37.304460	1,183,968.95	19.300000	612,543.40	-571,425.55	0.10
		Base		37.304460	1,183,968.95	19.300000	612,543.40	-571,425.55	0.10
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,265.000	20.012240	1,146,000.91	7.000000	400,855.00	-745,145.91	0.07
		Base		20.012240	1,146,000.91	7.000000	400,855.00	-745,145.91	0.07
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,704.000	8.188798	210,484.86	14.340000	368,595.36	158,110.50	0.06
		Base		8.188798	210,484.86	14.340000	368,595.36	158,110.50	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	20,929.000	7.060705	147,773.50	19.650000	411,254.85	263,481.35	0.07
		Base		7.060705	147,773.50	19.650000	411,254.85	263,481.35	0.07
229669106	CUBIC CORP COMMON STOCK								
		Local	19,351.000	47.904978	927,009.22	46.300000	895,951.30	-31,057.92	0.15
		Base		47.904978	927,009.22	46.300000	895,951.30	-31,057.92	0.15
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,486.000	26.116184	561,132.33	30.500000	655,323.00	94,190.67	0.11
		Base		26.116184	561,132.33	30.500000	655,323.00	94,190.67	0.11
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	18,493.000	26.407965	488,362.49	45.350000	838,657.55	350,295.06	0.14
		Base		26.407965	488,362.49	45.350000	838,657.55	350,295.06	0.14
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	39,032.000	8.119986	316,939.30	6.100000	238,095.20	-78,844.10	0.04
		Base		8.119986	316,939.30	6.100000	238,095.20	-78,844.10	0.04

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23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	17,061.000	7.757899	132,357.51	11.700000	199,613.70	67,256.19	0.03
		Base		7.757899	132,357.51	11.700000	199,613.70	67,256.19	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	13,745.000	31.446864	432,237.14	42.460000	583,612.70	151,375.56	0.10
		Base		31.446864	432,237.14	42.460000	583,612.70	151,375.56	0.10
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,554.000	60.952626	704,246.64	33.690000	389,254.26	-314,992.38	0.07
		Base		60.952626	704,246.64	33.690000	389,254.26	-314,992.38	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,112.000	10.353242	322,110.06	10.290000	320,142.48	-1,967.58	0.05
		Base		10.353242	322,110.06	10.290000	320,142.48	-1,967.58	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	128,263.000	16.894572	2,166,948.48	13.510000	1,732,833.13	-434,115.35	0.29
		Base		16.894572	2,166,948.48	13.510000	1,732,833.13	-434,115.35	0.29
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	28,895.000	40.967376	1,183,752.33	46.850000	1,353,730.75	169,978.42	0.23
		Base		40.967376	1,183,752.33	46.850000	1,353,730.75	169,978.42	0.23
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,237.000	62.057553	511,168.06	69.710000	574,201.27	63,033.21	0.10
		Base		62.057553	511,168.06	69.710000	574,201.27	63,033.21	0.10
249908104	DEPOMED INC COMMON STOCK								
		Local	47,917.000	12.119116	580,711.69	19.100000	915,214.70	334,503.01	0.16
		Base		12.119116	580,711.69	19.100000	915,214.70	334,503.01	0.16
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	156,548.000	10.557323	1,652,727.82	10.590000	1,657,843.32	5,115.50	0.28
		Base		10.557323	1,652,727.82	10.590000	1,657,843.32	5,115.50	0.28
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,232.000	11.204310	226,685.60	13.400000	271,108.80	44,423.20	0.05
		Base		11.204310	226,685.60	13.400000	271,108.80	44,423.20	0.05

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253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,440.000	14.259998	348,514.35	18.700000	457,028.00	108,513.65	0.08
		Base		14.259998	348,514.35	18.700000	457,028.00	108,513.65	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,341.000	61.738214	823,649.51	83.580000	1,115,040.78	291,391.27	0.19
		Base		61.738214	823,649.51	83.580000	1,115,040.78	291,391.27	0.19
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,051.000	24.660064	741,059.58	24.350000	731,741.85	-9,317.73	0.12
		Base		24.660064	741,059.58	24.350000	731,741.85	-9,317.73	0.12
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,622.000	27.734015	932,473.06	14.160000	476,087.52	-456,385.54	0.08
		Base		27.734015	932,473.06	14.160000	476,087.52	-456,385.54	0.08
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,418.000	33.085970	1,800,472.34	17.390000	946,329.02	-854,143.32	0.16
		Base		33.085970	1,800,472.34	17.390000	946,329.02	-854,143.32	0.16
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	13,244.000	26.356026	349,059.21	19.070000	252,563.08	-96,496.13	0.04
		Base		26.356026	349,059.21	19.070000	252,563.08	-96,496.13	0.04
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,651.000	39.130889	925,484.66	72.240000	1,708,548.24	783,063.58	0.29
		Base		39.130889	925,484.66	72.240000	1,708,548.24	783,063.58	0.29
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,161.000	34.747621	665,799.17	105.100000	2,013,821.10	1,348,021.93	0.34
		Base		34.747621	665,799.17	105.100000	2,013,821.10	1,348,021.93	0.34
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,766.000	13.333861	223,555.52	12.600000	211,251.60	-12,303.92	0.04
		Base		13.333861	223,555.52	12.600000	211,251.60	-12,303.92	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,132.000	20.406153	308,785.90	11.710000	177,195.72	-131,590.18	0.03
		Base		20.406153	308,785.90	11.710000	177,195.72	-131,590.18	0.03

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269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,215.000	61.245263	380,639.31	78.960000	490,736.40	110,097.09	0.08
		Base		61.245263	380,639.31	78.960000	490,736.40	110,097.09	0.08
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,628.000	49.862070	1,277,865.13	68.310000	1,750,648.68	472,783.55	0.30
		Base		49.862070	1,277,865.13	68.310000	1,750,648.68	472,783.55	0.30
278715206	EBIX INC COMMON STOCK USD.1								
		Local	17,465.000	21.087723	368,297.08	59.600000	1,040,914.00	672,616.92	0.18
		Base		21.087723	368,297.08	59.600000	1,040,914.00	672,616.92	0.18
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,467.000	25.226698	541,541.53	25.100000	538,821.70	-2,719.83	0.09
		Base		25.226698	541,541.53	25.100000	538,821.70	-2,719.83	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,913.000	16.479844	212,804.23	10.160000	131,196.08	-81,608.15	0.02
		Base		16.479844	212,804.23	10.160000	131,196.08	-81,608.15	0.02
282914100	8X8 INC COMMON STOCK USD.001								
		Local	69,887.000	10.197844	712,696.74	13.650000	953,957.55	241,260.81	0.16
		Base		10.197844	712,696.74	13.650000	953,957.55	241,260.81	0.16
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,577.000	33.506007	1,058,019.19	45.050000	1,422,543.85	364,524.66	0.24
		Base		33.506007	1,058,019.19	45.050000	1,422,543.85	364,524.66	0.24
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,525.000	12.110092	297,000.00	5.200000	127,530.00	-169,470.00	0.02
		Base		12.110092	297,000.00	5.200000	127,530.00	-169,470.00	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,407.000	24.134532	878,665.92	43.520000	1,584,432.64	705,766.72	0.27
		Base		24.134532	878,665.92	43.520000	1,584,432.64	705,766.72	0.27
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,418.000	22.579191	212,650.82	25.520000	240,347.36	27,696.54	0.04
		Base		22.579191	212,650.82	25.520000	240,347.36	27,696.54	0.04

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29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	26,799.000	21.674857	580,864.50	26.760000	717,141.24	136,276.74	0.12
		Base		21.674857	580,864.50	26.760000	717,141.24	136,276.74	0.12
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,279.000	18.388712	464,848.25	35.350000	893,612.65	428,764.40	0.15
		Base		18.388712	464,848.25	35.350000	893,612.65	428,764.40	0.15
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,829.000	45.778213	495,732.27	31.440000	340,463.76	-155,268.51	0.06
		Base		45.778213	495,732.27	31.440000	340,463.76	-155,268.51	0.06
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,295.000	29.216409	534,514.21	27.450000	502,197.75	-32,316.46	0.09
		Base		29.216409	534,514.21	27.450000	502,197.75	-32,316.46	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,128.000	28.858013	465,422.03	42.500000	685,440.00	220,017.97	0.12
		Base		28.858013	465,422.03	42.500000	685,440.00	220,017.97	0.12
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,754.000	21.629937	297,498.16	36.250000	498,582.50	201,084.34	0.08
		Base		21.629937	297,498.16	36.250000	498,582.50	201,084.34	0.08
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,763.000	47.035918	788,463.10	60.800000	1,019,190.40	230,727.30	0.17
		Base		47.035918	788,463.10	60.800000	1,019,190.40	230,727.30	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,119.000	27.683264	501,593.06	11.650000	211,086.35	-290,506.71	0.04
		Base		27.683264	501,593.06	11.650000	211,086.35	-290,506.71	0.04
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,978.000	12.225759	452,084.10	21.620000	799,464.36	347,380.26	0.14
		Base		12.225759	452,084.10	21.620000	799,464.36	347,380.26	0.14
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	5,141.000	77.344032	397,625.67	111.200000	571,679.20	174,053.53	0.10
		Base		77.344032	397,625.67	111.200000	571,679.20	174,053.53	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
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,041.000	34.679328	695,008.41	55.900000	1,120,291.90	425,283.49	0.19
		Base		34.679328	695,008.41	55.900000	1,120,291.90	425,283.49	0.19
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,065.000	33.586883	976,202.75	19.370000	562,989.05	-413,213.70	0.10
		Base		33.586883	976,202.75	19.370000	562,989.05	-413,213.70	0.10
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,893.000	22.259998	442,818.14	34.500000	686,308.50	243,490.36	0.12
		Base		22.259998	442,818.14	34.500000	686,308.50	243,490.36	0.12
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,228.000	44.979100	1,359,628.23	67.400000	2,037,367.20	677,738.97	0.35
		Base		44.979100	1,359,628.23	67.400000	2,037,367.20	677,738.97	0.35
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	32,452.000	7.261774	235,659.10	9.990000	324,195.48	88,536.38	0.06
		Base		7.261774	235,659.10	9.990000	324,195.48	88,536.38	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,106.000	28.739197	750,265.48	47.560000	1,241,601.36	491,335.88	0.21
		Base		28.739197	750,265.48	47.560000	1,241,601.36	491,335.88	0.21
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,249.000	26.769697	542,059.59	60.650000	1,228,101.85	686,042.26	0.21
		Base		26.769697	542,059.59	60.650000	1,228,101.85	686,042.26	0.21
30219E103	EXPRESS INC COMMON STOCK								
		Local	61,099.000	17.870866	1,091,892.02	13.360000	816,282.64	-275,609.38	0.14
		Base		17.870866	1,091,892.02	13.360000	816,282.64	-275,609.38	0.14
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,373.000	15.077565	367,485.50	20.100000	489,897.30	122,411.80	0.08
		Base		15.077565	367,485.50	20.100000	489,897.30	122,411.80	0.08
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,764.000	23.260038	878,392.08	11.650000	439,950.60	-438,441.48	0.07
		Base		23.260038	878,392.08	11.650000	439,950.60	-438,441.48	0.07

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30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,437.000	24.518058	329,449.14	22.860000	307,169.82	-22,279.32	0.05
		Base		24.518058	329,449.14	22.860000	307,169.82	-22,279.32	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,994.000	42.663764	554,372.95	36.400000	472,981.60	-81,391.35	0.08
		Base		42.663764	554,372.95	36.400000	472,981.60	-81,391.35	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,705.000	7.629309	356,326.87	15.800000	737,939.00	381,612.13	0.13
		Base		7.629309	356,326.87	15.800000	737,939.00	381,612.13	0.13
316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		Local	16,417.000	19.756756	324,346.66	22.300000	366,099.10	41,752.44	0.06
		Base		19.756756	324,346.66	22.300000	366,099.10	41,752.44	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	20,979.000	24.201090	507,714.67	28.650000	601,048.35	93,333.68	0.10
		Base		24.201090	507,714.67	28.650000	601,048.35	93,333.68	0.10
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	41,409.000	31.169503	1,290,697.93	34.850000	1,443,103.65	152,405.72	0.25
		Base		31.169503	1,290,697.93	34.850000	1,443,103.65	152,405.72	0.25
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	32,298.000	21.456638	693,006.48	22.440000	724,767.12	31,760.64	0.12
		Base		21.456638	693,006.48	22.440000	724,767.12	31,760.64	0.12
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	89,698.000	4.845479	434,629.79	5.920000	531,012.16	96,382.37	0.09
		Base		4.845479	434,629.79	5.920000	531,012.16	96,382.37	0.09
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	69,317.000	6.064750	420,390.28	12.620000	874,780.54	454,390.26	0.15
		Base		6.064750	420,390.28	12.620000	874,780.54	454,390.26	0.15
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,288.000	16.504681	796,978.04	26.800000	1,294,118.40	497,140.36	0.22
		Base		16.504681	796,978.04	26.800000	1,294,118.40	497,140.36	0.22

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32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,479.000	20.151858	1,037,397.50	43.050000	2,216,170.95	1,178,773.45	0.38
		Base		20.151858	1,037,397.50	43.050000	2,216,170.95	1,178,773.45	0.38
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,368.000	12.633315	800,547.88	24.280000	1,538,575.04	738,027.16	0.26
		Base		12.633315	800,547.88	24.280000	1,538,575.04	738,027.16	0.26
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,438.000	37.497139	466,389.41	7.050000	87,687.90	-378,701.51	0.01
		Base		37.497139	466,389.41	7.050000	87,687.90	-378,701.51	0.01
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	37,722.000	40.470152	1,526,615.08	45.900000	1,731,439.80	204,824.72	0.29
		Base		40.470152	1,526,615.08	45.900000	1,731,439.80	204,824.72	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,759.000	33.035669	1,412,572.15	39.360000	1,682,994.24	270,422.09	0.29
		Base		33.035669	1,412,572.15	39.360000	1,682,994.24	270,422.09	0.29
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	41,898.000	20.305089	850,742.62	13.460000	563,947.08	-286,795.54	0.10
		Base		20.305089	850,742.62	13.460000	563,947.08	-286,795.54	0.10
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	20,700.000	15.639114	323,729.66	13.400000	277,380.00	-46,349.66	0.05
		Base		15.639114	323,729.66	13.400000	277,380.00	-46,349.66	0.05
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,741.000	34.762343	269,095.30	40.900000	316,606.90	47,511.60	0.05
		Base		34.762343	269,095.30	40.900000	316,606.90	47,511.60	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,578.000	35.335858	833,148.86	48.380000	1,140,703.64	307,554.78	0.19
		Base		35.335858	833,148.86	48.380000	1,140,703.64	307,554.78	0.19
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,253.000	19.184941	1,175,135.17	19.180000	1,174,832.54	-302.63	0.20
		Base		19.184941	1,175,135.17	19.180000	1,174,832.54	-302.63	0.20

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35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	22,406.000	23.315530	522,407.77	25.100000	562,390.60	39,982.83	0.10
		Base		23.315530	522,407.77	25.100000	562,390.60	39,982.83	0.10
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,551.000	26.102927	771,367.60	15.980000	472,224.98	-299,142.62	0.08
		Base		26.102927	771,367.60	15.980000	472,224.98	-299,142.62	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,892.000	26.368906	788,219.34	39.050000	1,167,282.60	379,063.26	0.20
		Base		26.368906	788,219.34	39.050000	1,167,282.60	379,063.26	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	82,847.000	12.613977	1,045,030.16	12.560000	1,040,558.32	-4,471.84	0.18
		Base		12.613977	1,045,030.16	12.560000	1,040,558.32	-4,471.84	0.18
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,315.000	14.000038	382,411.04	9.990000	272,876.85	-109,534.19	0.05
		Base		14.000038	382,411.04	9.990000	272,876.85	-109,534.19	0.05
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,186.000	28.153273	1,103,214.14	46.990000	1,841,350.14	738,136.00	0.31
		Base		28.153273	1,103,214.14	46.990000	1,841,350.14	738,136.00	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,717.000	15.239633	270,000.57	13.730000	243,254.41	-26,746.16	0.04
		Base		15.239633	270,000.57	13.730000	243,254.41	-26,746.16	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,339.000	39.593845	607,329.99	95.920000	1,471,316.88	863,986.89	0.25
		Base		39.593845	607,329.99	95.920000	1,471,316.88	863,986.89	0.25
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,439.000	24.228305	1,415,877.90	33.260000	1,943,681.14	527,803.24	0.33
		Base		24.228305	1,415,877.90	33.260000	1,943,681.14	527,803.24	0.33
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	32,091.000	39.105913	1,254,947.85	27.160000	871,591.56	-383,356.29	0.15
		Base		39.105913	1,254,947.85	27.160000	871,591.56	-383,356.29	0.15

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36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	90,817.000	12.303582	1,117,374.39	9.540000	866,394.18	-250,980.21	0.15
		Base		12.303582	1,117,374.39	9.540000	866,394.18	-250,980.21	0.15
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,410.000	23.806580	914,410.72	18.750000	720,187.50	-194,223.22	0.12
		Base		23.806580	914,410.72	18.750000	720,187.50	-194,223.22	0.12
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	21,439.000	11.193965	239,987.41	16.860000	361,461.54	121,474.13	0.06
		Base		11.193965	239,987.41	16.860000	361,461.54	121,474.13	0.06
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	16,161.000	55.550497	897,751.59	63.200000	1,021,375.20	123,623.61	0.17
		Base		55.550497	897,751.59	63.200000	1,021,375.20	123,623.61	0.17
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,428.000	51.033628	1,450,783.97	31.850000	905,431.80	-545,352.17	0.15
		Base		51.033628	1,450,783.97	31.850000	905,431.80	-545,352.17	0.15
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,387.000	45.236024	469,866.58	21.170000	219,892.79	-249,973.79	0.04
		Base		45.236024	469,866.58	21.170000	219,892.79	-249,973.79	0.04
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,762.000	20.187672	419,136.45	24.020000	498,703.24	79,566.79	0.08
		Base		20.187672	419,136.45	24.020000	498,703.24	79,566.79	0.08
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,395.000	14.455664	352,645.93	45.000000	1,097,775.00	745,129.07	0.19
		Base		14.455664	352,645.93	45.000000	1,097,775.00	745,129.07	0.19
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,359.000	16.663149	989,107.85	34.300000	2,036,013.70	1,046,905.85	0.35
		Base		16.663149	989,107.85	34.300000	2,036,013.70	1,046,905.85	0.35
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,936.000	19.553599	663,570.94	22.970000	779,509.92	115,938.98	0.13
		Base		19.553599	663,570.94	22.970000	779,509.92	115,938.98	0.13

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38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,437.000	23.042913	1,277,429.96	18.790000	1,041,661.23	-235,768.73	0.18
		Base		23.042913	1,277,429.96	18.790000	1,041,661.23	-235,768.73	0.18
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,738.000	31.058054	1,420,533.29	40.000000	1,829,520.00	408,986.71	0.31
		Base		31.058054	1,420,533.29	40.000000	1,829,520.00	408,986.71	0.31
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,396.000	21.216339	708,540.85	24.110000	805,177.56	96,636.71	0.14
		Base		21.216339	708,540.85	24.110000	805,177.56	96,636.71	0.14
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,718.000	23.607381	654,349.40	27.100000	751,157.80	96,808.40	0.13
		Base		23.607381	654,349.40	27.100000	751,157.80	96,808.40	0.13
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	21,978.000	32.770270	720,225.00	38.800000	852,746.40	132,521.40	0.15
		Base		32.770270	720,225.00	38.800000	852,746.40	132,521.40	0.15
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,463.000	45.366129	973,693.22	27.700000	594,525.10	-379,168.12	0.10
		Base		45.366129	973,693.22	27.700000	594,525.10	-379,168.12	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	23,685.000	11.044171	261,581.20	23.900000	566,071.50	304,490.30	0.10
		Base		11.044171	261,581.20	23.900000	566,071.50	304,490.30	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,476.000	53.074501	821,380.98	72.590000	1,123,402.84	302,021.86	0.19
		Base		53.074501	821,380.98	72.590000	1,123,402.84	302,021.86	0.19
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	47,951.000	13.647724	654,422.03	15.320000	734,609.32	80,187.29	0.12
		Base		13.647724	654,422.03	15.320000	734,609.32	80,187.29	0.12
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,491.000	25.482610	267,338.06	11.850000	124,318.35	-143,019.71	0.02
		Base		25.482610	267,338.06	11.850000	124,318.35	-143,019.71	0.02

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40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,719.000	42.089635	282,800.26	32.340000	217,292.46	-65,507.80	0.04
		Base		42.089635	282,800.26	32.340000	217,292.46	-65,507.80	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,302.000	20.560492	561,342.54	29.000000	791,758.00	230,415.46	0.13
		Base		20.560492	561,342.54	29.000000	791,758.00	230,415.46	0.13
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	65,804.000	14.519261	955,425.43	18.320000	1,205,529.28	250,103.85	0.21
		Base		14.519261	955,425.43	18.320000	1,205,529.28	250,103.85	0.21
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	39,975.000	33.598350	1,343,094.05	39.630000	1,584,209.25	241,115.20	0.27
		Base		33.598350	1,343,094.05	39.630000	1,584,209.25	241,115.20	0.27
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,142.000	11.799455	296,661.91	30.700000	771,859.40	475,197.49	0.13
		Base		11.799455	296,661.91	30.700000	771,859.40	475,197.49	0.13
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,806.000	6.172854	375,346.55	4.650000	282,747.90	-92,598.65	0.05
		Base		6.172854	375,346.55	4.650000	282,747.90	-92,598.65	0.05
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,479.000	15.890628	992,830.53	14.000000	874,706.00	-118,124.53	0.15
		Base		15.890628	992,830.53	14.000000	874,706.00	-118,124.53	0.15
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	14,867.000	14.600862	217,071.02	21.600000	321,127.20	104,056.18	0.05
		Base		14.600862	217,071.02	21.600000	321,127.20	104,056.18	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	41,627.000	27.314849	1,137,035.20	51.350000	2,137,546.45	1,000,511.25	0.36
		Base		27.314849	1,137,035.20	51.350000	2,137,546.45	1,000,511.25	0.36
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,438.000	38.931768	289,574.49	48.550000	361,114.90	71,540.41	0.06
		Base		38.931768	289,574.49	48.550000	361,114.90	71,540.41	0.06

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Base Currency: USD - US DOLLAR

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420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,734.000	54.682329	532,277.79	43.570000	424,110.38	-108,167.41	0.07
		Base		54.682329	532,277.79	43.570000	424,110.38	-108,167.41	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,467.000	21.111692	1,192,113.90	38.950000	2,199,389.65	1,007,275.75	0.37
		Base		21.111692	1,192,113.90	38.950000	2,199,389.65	1,007,275.75	0.37
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	57,752.000	7.003340	404,456.90	23.700000	1,368,722.40	964,265.50	0.23
		Base		7.003340	404,456.90	23.700000	1,368,722.40	964,265.50	0.23
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,786.000	27.357501	541,295.52	25.060000	495,837.16	-45,458.36	0.08
		Base		27.357501	541,295.52	25.060000	495,837.16	-45,458.36	0.08
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	25,873.000	13.605464	352,014.17	23.200000	600,253.60	248,239.43	0.10
		Base		13.605464	352,014.17	23.200000	600,253.60	248,239.43	0.10
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	33,496.000	32.741302	1,096,702.64	44.530000	1,491,576.88	394,874.24	0.25
		Base		32.741302	1,096,702.64	44.530000	1,491,576.88	394,874.24	0.25
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,750.000	17.589344	593,640.37	21.510000	725,962.50	132,322.13	0.12
		Base		17.589344	593,640.37	21.510000	725,962.50	132,322.13	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	14,480.000	21.480021	311,030.70	21.200000	306,976.00	-4,054.70	0.05
		Base		21.480021	311,030.70	21.200000	306,976.00	-4,054.70	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	87,143.000	5.630832	490,687.58	10.450000	910,644.35	419,956.77	0.15
		Base		5.630832	490,687.58	10.450000	910,644.35	419,956.77	0.15
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,440.000	41.515824	724,035.97	40.250000	701,960.00	-22,075.97	0.12
		Base		41.515824	724,035.97	40.250000	701,960.00	-22,075.97	0.12

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431571108	HILLENBRAND INC COMMON STOCK								
		Local	49,181.000	23.716586	1,166,405.43	35.000000	1,721,335.00	554,929.57	0.29
		Base		23.716586	1,166,405.43	35.000000	1,721,335.00	554,929.57	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	96,271.000	10.414643	1,002,628.11	25.870000	2,490,530.77	1,487,902.66	0.42
		Base		10.414643	1,002,628.11	25.870000	2,490,530.77	1,487,902.66	0.42
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	98,947.000	9.626838	952,546.72	19.900000	1,969,045.30	1,016,498.58	0.33
		Base		9.626838	952,546.72	19.900000	1,969,045.30	1,016,498.58	0.33
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,299.000	19.247042	602,413.17	40.150000	1,256,654.85	654,241.68	0.21
		Base		19.247042	602,413.17	40.150000	1,256,654.85	654,241.68	0.21
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	25,202.000	29.786398	750,676.80	5.110000	128,782.22	-621,894.58	0.02
		Base		29.786398	750,676.80	5.110000	128,782.22	-621,894.58	0.02
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,154.000	35.549530	929,762.41	42.850000	1,120,698.90	190,936.49	0.19
		Base		35.549530	929,762.41	42.850000	1,120,698.90	190,936.49	0.19
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,315.000	56.510837	639,420.12	150.250000	1,700,078.75	1,060,658.63	0.29
		Base		56.510837	639,420.12	150.250000	1,700,078.75	1,060,658.63	0.29
44967H101	ILG INC COMMON STOCK USD.01								
		Local	82,885.000	14.889975	1,234,155.57	18.070000	1,497,731.95	263,576.38	0.25
		Base		14.889975	1,234,155.57	18.070000	1,497,731.95	263,576.38	0.25
45071R109	IXIA COMMON STOCK								
		Local	48,788.000	15.346539	748,726.93	13.750000	670,835.00	-77,891.93	0.11
		Base		15.346539	748,726.93	13.750000	670,835.00	-77,891.93	0.11
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	43,739.000	19.853046	868,352.40	8.970000	392,338.83	-476,013.57	0.07
		Base		19.853046	868,352.40	8.970000	392,338.83	-476,013.57	0.07

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45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	57,556.000	22.947180	1,320,747.90	14.450000	831,684.20	-489,063.70	0.14
		Base		22.947180	1,320,747.90	14.450000	831,684.20	-489,063.70	0.14
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	20,518.000	31.629464	648,973.35	65.100000	1,335,721.80	686,748.45	0.23
		Base		31.629464	648,973.35	65.100000	1,335,721.80	686,748.45	0.23
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,622.000	59.294408	511,236.39	86.250000	743,647.50	232,411.11	0.13
		Base		59.294408	511,236.39	86.250000	743,647.50	232,411.11	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	32,809.000	26.653964	874,489.89	52.370000	1,718,207.33	843,717.44	0.29
		Base		26.653964	874,489.89	52.370000	1,718,207.33	843,717.44	0.29
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,642.000	19.002431	525,265.20	35.020000	968,022.84	442,757.64	0.16
		Base		19.002431	525,265.20	35.020000	968,022.84	442,757.64	0.16
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,683.000	47.083057	879,652.75	65.700000	1,227,473.10	347,820.35	0.21
		Base		47.083057	879,652.75	65.700000	1,227,473.10	347,820.35	0.21
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,142.000	50.174729	759,745.74	54.520000	825,541.84	65,796.10	0.14
		Base		50.174729	759,745.74	54.520000	825,541.84	65,796.10	0.14
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,587.000	40.659300	552,437.91	39.570000	537,637.59	-14,800.32	0.09
		Base		40.659300	552,437.91	39.570000	537,637.59	-14,800.32	0.09
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,838.000	37.529346	556,860.43	72.400000	1,074,271.20	517,410.77	0.18
		Base		37.529346	556,860.43	72.400000	1,074,271.20	517,410.77	0.18
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,371.000	46.197452	571,508.68	64.430000	797,063.53	225,554.85	0.14
		Base		46.197452	571,508.68	64.430000	797,063.53	225,554.85	0.14

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45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,457.000	25.765158	398,252.04	41.500000	641,465.50	243,213.46	0.11
		Base		25.765158	398,252.04	41.500000	641,465.50	243,213.46	0.11
45781M101	INNOVIVA INC COMMON STOCK								
		Local	61,684.000	10.579368	652,577.75	10.340000	637,812.56	-14,765.19	0.11
		Base		10.579368	652,577.75	10.340000	637,812.56	-14,765.19	0.11
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	23,291.000	45.393193	1,057,252.86	80.800000	1,881,912.80	824,659.94	0.32
		Base		45.393193	1,057,252.86	80.800000	1,881,912.80	824,659.94	0.32
45825N107	INTELIQUENT INC COMMON STOCK USD.001								
		Local	26,677.000	19.781893	527,721.56	22.640000	603,967.28	76,245.72	0.10
		Base		19.781893	527,721.56	22.640000	603,967.28	76,245.72	0.10
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,362.000	27.417242	585,687.12	28.250000	603,476.50	17,789.38	0.10
		Base		27.417242	585,687.12	28.250000	603,476.50	17,789.38	0.10
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,313.000	21.951072	292,234.62	34.450000	458,632.85	166,398.23	0.08
		Base		21.951072	292,234.62	34.450000	458,632.85	166,398.23	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	52,420.000	22.669783	1,188,350.05	36.720000	1,924,862.40	736,512.35	0.33
		Base		22.669783	1,188,350.05	36.720000	1,924,862.40	736,512.35	0.33
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	13,863.000	37.308055	517,201.57	60.450000	838,018.35	320,816.78	0.14
		Base		37.308055	517,201.57	60.450000	838,018.35	320,816.78	0.14
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	50,503.000	16.399866	828,242.42	17.400000	878,752.20	50,509.78	0.15
		Base		16.399866	828,242.42	17.400000	878,752.20	50,509.78	0.15
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,624.000	29.757964	345,906.57	41.110000	477,862.64	131,956.07	0.08
		Base		29.757964	345,906.57	41.110000	477,862.64	131,956.07	0.08

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461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,734.000	23.345510	577,427.85	11.500000	284,441.00	-292,986.85	0.05
		Base		23.345510	577,427.85	11.500000	284,441.00	-292,986.85	0.05
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,362.000	14.549060	354,444.19	18.640000	454,107.68	99,663.49	0.08
		Base		14.549060	354,444.19	18.640000	454,107.68	99,663.49	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,598.000	9.451429	591,640.54	8.800000	550,862.40	-40,778.14	0.09
		Base		9.451429	591,640.54	8.800000	550,862.40	-40,778.14	0.09
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,181.000	29.237243	619,274.04	57.000000	1,207,317.00	588,042.96	0.21
		Base		29.237243	619,274.04	57.000000	1,207,317.00	588,042.96	0.21
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	232,451.000	104.142762	24,208,089.06	133.530000	31,039,182.03	6,831,092.97	5.28
		Base		104.142762	24,208,089.06	133.530000	31,039,182.03	6,831,092.97	5.28
465741106	ITRON INC COMMON STOCK								
		Local	25,927.000	34.620995	897,618.55	64.200000	1,664,513.40	766,894.85	0.28
		Base		34.620995	897,618.55	64.200000	1,664,513.40	766,894.85	0.28
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,631.000	63.111383	734,048.50	121.430000	1,412,352.33	678,303.83	0.24
		Base		63.111383	734,048.50	121.430000	1,412,352.33	678,303.83	0.24
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,720.000	22.366989	508,178.00	90.200000	2,049,344.00	1,541,166.00	0.35
		Base		22.366989	508,178.00	90.200000	2,049,344.00	1,541,166.00	0.35
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	14,016.000	58.910100	825,683.96	82.390000	1,154,778.24	329,094.28	0.20
		Base		58.910100	825,683.96	82.390000	1,154,778.24	329,094.28	0.20
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,113.000	35.414032	747,696.46	48.720000	1,028,625.36	280,928.90	0.17
		Base		35.414032	747,696.46	48.720000	1,028,625.36	280,928.90	0.17

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48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	68,482.000	13.201011	904,031.61	20.430000	1,399,087.26	495,055.65	0.24
		Base		13.201011	904,031.61	20.430000	1,399,087.26	495,055.65	0.24
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,686.000	16.804864	381,235.14	20.140000	456,896.04	75,660.90	0.08
		Base		16.804864	381,235.14	20.140000	456,896.04	75,660.90	0.08
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	66,436.000	15.602473	1,036,565.91	6.650000	441,799.40	-594,766.51	0.08
		Base		15.602473	1,036,565.91	6.650000	441,799.40	-594,766.51	0.08
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,392.000	14.335870	163,314.23	14.690000	167,348.48	4,034.25	0.03
		Base		14.335870	163,314.23	14.690000	167,348.48	4,034.25	0.03
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	64,980.000	24.426647	1,587,243.55	24.050000	1,562,769.00	-24,474.55	0.27
		Base		24.426647	1,587,243.55	24.050000	1,562,769.00	-24,474.55	0.27
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	51,755.000	19.541518	1,011,371.28	35.000000	1,811,425.00	800,053.72	0.31
		Base		19.541518	1,011,371.28	35.000000	1,811,425.00	800,053.72	0.31
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,350.000	3.959362	187,475.77	2.560000	121,216.00	-66,259.77	0.02
		Base		3.959362	187,475.77	2.560000	121,216.00	-66,259.77	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,094.000	35.088173	564,709.06	38.350000	617,204.90	52,495.84	0.11
		Base		35.088173	564,709.06	38.350000	617,204.90	52,495.84	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,653.000	19.519426	871,600.95	25.380000	1,133,293.14	261,692.19	0.19
		Base		19.519426	871,600.95	25.380000	1,133,293.14	261,692.19	0.19
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,044.000	28.444256	683,913.69	30.830000	741,276.52	57,362.83	0.13
		Base		28.444256	683,913.69	30.830000	741,276.52	57,362.83	0.13

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501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	54,863.000	10.564424	579,596.01	15.430000	846,536.09	266,940.08	0.14
		Base		10.564424	579,596.01	15.430000	846,536.09	266,940.08	0.14
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	11,599.000	26.709969	309,808.93	42.060000	487,853.94	178,045.01	0.08
		Base		26.709969	309,808.93	42.060000	487,853.94	178,045.01	0.08
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,106.000	37.445947	490,766.58	32.650000	427,910.90	-62,855.68	0.07
		Base		37.445947	490,766.58	32.650000	427,910.90	-62,855.68	0.07
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,674.000	34.787738	545,263.01	7.700000	120,689.80	-424,573.21	0.02
		Base		34.787738	545,263.01	7.700000	120,689.80	-424,573.21	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,564.000	34.770647	1,062,730.07	45.460000	1,389,439.44	326,709.37	0.24
		Base		34.770647	1,062,730.07	45.460000	1,389,439.44	326,709.37	0.24
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	13,244.000	34.269318	453,862.85	20.640000	273,356.16	-180,506.69	0.05
		Base		34.269318	453,862.85	20.640000	273,356.16	-180,506.69	0.05
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	38,317.000	13.647524	522,932.19	26.750000	1,024,979.75	502,047.56	0.17
		Base		13.647524	522,932.19	26.750000	1,024,979.75	502,047.56	0.17
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,485.000	52.389188	392,133.07	49.500000	370,507.50	-21,625.57	0.06
		Base		52.389188	392,133.07	49.500000	370,507.50	-21,625.57	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	22,711.000	39.296764	892,468.80	22.900000	520,081.90	-372,386.90	0.09
		Base		39.296764	892,468.80	22.900000	520,081.90	-372,386.90	0.09
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,326.000	19.783090	639,508.17	39.260000	1,269,118.76	629,610.59	0.22
		Base		19.783090	639,508.17	39.260000	1,269,118.76	629,610.59	0.22

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52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,601.000	86.571769	484,888.48	104.800000	586,984.80	102,096.32	0.10
		Base		86.571769	484,888.48	104.800000	586,984.80	102,096.32	0.10
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	166,202.000	9.628517	1,600,278.80	10.330000	1,716,866.66	116,587.86	0.29
		Base		9.628517	1,600,278.80	10.330000	1,716,866.66	116,587.86	0.29
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,789.000	63.840923	944,143.41	104.400000	1,543,971.60	599,828.19	0.26
		Base		63.840923	944,143.41	104.400000	1,543,971.60	599,828.19	0.26
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,284.000	69.360896	574,585.66	84.280000	698,175.52	123,589.86	0.12
		Base		69.360896	574,585.66	84.280000	698,175.52	123,589.86	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,686.000	25.742006	481,015.12	9.200000	171,911.20	-309,103.92	0.03
		Base		25.742006	481,015.12	9.200000	171,911.20	-309,103.92	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,236.000	40.244636	733,901.19	91.900000	1,675,888.40	941,987.21	0.29
		Base		40.244636	733,901.19	91.900000	1,675,888.40	941,987.21	0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	6,293.000	63.015509	396,556.60	145.790000	917,456.47	520,899.87	0.16
		Base		63.015509	396,556.60	145.790000	917,456.47	520,899.87	0.16
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,423.000	12.046744	499,012.26	8.000000	331,384.00	-167,628.26	0.06
		Base		12.046744	499,012.26	8.000000	331,384.00	-167,628.26	0.06
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	19,721.000	40.509712	798,892.03	100.850000	1,988,862.85	1,189,970.82	0.34
		Base		40.509712	798,892.03	100.850000	1,988,862.85	1,189,970.82	0.34
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,152.000	28.466131	602,115.60	17.650000	373,332.80	-228,782.80	0.06
		Base		28.466131	602,115.60	17.650000	373,332.80	-228,782.80	0.06

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55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	42,606.000	26.048860	1,109,837.75	40.100000	1,708,500.60	598,662.85	0.29
		Base		26.048860	1,109,837.75	40.100000	1,708,500.60	598,662.85	0.29
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	30,882.000	22.124654	683,253.57	20.330000	627,831.06	-55,422.51	0.11
		Base		22.124654	683,253.57	20.330000	627,831.06	-55,422.51	0.11
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,284.000	14.452382	264,247.35	14.540000	265,849.36	1,602.01	0.05
		Base		14.452382	264,247.35	14.540000	265,849.36	1,602.01	0.05
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,358.000	14.673438	196,007.78	59.700000	797,472.60	601,464.82	0.14
		Base		14.673438	196,007.78	59.700000	797,472.60	601,464.82	0.14
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	30,569.000	23.485128	717,916.88	26.880000	821,694.72	103,777.84	0.14
		Base		23.485128	717,916.88	26.880000	821,694.72	103,777.84	0.14
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,224.000	16.271552	312,804.31	23.360000	449,072.64	136,268.33	0.08
		Base		16.271552	312,804.31	23.360000	449,072.64	136,268.33	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,747.000	28.656481	1,196,322.10	57.550000	2,402,539.85	1,206,217.75	0.41
		Base		28.656481	1,196,322.10	57.550000	2,402,539.85	1,206,217.75	0.41
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,994.000	45.560509	592,013.25	53.850000	699,726.90	107,713.65	0.12
		Base		45.560509	592,013.25	53.850000	699,726.90	107,713.65	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,511.000	30.595175	382,776.24	37.460000	468,662.06	85,885.82	0.08
		Base		30.595175	382,776.24	37.460000	468,662.06	85,885.82	0.08
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,971.000	26.468981	1,137,398.57	37.050000	1,592,075.55	454,676.98	0.27
		Base		26.468981	1,137,398.57	37.050000	1,592,075.55	454,676.98	0.27

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559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,140.000	53.321314	967,248.64	72.800000	1,320,592.00	353,343.36	0.22
		Base		53.321314	967,248.64	72.800000	1,320,592.00	353,343.36	0.22
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,516.000	29.334790	572,497.76	43.010000	839,383.16	266,885.40	0.14
		Base		29.334790	572,497.76	43.010000	839,383.16	266,885.40	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,698.000	12.733529	187,157.41	30.000000	440,940.00	253,782.59	0.08
		Base		12.733529	187,157.41	30.000000	440,940.00	253,782.59	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	18,927.000	11.218881	212,339.77	18.800000	355,827.60	143,487.83	0.06
		Base		11.218881	212,339.77	18.800000	355,827.60	143,487.83	0.06
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	18,927.000	29.577216	559,807.96	77.640000	1,469,492.28	909,684.32	0.25
		Base		29.577216	559,807.96	77.640000	1,469,492.28	909,684.32	0.25
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	17,971.000	21.718634	390,305.58	24.350000	437,593.85	47,288.27	0.07
		Base		21.718634	390,305.58	24.350000	437,593.85	47,288.27	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,228.000	25.079211	858,411.24	61.870000	2,117,686.36	1,259,275.12	0.36
		Base		25.079211	858,411.24	61.870000	2,117,686.36	1,259,275.12	0.36
576690101	MATERION CORP COMMON STOCK								
		Local	15,560.000	32.939587	512,539.97	38.350000	596,726.00	84,186.03	0.10
		Base		32.939587	512,539.97	38.350000	596,726.00	84,186.03	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,667.000	14.879828	307,521.41	20.850000	430,906.95	123,385.54	0.07
		Base		14.879828	307,521.41	20.850000	430,906.95	123,385.54	0.07
57686G105	MATSON INC COMMON STOCK								
		Local	33,477.000	25.989472	870,049.56	37.610000	1,259,069.97	389,020.41	0.21
		Base		25.989472	870,049.56	37.610000	1,259,069.97	389,020.41	0.21

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577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,025.000	42.980065	1,075,576.12	72.750000	1,820,568.75	744,992.63	0.31
		Base		42.980065	1,075,576.12	72.750000	1,820,568.75	744,992.63	0.31
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	54,215.000	23.231133	1,259,475.89	35.100000	1,902,946.50	643,470.61	0.32
		Base		23.231133	1,259,475.89	35.100000	1,902,946.50	643,470.61	0.32
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,678.000	24.528314	212,856.71	39.080000	339,136.24	126,279.53	0.06
		Base		24.528314	212,856.71	39.080000	339,136.24	126,279.53	0.06
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	42,561.000	24.801122	1,055,560.57	55.230000	2,350,644.03	1,295,083.46	0.40
		Base		24.801122	1,055,560.57	55.230000	2,350,644.03	1,295,083.46	0.40
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	31,451.000	16.535309	520,052.00	29.710000	934,409.21	414,357.21	0.16
		Base		16.535309	520,052.00	29.710000	934,409.21	414,357.21	0.16
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,798.000	20.260624	664,507.94	17.300000	567,405.40	-97,102.54	0.10
		Base		20.260624	664,507.94	17.300000	567,405.40	-97,102.54	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	34,595.000	15.643896	541,200.57	23.550000	814,712.25	273,511.68	0.14
		Base		15.643896	541,200.57	23.550000	814,712.25	273,511.68	0.14
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,313.000	30.625841	897,735.29	36.050000	1,056,733.65	158,998.36	0.18
		Base		30.625841	897,735.29	36.050000	1,056,733.65	158,998.36	0.18
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,797.000	16.708222	481,146.67	36.950000	1,064,049.15	582,902.48	0.18
		Base		16.708222	481,146.67	36.950000	1,064,049.15	582,902.48	0.18
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,323.000	139.396723	1,020,802.20	194.030000	1,420,881.69	400,079.49	0.24
		Base		139.396723	1,020,802.20	194.030000	1,420,881.69	400,079.49	0.24

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602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	78,892.000	11.197985	883,431.46	9.480000	747,896.16	-135,535.30	0.13
		Base		11.197985	883,431.46	9.480000	747,896.16	-135,535.30	0.13
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,631.000	26.401683	914,316.68	30.700000	1,063,171.70	148,855.02	0.18
		Base		26.401683	914,316.68	30.700000	1,063,171.70	148,855.02	0.18
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	48,741.000	15.801366	770,174.38	14.150000	689,685.15	-80,489.23	0.12
		Base		15.801366	770,174.38	14.150000	689,685.15	-80,489.23	0.12
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,502.000	12.679904	107,804.54	24.880000	211,529.76	103,725.22	0.04
		Base		12.679904	107,804.54	24.880000	211,529.76	103,725.22	0.04
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	31,803.000	17.390315	553,064.20	19.600000	623,338.80	70,274.60	0.11
		Base		17.390315	553,064.20	19.600000	623,338.80	70,274.60	0.11
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,162.000	42.184573	1,061,448.22	59.800000	1,504,687.60	443,239.38	0.26
		Base		42.184573	1,061,448.22	59.800000	1,504,687.60	443,239.38	0.26
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,357.000	45.847504	1,162,555.15	69.830000	1,770,679.31	608,124.16	0.30
		Base		45.847504	1,162,555.15	69.830000	1,770,679.31	608,124.16	0.30
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,517.000	34.054203	494,364.86	24.460000	355,085.82	-139,279.04	0.06
		Base		34.054203	494,364.86	24.460000	355,085.82	-139,279.04	0.06
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,945.000	20.325173	242,784.19	28.250000	337,446.25	94,662.06	0.06
		Base		20.325173	242,784.19	28.250000	337,446.25	94,662.06	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,554.000	22.789614	1,015,368.47	37.990000	1,692,606.46	677,237.99	0.29
		Base		22.789614	1,015,368.47	37.990000	1,692,606.46	677,237.99	0.29

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625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,252.000	60.522082	620,472.38	71.900000	737,118.80	116,646.42	0.13
		Base		60.522082	620,472.38	71.900000	737,118.80	116,646.42	0.13
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,007.000	12.544276	213,340.51	14.150000	240,649.05	27,308.54	0.04
		Base		12.544276	213,340.51	14.150000	240,649.05	27,308.54	0.04
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,563.000	22.333558	749,581.21	38.640000	1,296,874.32	547,293.11	0.22
		Base		22.333558	749,581.21	38.640000	1,296,874.32	547,293.11	0.22
62914B100	NIC INC COMMON STOCK								
		Local	48,328.000	16.858761	814,750.18	25.100000	1,213,032.80	398,282.62	0.21
		Base		16.858761	814,750.18	25.100000	1,213,032.80	398,282.62	0.21
630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,320.000	16.284193	314,610.61	23.910000	461,941.20	147,330.59	0.08
		Base		16.284193	314,610.61	23.910000	461,941.20	147,330.59	0.08
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,843.000	93.207531	358,196.54	95.150000	365,661.45	7,464.91	0.06
		Base		93.207531	358,196.54	95.150000	365,661.45	7,464.91	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,622.000	54.025527	465,808.09	105.400000	908,758.80	442,950.71	0.15
		Base		54.025527	465,808.09	105.400000	908,758.80	442,950.71	0.15
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,678.000	19.988399	513,262.12	39.850000	1,023,268.30	510,006.18	0.17
		Base		19.988399	513,262.12	39.850000	1,023,268.30	510,006.18	0.17
63910B102	NAUTILUS INC COMMON STOCK								
		Local	24,240.000	23.662393	573,576.40	17.200000	416,928.00	-156,648.40	0.07
		Base		23.662393	573,576.40	17.200000	416,928.00	-156,648.40	0.07
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,938.000	11.771064	434,799.57	24.700000	912,368.60	477,569.03	0.16
		Base		11.771064	434,799.57	24.700000	912,368.60	477,569.03	0.16

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640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,077.000	30.109736	393,745.02	84.900000	1,110,237.30	716,492.28	0.19
		Base		30.109736	393,745.02	84.900000	1,110,237.30	716,492.28	0.19
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	116,656.000	12.622520	1,472,492.75	12.285000	1,433,118.96	-39,373.79	0.24
		Base		12.622520	1,472,492.75	12.285000	1,433,118.96	-39,373.79	0.24
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	29,281.000	31.984204	936,529.47	63.280000	1,852,901.68	916,372.21	0.32
		Base		31.984204	936,529.47	63.280000	1,852,901.68	916,372.21	0.32
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,530.000	35.142033	897,176.10	53.700000	1,370,961.00	473,784.90	0.23
		Base		35.142033	897,176.10	53.700000	1,370,961.00	473,784.90	0.23
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	65,865.000	11.734342	772,882.45	7.350000	484,107.75	-288,774.70	0.08
		Base		11.734342	772,882.45	7.350000	484,107.75	-288,774.70	0.08
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	34,733.000	10.930501	379,649.09	2.250000	78,149.25	-301,499.84	0.01
		Base		10.930501	379,649.09	2.250000	78,149.25	-301,499.84	0.01
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	35,035.000	15.566347	545,366.95	18.530000	649,198.55	103,831.60	0.11
		Base		15.566347	545,366.95	18.530000	649,198.55	103,831.60	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,890.000	12.620079	1,008,218.14	18.170000	1,451,601.30	443,383.16	0.25
		Base		12.620079	1,008,218.14	18.170000	1,451,601.30	443,383.16	0.25
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	21,469.000	46.109831	989,931.97	57.300000	1,230,173.70	240,241.73	0.21
		Base		46.109831	989,931.97	57.300000	1,230,173.70	240,241.73	0.21
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	23,011.000	14.646408	337,028.50	36.750000	845,654.25	508,625.75	0.14
		Base		14.646408	337,028.50	36.750000	845,654.25	508,625.75	0.14

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67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,222.000	15.237986	521,474.34	13.500000	461,997.00	-59,477.34	0.08
		Base		15.237986	521,474.34	13.500000	461,997.00	-59,477.34	0.08
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,033.000	48.990459	687,483.11	75.700000	1,062,298.10	374,814.99	0.18
		Base		48.990459	687,483.11	75.700000	1,062,298.10	374,814.99	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,206.000	12.039170	1,266,592.91	17.050000	1,793,762.30	527,169.39	0.31
		Base		12.039170	1,266,592.91	17.050000	1,793,762.30	527,169.39	0.31
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	36,944.000	27.223886	1,005,759.25	30.050000	1,110,167.20	104,407.95	0.19
		Base		27.223886	1,005,759.25	30.050000	1,110,167.20	104,407.95	0.19
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,089.000	23.242364	164,765.12	24.450000	173,326.05	8,560.93	0.03
		Base		23.242364	164,765.12	24.450000	173,326.05	8,560.93	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,180.000	19.569393	551,465.50	35.850000	1,010,253.00	458,787.50	0.17
		Base		19.569393	551,465.50	35.850000	1,010,253.00	458,787.50	0.17
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	38,246.000	18.833664	720,312.33	41.290000	1,579,177.34	858,865.01	0.27
		Base		18.833664	720,312.33	41.290000	1,579,177.34	858,865.01	0.27
684000102	OPUS BANK COMMON STOCK								
		Local	14,157.000	34.887160	493,897.53	25.300000	358,172.10	-135,725.43	0.06
		Base		34.887160	493,897.53	25.300000	358,172.10	-135,725.43	0.06
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,571.000	8.476643	182,849.66	9.970000	215,062.87	32,213.21	0.04
		Base		8.476643	182,849.66	9.970000	215,062.87	32,213.21	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,619.000	13.747594	407,189.98	17.650000	522,775.35	115,585.37	0.09
		Base		13.747594	407,189.98	17.650000	522,775.35	115,585.37	0.09

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691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,630.000	45.865500	533,415.77	72.660000	845,035.80	311,620.03	0.14
		Base		45.865500	533,415.77	72.660000	845,035.80	311,620.03	0.14
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,825.000	46.863711	2,053,802.14	74.450000	3,262,771.25	1,208,969.11	0.56
		Base		46.863711	2,053,802.14	74.450000	3,262,771.25	1,208,969.11	0.56
69336V101	PGT INC COMMON STOCK USD.01								
		Local	38,143.000	9.075604	346,170.78	11.100000	423,387.30	77,216.52	0.07
		Base		9.075604	346,170.78	11.100000	423,387.30	77,216.52	0.07
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,115.000	30.745369	1,110,369.01	35.950000	1,298,334.25	187,965.24	0.22
		Base		30.745369	1,110,369.01	35.950000	1,298,334.25	187,965.24	0.22
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,197.000	65.569537	996,460.26	111.730000	1,697,960.81	701,500.55	0.29
		Base		65.569537	996,460.26	111.730000	1,697,960.81	701,500.55	0.29
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,751.000	24.180169	501,762.69	88.360000	1,833,558.36	1,331,795.67	0.31
		Base		24.180169	501,762.69	88.360000	1,833,558.36	1,331,795.67	0.31
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,823.000	26.881329	398,461.94	18.130000	268,740.99	-129,720.95	0.05
		Base		26.881329	398,461.94	18.130000	268,740.99	-129,720.95	0.05
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,604.000	22.750000	764,491.00	19.600000	658,638.40	-105,852.60	0.11
		Base		22.750000	764,491.00	19.600000	658,638.40	-105,852.60	0.11
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	11,345.000	64.068264	726,854.45	71.350000	809,465.75	82,611.30	0.14
		Base		64.068264	726,854.45	71.350000	809,465.75	82,611.30	0.14
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,172.000	16.113303	872,889.85	19.170000	1,038,477.24	165,587.39	0.18
		Base		16.113303	872,889.85	19.170000	1,038,477.24	165,587.39	0.18

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71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,135.000	12.930468	363,798.73	18.000000	506,430.00	142,631.27	0.09
		Base		12.930468	363,798.73	18.000000	506,430.00	142,631.27	0.09
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,996.000	12.914814	206,585.37	21.830000	349,192.68	142,607.31	0.06
		Base		12.914814	206,585.37	21.830000	349,192.68	142,607.31	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	23,975.000	16.458009	394,580.76	24.050000	576,598.75	182,017.99	0.10
		Base		16.458009	394,580.76	24.050000	576,598.75	182,017.99	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,433.000	31.987732	461,678.93	27.450000	396,185.85	-65,493.08	0.07
		Base		31.987732	461,678.93	27.450000	396,185.85	-65,493.08	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	33,798.000	28.399665	959,851.87	64.500000	2,179,971.00	1,220,119.13	0.37
		Base		28.399665	959,851.87	64.500000	2,179,971.00	1,220,119.13	0.37
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	50,386.000	10.772480	542,782.16	5.000000	251,930.00	-290,852.16	0.04
		Base		10.772480	542,782.16	5.000000	251,930.00	-290,852.16	0.04
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,145.000	34.302898	382,305.80	72.950000	813,027.75	430,721.95	0.14
		Base		34.302898	382,305.80	72.950000	813,027.75	430,721.95	0.14
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,054.000	32.967874	858,945.00	51.100000	1,331,359.40	472,414.40	0.23
		Base		32.967874	858,945.00	51.100000	1,331,359.40	472,414.40	0.23
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	16,579.000	60.564926	1,004,105.90	59.880000	992,750.52	-11,355.38	0.17
		Base		60.564926	1,004,105.90	59.880000	992,750.52	-11,355.38	0.17
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,659.000	38.256896	254,752.67	43.040000	286,603.36	31,850.69	0.05
		Base		38.256896	254,752.67	43.040000	286,603.36	31,850.69	0.05

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739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,512.000	39.778149	895,485.69	67.300000	1,515,057.60	619,571.91	0.26
		Base		39.778149	895,485.69	67.300000	1,515,057.60	619,571.91	0.26
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,461.000	38.524982	1,597,284.28	56.050000	2,323,889.05	726,604.77	0.40
		Base		38.524982	1,597,284.28	56.050000	2,323,889.05	726,604.77	0.40
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,777.000	24.166991	912,956.43	29.570000	1,117,065.89	204,109.46	0.19
		Base		24.166991	912,956.43	29.570000	1,117,065.89	204,109.46	0.19
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,942.000	76.429139	1,447,720.76	52.100000	986,878.20	-460,842.56	0.17
		Base		76.429139	1,447,720.76	52.100000	986,878.20	-460,842.56	0.17
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,716.000	45.142544	438,604.96	36.710000	356,674.36	-81,930.60	0.06
		Base		45.142544	438,604.96	36.710000	356,674.36	-81,930.60	0.06
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,677.000	15.166763	707,938.99	26.940000	1,257,478.38	549,539.39	0.21
		Base		15.166763	707,938.99	26.940000	1,257,478.38	549,539.39	0.21
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,326.000	48.874064	504,673.58	127.240000	1,313,880.24	809,206.66	0.22
		Base		48.874064	504,673.58	127.240000	1,313,880.24	809,206.66	0.22
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	35,468.000	33.934368	1,203,584.18	13.120000	465,340.16	-738,244.02	0.08
		Base		33.934368	1,203,584.18	13.120000	465,340.16	-738,244.02	0.08
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,328.000	27.669688	617,808.80	33.200000	741,289.60	123,480.80	0.13
		Base		27.669688	617,808.80	33.200000	741,289.60	123,480.80	0.13
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,672.000	17.139895	457,155.29	19.450000	518,770.40	61,615.11	0.09
		Base		17.139895	457,155.29	19.450000	518,770.40	61,615.11	0.09

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74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,164.000	7.590883	213,789.63	3.190000	89,843.16	-123,946.47	0.02
		Base		7.590883	213,789.63	3.190000	89,843.16	-123,946.47	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	22,979.000	12.555422	288,511.05	5.720000	131,439.88	-157,071.17	0.02
		Base		12.555422	288,511.05	5.720000	131,439.88	-157,071.17	0.02
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	29,692.000	36.973452	1,097,815.75	60.040000	1,782,707.68	684,891.93	0.30
		Base		36.973452	1,097,815.75	60.040000	1,782,707.68	684,891.93	0.30
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	85,640.000	11.437850	979,537.44	13.150000	1,126,166.00	146,628.56	0.19
		Base		11.437850	979,537.44	13.150000	1,126,166.00	146,628.56	0.19
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,178.000	20.962500	590,681.33	25.050000	705,858.90	115,177.57	0.12
		Base		20.962500	590,681.33	25.050000	705,858.90	115,177.57	0.12
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,714.000	22.965001	774,242.03	13.880000	467,950.32	-306,291.71	0.08
		Base		22.965001	774,242.03	13.880000	467,950.32	-306,291.71	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,752.000	32.407241	445,664.38	49.000000	673,848.00	228,183.62	0.11
		Base		32.407241	445,664.38	49.000000	673,848.00	228,183.62	0.11
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,355.000	41.620360	430,978.83	51.450000	532,764.75	101,785.92	0.09
		Base		41.620360	430,978.83	51.450000	532,764.75	101,785.92	0.09
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	27,336.000	15.595742	426,325.20	13.500000	369,036.00	-57,289.20	0.06
		Base		15.595742	426,325.20	13.500000	369,036.00	-57,289.20	0.06
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,330.000	18.679799	491,839.10	32.200000	847,826.00	355,986.90	0.14
		Base		18.679799	491,839.10	32.200000	847,826.00	355,986.90	0.14

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76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,392.000	11.878150	491,660.37	11.550000	478,077.60	-13,582.77	0.08
		Base		11.878150	491,660.37	11.550000	478,077.60	-13,582.77	0.08
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,043.000	11.428191	263,339.80	16.100000	370,992.30	107,652.50	0.06
		Base		11.428191	263,339.80	16.100000	370,992.30	107,652.50	0.06
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	84,838.000	16.489146	1,398,906.18	20.640000	1,751,056.32	352,150.14	0.30
		Base		16.489146	1,398,906.18	20.640000	1,751,056.32	352,150.14	0.30
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,411.000	57.258080	252,565.39	97.680000	430,866.48	178,301.09	0.07
		Base		57.258080	252,565.39	97.680000	430,866.48	178,301.09	0.07
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,596.000	24.698130	582,777.08	10.030000	236,667.88	-346,109.20	0.04
		Base		24.698130	582,777.08	10.030000	236,667.88	-346,109.20	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,059.000	49.559479	696,756.71	74.320000	1,044,864.88	348,108.17	0.18
		Base		49.559479	696,756.71	74.320000	1,044,864.88	348,108.17	0.18
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	46,864.000	8.594024	402,750.34	3.020000	141,529.28	-261,221.06	0.02
		Base		8.594024	402,750.34	3.020000	141,529.28	-261,221.06	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,111.000	9.921724	239,222.69	19.600000	472,575.60	233,352.91	0.08
		Base		9.921724	239,222.69	19.600000	472,575.60	233,352.91	0.08
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,689.000	7.437135	176,178.30	17.000000	402,713.00	226,534.70	0.07
		Base		7.437135	176,178.30	17.000000	402,713.00	226,534.70	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,210.000	22.798903	620,358.16	35.390000	962,961.90	342,603.74	0.16
		Base		22.798903	620,358.16	35.390000	962,961.90	342,603.74	0.16

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784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,541.000	12.319626	400,892.95	24.430000	794,976.63	394,083.68	0.14
		Base		12.319626	400,892.95	24.430000	794,976.63	394,083.68	0.14
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,231.000	73.373000	970,798.16	69.270000	916,511.37	-54,286.79	0.16
		Base		73.373000	970,798.16	69.270000	916,511.37	-54,286.79	0.16
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,577.000	33.610782	1,094,938.44	31.340000	1,020,963.18	-73,975.26	0.17
		Base		33.610782	1,094,938.44	31.340000	1,020,963.18	-73,975.26	0.17
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,878.000	22.665152	1,153,157.59	22.130000	1,125,930.14	-27,227.45	0.19
		Base		22.665152	1,153,157.59	22.130000	1,125,930.14	-27,227.45	0.19
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,103.000	47.014579	522,002.87	70.350000	781,096.05	259,093.18	0.13
		Base		47.014579	522,002.87	70.350000	781,096.05	259,093.18	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,643.000	34.960460	686,728.32	41.750000	820,095.25	133,366.93	0.14
		Base		34.960460	686,728.32	41.750000	820,095.25	133,366.93	0.14
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,484.000	54.178114	838,893.92	80.650000	1,248,784.60	409,890.68	0.21
		Base		54.178114	838,893.92	80.650000	1,248,784.60	409,890.68	0.21
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,594.000	16.637138	958,199.35	32.850000	1,891,962.90	933,763.55	0.32
		Base		16.637138	958,199.35	32.850000	1,891,962.90	933,763.55	0.32
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,172.000	43.087311	395,196.82	63.490000	582,330.28	187,133.46	0.10
		Base		43.087311	395,196.82	63.490000	582,330.28	187,133.46	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,970.000	35.451877	707,973.99	37.850000	755,864.50	47,890.51	0.13
		Base		35.451877	707,973.99	37.850000	755,864.50	47,890.51	0.13

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Base Currency: USD - US DOLLAR

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807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,869.000	31.016023	647,273.38	44.090000	920,114.21	272,840.83	0.16
		Base		31.016023	647,273.38	44.090000	920,114.21	272,840.83	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,755.000	25.680330	584,355.91	33.300000	757,741.50	173,385.59	0.13
		Base		25.680330	584,355.91	33.300000	757,741.50	173,385.59	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,812.000	32.156521	765,711.08	42.040000	1,001,056.48	235,345.40	0.17
		Base		32.156521	765,711.08	42.040000	1,001,056.48	235,345.40	0.17
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,917.000	13.129553	510,962.82	9.950000	387,224.15	-123,738.67	0.07
		Base		13.129553	510,962.82	9.950000	387,224.15	-123,738.67	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,559.000	11.612476	459,377.94	14.750000	583,495.25	124,117.31	0.10
		Base		11.612476	459,377.94	14.750000	583,495.25	124,117.31	0.10
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	44,639.000	15.945745	711,802.11	17.120000	764,219.68	52,417.57	0.13
		Base		15.945745	711,802.11	17.120000	764,219.68	52,417.57	0.13
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,552.000	72.142000	905,526.39	61.990000	778,098.48	-127,427.91	0.13
		Base		72.142000	905,526.39	61.990000	778,098.48	-127,427.91	0.13
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	35,792.000	19.674482	704,189.07	22.620000	809,615.04	105,425.97	0.14
		Base		19.674482	704,189.07	22.620000	809,615.04	105,425.97	0.14
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,986.000	13.486784	1,119,214.24	12.150000	1,008,279.90	-110,934.34	0.17
		Base		13.486784	1,119,214.24	12.150000	1,008,279.90	-110,934.34	0.17
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,052.000	19.378436	873,037.28	41.100000	1,851,637.20	978,599.92	0.32
		Base		19.378436	873,037.28	41.100000	1,851,637.20	978,599.92	0.32

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816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,095.000	19.865220	1,015,013.42	28.100000	1,435,769.50	420,756.08	0.24
		Base		19.865220	1,015,013.42	28.100000	1,435,769.50	420,756.08	0.24
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,865.000	26.513916	128,990.20	37.600000	182,924.00	53,933.80	0.03
		Base		26.513916	128,990.20	37.600000	182,924.00	53,933.80	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	17,184.000	44.741525	768,838.37	73.620000	1,265,086.08	496,247.71	0.22
		Base		44.741525	768,838.37	73.620000	1,265,086.08	496,247.71	0.22
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,021.000	29.720900	327,554.04	26.110000	287,758.31	-39,795.73	0.05
		Base		29.720900	327,554.04	26.110000	287,758.31	-39,795.73	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	15,007.000	45.724879	686,193.26	47.060000	706,229.42	20,036.16	0.12
		Base		45.724879	686,193.26	47.060000	706,229.42	20,036.16	0.12
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	22,518.000	37.415701	842,526.75	60.450000	1,361,213.10	518,686.35	0.23
		Base		37.415701	842,526.75	60.450000	1,361,213.10	518,686.35	0.23
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	32,053.000	30.117810	965,366.16	47.140000	1,510,978.42	545,612.26	0.26
		Base		30.117810	965,366.16	47.140000	1,510,978.42	545,612.26	0.26
830879102	SKYWEST INC COMMON STOCK								
		Local	40,165.000	14.159931	568,733.64	36.850000	1,480,080.25	911,346.61	0.25
		Base		14.159931	568,733.64	36.850000	1,480,080.25	911,346.61	0.25
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	37,050.000	13.304360	492,926.53	26.100000	967,005.00	474,078.47	0.16
		Base		13.304360	492,926.53	26.100000	967,005.00	474,078.47	0.16
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,835.000	16.538251	344,574.47	21.150000	440,660.25	96,085.78	0.07
		Base		16.538251	344,574.47	21.150000	440,660.25	96,085.78	0.07

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838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,936.000	27.315320	1,691,801.66	33.000000	2,043,888.00	352,086.34	0.35
		Base		27.315320	1,691,801.66	33.000000	2,043,888.00	352,086.34	0.35
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,025.000	25.860272	491,991.67	38.470000	731,891.75	239,900.08	0.12
		Base		25.860272	491,991.67	38.470000	731,891.75	239,900.08	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,198.000	21.928378	640,264.78	36.210000	1,057,259.58	416,994.80	0.18
		Base		21.928378	640,264.78	36.210000	1,057,259.58	416,994.80	0.18
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,010.000	9.244486	508,539.15	3.910000	215,089.10	-293,450.05	0.04
		Base		9.244486	508,539.15	3.910000	215,089.10	-293,450.05	0.04
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,567.000	46.247158	1,644,872.67	64.540000	2,295,494.18	650,621.51	0.39
		Base		46.247158	1,644,872.67	64.540000	2,295,494.18	650,621.51	0.39
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,011.000	14.971778	239,713.14	18.200000	291,400.20	51,687.06	0.05
		Base		14.971778	239,713.14	18.200000	291,400.20	51,687.06	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	19,619.000	16.888921	331,343.75	4.350000	85,342.65	-246,001.10	0.01
		Base		16.888921	331,343.75	4.350000	85,342.65	-246,001.10	0.01
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,514.000	36.084368	451,559.78	106.200000	1,328,986.80	877,427.02	0.23
		Base		36.084368	451,559.78	106.200000	1,328,986.80	877,427.02	0.23
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,577.000	20.817758	324,278.21	49.940000	777,915.38	453,637.17	0.13
		Base		20.817758	324,278.21	49.940000	777,915.38	453,637.17	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,958.000	44.015774	438,309.08	88.100000	877,299.80	438,990.72	0.15
		Base		44.015774	438,309.08	88.100000	877,299.80	438,990.72	0.15

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858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	24,122.000	9.027476	217,760.78	4.980000	120,127.56	-97,633.22	0.02
		Base		9.027476	217,760.78	4.980000	120,127.56	-97,633.22	0.02
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,162.000	44.641826	676,859.36	81.170000	1,230,699.54	553,840.18	0.21
		Base		44.641826	676,859.36	81.170000	1,230,699.54	553,840.18	0.21
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	101,816.000	12.488996	1,271,579.65	22.750000	2,316,314.00	1,044,734.35	0.39
		Base		12.488996	1,271,579.65	22.750000	2,316,314.00	1,044,734.35	0.39
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,213.000	20.381762	371,213.04	47.440000	864,024.72	492,811.68	0.15
		Base		20.381762	371,213.04	47.440000	864,024.72	492,811.68	0.15
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	94,352.000	12.255262	1,156,308.51	15.030000	1,418,110.56	261,802.05	0.24
		Base		12.255262	1,156,308.51	15.030000	1,418,110.56	261,802.05	0.24
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,127.000	43.077475	350,090.64	73.230000	595,140.21	245,049.57	0.10
		Base		43.077475	350,090.64	73.230000	595,140.21	245,049.57	0.10
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,785.000	35.706218	527,916.43	51.400000	759,949.00	232,032.57	0.13
		Base		35.706218	527,916.43	51.400000	759,949.00	232,032.57	0.13
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,012.000	13.320077	905,925.11	14.220000	967,130.64	61,205.53	0.16
		Base		13.320077	905,925.11	14.220000	967,130.64	61,205.53	0.16
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,014.000	13.731253	686,754.87	11.420000	571,159.88	-115,594.99	0.10
		Base		13.731253	686,754.87	11.420000	571,159.88	-115,594.99	0.10
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,574.000	18.954982	560,574.63	27.350000	808,848.90	248,274.27	0.14
		Base		18.954982	560,574.63	27.350000	808,848.90	248,274.27	0.14

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868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,825.000	19.998330	356,470.23	25.150000	448,298.75	91,828.52	0.08
		Base		19.998330	356,470.23	25.150000	448,298.75	91,828.52	0.08
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,580.000	18.848601	727,179.02	21.550000	831,399.00	104,219.98	0.14
		Base		18.848601	727,179.02	21.550000	831,399.00	104,219.98	0.14
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	207,110.000	5.209159	1,078,868.86	4.640000	960,990.40	-117,878.46	0.16
		Base		5.209159	1,078,868.86	4.640000	960,990.40	-117,878.46	0.16
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,618.000	41.282462	892,444.27	42.050000	909,036.90	16,592.63	0.15
		Base		41.282462	892,444.27	42.050000	909,036.90	16,592.63	0.15
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,167.000	15.967844	162,345.07	23.950000	243,499.65	81,154.58	0.04
		Base		15.967844	162,345.07	23.950000	243,499.65	81,154.58	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,858.000	19.039524	587,521.62	28.180000	869,578.44	282,056.82	0.15
		Base		19.039524	587,521.62	28.180000	869,578.44	282,056.82	0.15
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	32,710.000	34.459139	1,127,158.43	48.480000	1,585,780.80	458,622.37	0.27
		Base		34.459139	1,127,158.43	48.480000	1,585,780.80	458,622.37	0.27
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	156,251.000	8.731983	1,364,381.14	9.490000	1,482,821.99	118,440.85	0.25
		Base		8.731983	1,364,381.14	9.490000	1,482,821.99	118,440.85	0.25
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	65,495.000	11.842039	775,594.32	13.570000	888,767.15	113,172.83	0.15
		Base		11.842039	775,594.32	13.570000	888,767.15	113,172.83	0.15
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,909.000	33.690610	1,277,177.33	18.760000	711,172.84	-566,004.49	0.12
		Base		33.690610	1,277,177.33	18.760000	711,172.84	-566,004.49	0.12

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874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	67,029.000	18.199825	1,219,916.07	49.230000	3,299,837.67	2,079,921.60	0.56
		Base		18.199825	1,219,916.07	49.230000	3,299,837.67	2,079,921.60	0.56
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	18,130.000	14.540415	263,617.73	7.920000	143,589.60	-120,028.13	0.02
		Base		14.540415	263,617.73	7.920000	143,589.60	-120,028.13	0.02
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	40,673.000	19.143459	778,621.90	27.230000	1,107,525.79	328,903.89	0.19
		Base		19.143459	778,621.90	27.230000	1,107,525.79	328,903.89	0.19
878155100	TEAM INC COMMON STOCK USD.3								
		Local	22,854.000	28.922138	660,986.55	34.300000	783,892.20	122,905.65	0.13
		Base		28.922138	660,986.55	34.300000	783,892.20	122,905.65	0.13
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,518.000	19.856408	248,562.51	28.750000	359,892.50	111,329.99	0.06
		Base		19.856408	248,562.51	28.750000	359,892.50	111,329.99	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,705.000	43.961858	602,497.27	75.100000	1,029,245.50	426,748.23	0.18
		Base		43.961858	602,497.27	75.100000	1,029,245.50	426,748.23	0.18
88157K101	TESCO CORP COMMON STOCK								
		Local	36,162.000	12.107722	437,839.45	7.750000	280,255.50	-157,583.95	0.05
		Base		12.107722	437,839.45	7.750000	280,255.50	-157,583.95	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	72,243.000	10.044630	725,654.19	5.430000	392,279.49	-333,374.70	0.07
		Base		10.044630	725,654.19	5.430000	392,279.49	-333,374.70	0.07
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,754.000	23.718607	1,061,502.52	42.850000	1,917,708.90	856,206.38	0.33
		Base		23.718607	1,061,502.52	42.850000	1,917,708.90	856,206.38	0.33
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	37,851.000	20.596456	779,596.45	39.600000	1,498,899.60	719,303.15	0.25
		Base		20.596456	779,596.45	39.600000	1,498,899.60	719,303.15	0.25

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88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	38,210.000	38.659976	1,477,197.69	72.750000	2,779,777.50	1,302,579.81	0.47
		Base		38.659976	1,477,197.69	72.750000	2,779,777.50	1,302,579.81	0.47
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	36,679.000	18.726454	686,867.62	2.290000	83,994.91	-602,872.71	0.01
		Base		18.726454	686,867.62	2.290000	83,994.91	-602,872.71	0.01
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,687.000	16.523720	424,444.80	20.050000	515,024.35	90,579.55	0.09
		Base		16.523720	424,444.80	20.050000	515,024.35	90,579.55	0.09
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,325.000	17.963570	544,745.26	15.800000	479,135.00	-65,610.26	0.08
		Base		17.963570	544,745.26	15.800000	479,135.00	-65,610.26	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	34,116.000	22.655696	772,921.72	11.560000	394,380.96	-378,540.76	0.07
		Base		22.655696	772,921.72	11.560000	394,380.96	-378,540.76	0.07
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	64,379.000	10.855204	698,847.16	20.250000	1,303,674.75	604,827.59	0.22
		Base		10.855204	698,847.16	20.250000	1,303,674.75	604,827.59	0.22
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,495.000	43.075549	409,002.34	86.300000	819,418.50	410,416.16	0.14
		Base		43.075549	409,002.34	86.300000	819,418.50	410,416.16	0.14
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,959.000	29.048657	870,268.72	36.290000	1,087,212.11	216,943.39	0.18
		Base		29.048657	870,268.72	36.290000	1,087,212.11	216,943.39	0.18
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,738.000	19.594603	386,758.28	22.300000	440,157.40	53,399.12	0.07
		Base		19.594603	386,758.28	22.300000	440,157.40	53,399.12	0.07
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	22,871.000	43.232672	988,774.45	65.790000	1,504,683.09	515,908.64	0.26
		Base		43.232672	988,774.45	65.790000	1,504,683.09	515,908.64	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
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,100.000	17.359033	574,584.00	20.950000	693,445.00	118,861.00	0.12
		Base		17.359033	574,584.00	20.950000	693,445.00	118,861.00	0.12
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,499.000	5.526317	411,705.09	8.150000	607,166.85	195,461.76	0.10
		Base		5.526317	411,705.09	8.150000	607,166.85	195,461.76	0.10
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	34,719.000	8.093452	280,996.57	4.650000	161,443.35	-119,553.22	0.03
		Base		8.093452	280,996.57	4.650000	161,443.35	-119,553.22	0.03
902104108	II VI INC COMMON STOCK								
		Local	42,465.000	21.512690	913,536.40	30.200000	1,282,443.00	368,906.60	0.22
		Base		21.512690	913,536.40	30.200000	1,282,443.00	368,906.60	0.22
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,965.000	45.743396	1,553,674.46	76.020000	2,582,019.30	1,028,344.84	0.44
		Base		45.743396	1,553,674.46	76.020000	2,582,019.30	1,028,344.84	0.44
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,038.000	43.739486	482,796.45	56.850000	627,510.30	144,713.85	0.11
		Base		43.739486	482,796.45	56.850000	627,510.30	144,713.85	0.11
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,757.000	49.501671	482,987.80	64.000000	624,448.00	141,460.20	0.11
		Base		49.501671	482,987.80	64.000000	624,448.00	141,460.20	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	55,550.000	33.019847	1,834,252.52	50.610000	2,811,385.50	977,132.98	0.48
		Base		33.019847	1,834,252.52	50.610000	2,811,385.50	977,132.98	0.48
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,355.000	25.755890	472,749.37	22.920000	420,696.60	-52,052.77	0.07
		Base		25.755890	472,749.37	22.920000	420,696.60	-52,052.77	0.07
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,766.000	29.673576	349,139.29	31.120000	366,157.92	17,018.63	0.06
		Base		29.673576	349,139.29	31.120000	366,157.92	17,018.63	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,006.000	67.840107	814,488.33	141.350000	1,697,048.10	882,559.77	0.29
		Base		67.840107	814,488.33	141.350000	1,697,048.10	882,559.77	0.29
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,136.000	23.936072	960,698.17	24.300000	975,304.80	14,606.63	0.17
		Base		23.936072	960,698.17	24.300000	975,304.80	14,606.63	0.17
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,188.000	14.710098	811,820.90	27.180000	1,500,009.84	688,188.94	0.26
		Base		14.710098	811,820.90	27.180000	1,500,009.84	688,188.94	0.26
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	52,379.000	28.499177	1,492,758.38	46.150000	2,417,290.85	924,532.47	0.41
		Base		28.499177	1,492,758.38	46.150000	2,417,290.85	924,532.47	0.41
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,821.000	22.664399	381,237.85	45.400000	763,673.40	382,435.55	0.13
		Base		22.664399	381,237.85	45.400000	763,673.40	382,435.55	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,831.000	23.225725	321,235.00	13.580000	187,824.98	-133,410.02	0.03
		Base		23.225725	321,235.00	13.580000	187,824.98	-133,410.02	0.03
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,742.000	45.355076	804,689.75	55.050000	976,697.10	172,007.35	0.17
		Base		45.355076	804,689.75	55.050000	976,697.10	172,007.35	0.17
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,279.000	29.157217	328,864.25	67.350000	759,640.65	430,776.40	0.13
		Base		29.157217	328,864.25	67.350000	759,640.65	430,776.40	0.13
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,825.000	37.297546	590,233.66	99.340000	1,572,055.50	981,821.84	0.27
		Base		37.297546	590,233.66	99.340000	1,572,055.50	981,821.84	0.27
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,742.000	42.553553	414,556.71	59.310000	577,798.02	163,241.31	0.10
		Base		42.553553	414,556.71	59.310000	577,798.02	163,241.31	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
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,421.000	16.048262	407,962.86	24.000000	610,104.00	202,141.14	0.10
		Base		16.048262	407,962.86	24.000000	610,104.00	202,141.14	0.10
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	22,472.000	19.568449	439,742.19	22.650000	508,990.80	69,248.61	0.09
		Base		19.568449	439,742.19	22.650000	508,990.80	69,248.61	0.09
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,968.000	46.928346	796,280.17	46.450000	788,163.60	-8,116.57	0.13
		Base		46.928346	796,280.17	46.450000	788,163.60	-8,116.57	0.13
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,494.000	12.436940	292,193.46	14.500000	340,663.00	48,469.54	0.06
		Base		12.436940	292,193.46	14.500000	340,663.00	48,469.54	0.06
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,631.000	29.894253	407,488.56	55.100000	751,068.10	343,579.54	0.13
		Base		29.894253	407,488.56	55.100000	751,068.10	343,579.54	0.13
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,668.000	36.382703	1,152,167.45	26.650000	843,952.20	-308,215.25	0.14
		Base		36.382703	1,152,167.45	26.650000	843,952.20	-308,215.25	0.14
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,238.000	17.178162	261,760.84	14.420000	219,731.96	-42,028.88	0.04
		Base		17.178162	261,760.84	14.420000	219,731.96	-42,028.88	0.04
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	7,320.000	41.053921	300,514.70	46.850000	342,942.00	42,427.30	0.06
		Base		41.053921	300,514.70	46.850000	342,942.00	42,427.30	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,808.000	22.642849	357,938.16	43.900000	693,971.20	336,033.04	0.12
		Base		22.642849	357,938.16	43.900000	693,971.20	336,033.04	0.12
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	181,024.000	6.298852	1,140,243.36	7.850000	1,421,038.40	280,795.04	0.24
		Base		6.298852	1,140,243.36	7.850000	1,421,038.40	280,795.04	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
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,444.000	11.911361	148,224.98	14.600000	181,682.40	33,457.42	0.03
		Base		11.911361	148,224.98	14.600000	181,682.40	33,457.42	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,414.000	24.260390	519,512.00	22.220000	475,819.08	-43,692.92	0.08
		Base		24.260390	519,512.00	22.220000	475,819.08	-43,692.92	0.08
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,451.000	107.070452	476,570.58	115.800000	515,425.80	38,855.22	0.09
		Base		107.070452	476,570.58	115.800000	515,425.80	38,855.22	0.09
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,704.000	41.698321	779,925.40	24.850000	464,794.40	-315,131.00	0.08
		Base		41.698321	779,925.40	24.850000	464,794.40	-315,131.00	0.08
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	11,094.000	54.554313	605,225.55	107.900000	1,197,042.60	591,817.05	0.20
		Base		54.554313	605,225.55	107.900000	1,197,042.60	591,817.05	0.20
92923C807	WCI COMMUNITIES INC COMMON STOCK USD.01								
		Local	17,035.000	18.941554	322,669.38	23.250000	396,063.75	73,394.37	0.07
		Base		18.941554	322,669.38	23.250000	396,063.75	73,394.37	0.07
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	49,811.000	13.942500	694,489.87	13.790000	686,893.69	-7,596.18	0.12
		Base		13.942500	694,489.87	13.790000	686,893.69	-7,596.18	0.12
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,518.000	40.825432	1,164,259.68	73.850000	2,106,054.30	941,794.62	0.36
		Base		40.825432	1,164,259.68	73.850000	2,106,054.30	941,794.62	0.36
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,609.000	19.784825	427,530.29	29.390000	635,088.51	207,558.22	0.11
		Base		19.784825	427,530.29	29.390000	635,088.51	207,558.22	0.11
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,711.000	39.590384	859,546.83	68.300000	1,482,861.30	623,314.47	0.25
		Base		39.590384	859,546.83	68.300000	1,482,861.30	623,314.47	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,975.000	46.719044	933,212.90	62.030000	1,239,049.25	305,836.35	0.21
		Base		46.719044	933,212.90	62.030000	1,239,049.25	305,836.35	0.21
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,958.000	12.918176	270,739.14	32.450000	680,087.10	409,347.96	0.12
		Base		12.918176	270,739.14	32.450000	680,087.10	409,347.96	0.12
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	40,266.000	38.582518	1,553,563.65	65.840000	2,651,113.44	1,097,549.79	0.45
		Base		38.582518	1,553,563.65	65.840000	2,651,113.44	1,097,549.79	0.45
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	77,495.000	20.832652	1,614,426.39	22.530000	1,745,962.35	131,535.96	0.30
		Base		20.832652	1,614,426.39	22.530000	1,745,962.35	131,535.96	0.30
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,658.000	64.743094	301,573.33	56.270000	262,105.66	-39,467.67	0.04
		Base		64.743094	301,573.33	56.270000	262,105.66	-39,467.67	0.04
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,756.000	16.382800	471,103.80	18.780000	540,037.68	68,933.88	0.09
		Base		16.382800	471,103.80	18.780000	540,037.68	68,933.88	0.09
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	19,371.000	10.944011	211,996.44	18.480000	357,976.08	145,979.64	0.06
		Base		10.944011	211,996.44	18.480000	357,976.08	145,979.64	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	27,792.000	23.979609	666,441.28	44.010000	1,223,125.92	556,684.64	0.21
		Base		23.979609	666,441.28	44.010000	1,223,125.92	556,684.64	0.21
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,722.000	25.570670	350,880.74	24.800000	340,305.60	-10,575.14	0.06
		Base		25.570670	350,880.74	24.800000	340,305.60	-10,575.14	0.06
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	65,805.000	8.681799	571,305.78	12.950000	852,174.75	280,868.97	0.14
		Base		8.681799	571,305.78	12.950000	852,174.75	280,868.97	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
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,249.000	26.682532	940,532.57	49.470000	1,743,768.03	803,235.46	0.30
		Base		26.682532	940,532.57	49.470000	1,743,768.03	803,235.46	0.30
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	28,212.000	24.250274	684,148.74	42.800000	1,207,473.60	523,324.86	0.21
		Base		24.250274	684,148.74	42.800000	1,207,473.60	523,324.86	0.21
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	56,941.000	14.133457	804,773.15	15.400000	876,891.40	72,118.25	0.15
		Base		14.133457	804,773.15	15.400000	876,891.40	72,118.25	0.15
US DOLLAR Total									
		Local	19,402,298.400		434,938,657.20		580,742,613.81	145,803,956.61	98.80
		Base			434,938,657.20		580,742,613.81	145,803,956.61	98.80
EQUITY Total									
		Base	19,402,298.400		434,938,657.20		580,742,613.81	145,803,956.61	98.80

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		26,424,465.720	Base	441,961,767.79		587,766,190.12	145,804,422.33	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								
			-4,961,217.340	Local	1.000000	-4,961,217.34	1.000000	-4,961,217.34	0.00	0.25
				Base	1.000000	-4,961,217.34	1.000000	-4,961,217.34	0.00	0.25
US DOLLAR Total									
			-4,961,217.340	Local		-4,961,217.34		-4,961,217.34	0.00	0.25
				Base		-4,961,217.34		-4,961,217.34	0.00	0.25
CASH Total									
			-4,961,217.340	Base		-4,961,217.34		-4,961,217.34	0.00	0.25
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
			40,132,646.270	Local	100.027383	40,143,635.75	100.020000	40,140,672.80	-2,962.95	2.05
				Base	100.027383	40,143,635.75	100.020000	40,140,672.80	-2,962.95	2.05
21684BP65	COOPERATIEVE CENTRALE					1.25672	25 Sep 2017		
			5,000,000.000	Local	100.000000	5,000,000.00	100.313000	5,015,650.00	15,650.00	0.26
				Base	100.000000	5,000,000.00	100.313000	5,015,650.00	15,650.00	0.26
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
			15,000,000.000	Local	99.498444	14,924,766.67	99.505403	14,925,810.45	1,043.78	0.76
				Base	99.498444	14,924,766.67	99.505403	14,925,810.45	1,043.78	0.76
62455APU5	MOUNTCLIFF					1.06	28 Feb 2017		
			15,000,000.000	Local	99.737944	14,960,691.66	99.737944	14,960,691.66	0.00	0.76
				Base	99.737944	14,960,691.66	99.737944	14,960,691.66	0.00	0.76
US DOLLAR Total									
			75,132,646.270	Local		75,029,094.08		75,042,824.91	13,730.83	3.83
				Base		75,029,094.08		75,042,824.91	13,730.83	3.83

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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
CASH EQUIVALENT Total									
		75,132,646.270	Base		75,029,094.08		75,042,824.91	13,730.83	3.83
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		657,864.940	Local	1.000000	657,864.94	1.000000	657,864.94	0.00	0.03
			Base	1.000000	657,864.94	1.000000	657,864.94	0.00	0.03
US DOLLAR Total									
		657,864.940	Local		657,864.94		657,864.94	0.00	0.03
			Base		657,864.94		657,864.94	0.00	0.03
EQUITY Total									
		657,864.940	Base		657,864.94		657,864.94	0.00	0.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		5,000,000.000	Local	99.906460	4,995,323.02	106.472000	5,323,600.00	328,276.98	0.27
			Base	99.906460	4,995,323.02	106.472000	5,323,600.00	328,276.98	0.27
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.690629	4,984,531.43	112.559600	5,627,980.00	643,448.57	0.29
			Base	99.690629	4,984,531.43	112.559600	5,627,980.00	643,448.57	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	99.354000	9,935,400.00	-290,500.00	0.51
			Base	102.259000	10,225,900.00	99.354000	9,935,400.00	-290,500.00	0.51
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		3,973,000.000	Local	99.931946	3,970,296.23	107.073800	4,254,042.07	283,745.84	0.22
			Base	99.931946	3,970,296.23	107.073800	4,254,042.07	283,745.84	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	107.549838	5,377,491.92	104.153000	5,207,650.00	-169,841.92	0.27
		Base		107.549838	5,377,491.92	104.153000	5,207,650.00	-169,841.92	0.27
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.739437	4,986,971.85	142.117300	7,105,865.00	2,118,893.15	0.36
		Base		99.739437	4,986,971.85	142.117300	7,105,865.00	2,118,893.15	0.36
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.40656	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.235500	7,016,485.00	16,485.00	0.36
		Base		100.000000	7,000,000.00	100.235500	7,016,485.00	16,485.00	0.36
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.925893	2,997,776.79	121.278400	3,638,352.00	640,575.21	0.19
		Base		99.925893	2,997,776.79	121.278400	3,638,352.00	640,575.21	0.19
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.44356	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.330000	10,033,000.00	33,000.00	0.51
		Base		100.000000	10,000,000.00	100.330000	10,033,000.00	33,000.00	0.51
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.788334	5,389,416.71	108.942100	5,447,105.00	57,688.29	0.28
		Base		107.788334	5,389,416.71	108.942100	5,447,105.00	57,688.29	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	100.067000	7,004,690.00	4,690.00	0.36
		Base		100.000000	7,000,000.00	100.067000	7,004,690.00	4,690.00	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	99.832500	9,983,250.00	-16,750.00	0.51
		Base		100.000000	10,000,000.00	99.832500	9,983,250.00	-16,750.00	0.51
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	100.357000	7,024,990.00	24,990.00	0.36
		Base		100.000000	7,000,000.00	100.357000	7,024,990.00	24,990.00	0.36
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	95.256000	14,288,400.00	-685,500.00	0.73
		Base		99.826000	14,973,900.00	95.256000	14,288,400.00	-685,500.00	0.73

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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
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.27511	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.146900	7,010,283.00	10,283.00	0.36
		Base		100.000000	7,000,000.00	100.146900	7,010,283.00	10,283.00	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	101.437000	3,043,110.00	43,110.00	0.16
		Base		100.000000	3,000,000.00	101.437000	3,043,110.00	43,110.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.993069	4,999,653.43	100.296200	5,014,810.00	15,156.57	0.26
		Base		99.993069	4,999,653.43	100.296200	5,014,810.00	15,156.57	0.26
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.912888	2,997,386.63	99.215000	2,976,450.00	-20,936.63	0.15
		Base		99.912888	2,997,386.63	99.215000	2,976,450.00	-20,936.63	0.15
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.301161	4,580,807.22	108.406040	4,502,102.84	-78,704.38	0.23
Original Face:		Base	4,153,000.000	110.301161	4,580,807.22	108.406040	4,502,102.84	-78,704.38	0.23
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.719811	5,135,990.57	106.529680	5,326,484.00	190,493.43	0.27
Original Face:		Base	5,000,000.000	102.719811	5,135,990.57	106.529680	5,326,484.00	190,493.43	0.27
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.520188	3,383,166.19	103.635540	3,419,972.82	36,806.63	0.17
Original Face:		Base	3,300,000.000	102.520188	3,383,166.19	103.635540	3,419,972.82	36,806.63	0.17
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,421,577.320	99.998519	4,421,511.84	99.827780	4,413,962.48	-7,549.36	0.23
Original Face:		Base	5,900,000.000	99.998519	4,421,511.84	99.827780	4,413,962.48	-7,549.36	0.23
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	2,539,113.430	99.996733	2,539,030.48	99.960170	2,538,102.10	-928.38	0.13
Original Face:		Base	10,000,000.000	99.996733	2,539,030.48	99.960170	2,538,102.10	-928.38	0.13
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.728779	5,236,438.95	106.114400	5,305,720.00	69,281.05	0.27
Original Face:		Base	5,000,000.000	104.728779	5,236,438.95	106.114400	5,305,720.00	69,281.05	0.27

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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
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	3,976,933.800	100.200263	3,984,898.12	99.922390	3,973,847.30	-11,050.82	0.20
	Original Face:	Base	9,500,000.000	100.200263	3,984,898.12	99.922390	3,973,847.30	-11,050.82	0.20
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,992,092.870	99.998874	2,992,059.18	99.783790	2,985,623.67	-6,435.51	0.15
	Original Face:	Base	5,250,000.000	99.998874	2,992,059.18	99.783790	2,985,623.67	-6,435.51	0.15
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,578,381.490	99.998934	1,578,364.66	99.959270	1,577,738.62	-626.04	0.08
	Original Face:	Base	2,500,000.000	99.998934	1,578,364.66	99.959270	1,577,738.62	-626.04	0.08
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.750417	7,980,033.38	97.986000	7,838,880.00	-141,153.38	0.40
		Base		99.750417	7,980,033.38	97.986000	7,838,880.00	-141,153.38	0.40
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.967082	4,498,518.69	100.058350	4,502,625.75	4,107.06	0.23
	Original Face:	Base	4,500,000.000	99.967082	4,498,518.69	100.058350	4,502,625.75	4,107.06	0.23
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.20456	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.978450	6,998,491.50	-1,508.50	0.36
	Original Face:	Base	7,000,000.000	100.000000	7,000,000.00	99.978450	6,998,491.50	-1,508.50	0.36
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	100.928200	5,046,410.00	46,410.00	0.26
		Base		100.000000	5,000,000.00	100.928200	5,046,410.00	46,410.00	0.26
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.879887	2,996,396.60	101.439600	3,043,188.00	46,791.40	0.16
		Base		99.879887	2,996,396.60	101.439600	3,043,188.00	46,791.40	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.36511	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	99.452900	3,978,116.00	-21,884.00	0.20
		Base		100.000000	4,000,000.00	99.452900	3,978,116.00	-21,884.00	0.20
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	97.817000	9,781,700.00	-218,300.00	0.50
		Base		100.000000	10,000,000.00	97.817000	9,781,700.00	-218,300.00	0.50

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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
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	103.262100	2,065,242.00	65,242.00	0.11
		Base		100.000000	2,000,000.00	103.262100	2,065,242.00	65,242.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	668,709.560	99.453673	665,056.22	99.726450	666,880.30	1,824.08	0.03
	Original Face:	Base	1,175,000.000	99.453673	665,056.22	99.726450	666,880.30	1,824.08	0.03
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.828697	5,141,434.86	100.931810	5,046,590.50	-94,844.36	0.26
	Original Face:	Base	5,000,000.000	102.828697	5,141,434.86	100.931810	5,046,590.50	-94,844.36	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.729898	9,972,989.82	113.328800	11,332,880.00	1,359,890.18	0.58
		Base		99.729898	9,972,989.82	113.328800	11,332,880.00	1,359,890.18	0.58
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.853730	4,992,686.51	107.666500	5,383,325.00	390,638.49	0.27
		Base		99.853730	4,992,686.51	107.666500	5,383,325.00	390,638.49	0.27
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.681670	5,584,083.49	108.266230	5,413,311.50	-170,771.99	0.28
	Original Face:	Base	5,000,000.000	111.681670	5,584,083.49	108.266230	5,413,311.50	-170,771.99	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	100.335000	5,016,750.00	16,750.00	0.26
		Base		100.000000	5,000,000.00	100.335000	5,016,750.00	16,750.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.908592	2,997,257.75	101.014600	3,030,438.00	33,180.25	0.15
		Base		99.908592	2,997,257.75	101.014600	3,030,438.00	33,180.25	0.15
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.854386	2,995,631.57	98.740600	2,962,218.00	-33,413.57	0.15
		Base		99.854386	2,995,631.57	98.740600	2,962,218.00	-33,413.57	0.15
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.19606	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.252000	10,025,200.00	25,200.00	0.51
		Base		100.000000	10,000,000.00	100.252000	10,025,200.00	25,200.00	0.51

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26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.991218	4,999,560.90	103.849400	5,192,470.00	192,909.10	0.26
		Base		99.991218	4,999,560.90	103.849400	5,192,470.00	192,909.10	0.26
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.954760	4,997,738.00	106.944400	5,347,220.00	349,482.00	0.27
		Base		99.954760	4,997,738.00	106.944400	5,347,220.00	349,482.00	0.27
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.776046	4,988,802.32	107.134600	5,356,730.00	367,927.68	0.27
		Base		99.776046	4,988,802.32	107.134600	5,356,730.00	367,927.68	0.27
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.683969	25 Aug 2045		
		Local	5,695,000.000	102.113547	5,815,366.50	102.067470	5,812,742.42	-2,624.08	0.30
Original Face:		Base	5,695,000.000	102.113547	5,815,366.50	102.067470	5,812,742.42	-2,624.08	0.30
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	140,249.850	100.181676	140,504.65	112.322644	157,532.34	17,027.69	0.01
Original Face:		Base	5,000,000.000	100.181676	140,504.65	112.322644	157,532.34	17,027.69	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	290,971.800	100.000000	290,971.80	102.724205	298,898.47	7,926.67	0.02
Original Face:		Base	15,000,000.000	100.000000	290,971.80	102.724205	298,898.47	7,926.67	0.02
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	318,134.050	100.221916	318,840.04	102.698245	326,718.09	7,878.05	0.02
Original Face:		Base	16,453,008.000	100.221916	318,840.04	102.698245	326,718.09	7,878.05	0.02
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,816,612.800	104.874013	7,148,855.40	100.382492	6,842,685.80	-306,169.60	0.35
Original Face:		Base	10,000,000.000	104.874013	7,148,855.40	100.382492	6,842,685.80	-306,169.60	0.35
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,289,878.390	103.324786	1,332,764.08	106.459225	1,373,194.54	40,430.46	0.07
Original Face:		Base	5,085,000.000	103.324786	1,332,764.08	106.459225	1,373,194.54	40,430.46	0.07
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,892,495.850	102.867342	5,032,780.42	103.038133	5,041,136.38	8,355.96	0.26
Original Face:		Base	11,186,424.000	102.867342	5,032,780.42	103.038133	5,041,136.38	8,355.96	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
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,755,665.440	102.193078	3,838,030.12	100.461517	3,772,998.47	-65,031.65	0.19
Original Face:		Base	5,300,000.000	102.193078	3,838,030.12	100.461517	3,772,998.47	-65,031.65	0.19
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,843,649.930	103.876603	5,031,419.02	102.262000	4,953,213.29	-78,205.73	0.25
Original Face:		Base	7,000,000.000	103.876603	5,031,419.02	102.262000	4,953,213.29	-78,205.73	0.25
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,804.390	99.865419	3,799.27	102.893230	3,914.46	115.19	0.00
Original Face:		Base	3,000,000.000	99.865419	3,799.27	102.893230	3,914.46	115.19	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,260,352.820	105.101286	2,375,659.89	113.011801	2,554,465.43	178,805.54	0.13
Original Face:		Base	10,300,000.000	105.101286	2,375,659.89	113.011801	2,554,465.43	178,805.54	0.13
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	112,797.850	99.859572	112,639.45	102.732026	115,879.52	3,240.07	0.01
Original Face:		Base	5,000,000.000	99.859572	112,639.45	102.732026	115,879.52	3,240.07	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,097,346.410	99.563199	1,092,553.19	111.381144	1,222,236.99	129,683.80	0.06
Original Face:		Base	14,598,876.000	99.563199	1,092,553.19	111.381144	1,222,236.99	129,683.80	0.06
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	877,667.100	99.553136	873,745.12	111.343243	977,223.01	103,477.89	0.05
Original Face:		Base	11,774,977.000	99.553136	873,745.12	111.343243	977,223.01	103,477.89	0.05
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	383,645.920	99.486918	381,677.50	111.293480	426,972.90	45,295.40	0.02
Original Face:		Base	3,598,890.000	99.486918	381,677.50	111.293480	426,972.90	45,295.40	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	394,988.490	99.588730	393,364.02	110.760225	437,490.14	44,126.12	0.02
Original Face:		Base	6,241,535.000	99.588730	393,364.02	110.760225	437,490.14	44,126.12	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	174,163.650	99.991152	174,148.24	102.724205	178,908.22	4,759.98	0.01
Original Face:		Base	5,489,657.000	99.991152	174,148.24	102.724205	178,908.22	4,759.98	0.01

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	529,727.250	100.256827	531,087.73	113.203398	599,669.25	68,581.52	0.03
Original Face:		Base	5,000,000.000	100.256827	531,087.73	113.203398	599,669.25	68,581.52	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	311,885.900	100.977713	314,935.25	112.150271	349,780.88	34,845.63	0.02
Original Face:		Base	5,000,000.000	100.977713	314,935.25	112.150271	349,780.88	34,845.63	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	403,084.100	100.663405	405,758.18	112.433755	453,202.59	47,444.41	0.02
Original Face:		Base	5,000,000.000	100.663405	405,758.18	112.433755	453,202.59	47,444.41	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.795	01 Jan 2037		
		Local	2,388,802.800	104.092214	2,486,557.73	105.907804	2,529,928.59	43,370.86	0.13
Original Face:		Base	6,000,000.000	104.092214	2,486,557.73	105.907804	2,529,928.59	43,370.86	0.13
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.14	01 Oct 2036		
		Local	1,644,706.850	104.040440	1,711,160.24	106.280898	1,748,009.21	36,848.97	0.09
Original Face:		Base	5,000,000.000	104.040440	1,711,160.24	106.280898	1,748,009.21	36,848.97	0.09
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,333,788.900	103.948200	5,544,377.56	100.538519	5,362,512.37	-181,865.19	0.27
Original Face:		Base	10,000,000.000	103.948200	5,544,377.56	100.538519	5,362,512.37	-181,865.19	0.27
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,546,081.700	103.880517	5,761,298.32	100.507517	5,574,229.01	-187,069.31	0.28
Original Face:		Base	10,000,000.000	103.880517	5,761,298.32	100.507517	5,574,229.01	-187,069.31	0.28
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,006,128.070	102.908865	4,122,660.92	102.847158	4,120,188.87	-2,472.05	0.21
Original Face:		Base	5,920,907.000	102.908865	4,122,660.92	102.847158	4,120,188.87	-2,472.05	0.21
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	6,549,132.900	103.701493	6,791,548.62	102.847158	6,735,597.06	-55,951.56	0.34
Original Face:		Base	10,000,000.000	103.701493	6,791,548.62	102.847158	6,735,597.06	-55,951.56	0.34
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,380,952.150	104.583881	4,581,769.80	104.141000	4,562,367.38	-19,402.42	0.23
Original Face:		Base	5,000,000.000	104.583881	4,581,769.80	104.141000	4,562,367.38	-19,402.42	0.23

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3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,321,626.550	111.762408	5,947,577.99	108.999000	5,800,519.72	-147,058.27	0.30
Original Face:		Base	7,231,153.000	111.762408	5,947,577.99	108.999000	5,800,519.72	-147,058.27	0.30
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,577,621.760	101.420243	6,671,040.00	100.460793	6,607,930.98	-63,109.02	0.34
Original Face:		Base	8,000,000.000	101.420243	6,671,040.00	100.460793	6,607,930.98	-63,109.02	0.34
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	114.314698	5,715,734.91	119.188900	5,959,445.00	243,710.09	0.30
		Base		114.314698	5,715,734.91	119.188900	5,959,445.00	243,710.09	0.30
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.414286	5,020,714.28	102.433600	5,121,680.00	100,965.72	0.26
		Base		100.414286	5,020,714.28	102.433600	5,121,680.00	100,965.72	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	116.096932	5,804,846.60	118.998000	5,949,900.00	145,053.40	0.30
		Base		116.096932	5,804,846.60	118.998000	5,949,900.00	145,053.40	0.30
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	100.022081	10,002,208.05	100.022081	10,002,208.05	0.00	0.51
		Base		100.022081	10,002,208.05	100.022081	10,002,208.05	0.00	0.51
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.331566	5,066,578.29	101.054700	5,052,735.00	-13,843.29	0.26
		Base		101.331566	5,066,578.29	101.054700	5,052,735.00	-13,843.29	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.993089	5,049,654.44	100.657400	5,032,870.00	-16,784.44	0.26
		Base		100.993089	5,049,654.44	100.657400	5,032,870.00	-16,784.44	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	108.547581	5,427,379.06	108.267400	5,413,370.00	-14,009.06	0.28
		Base		108.547581	5,427,379.06	108.267400	5,413,370.00	-14,009.06	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	107.770869	5,938,174.87	107.515700	5,924,115.07	-14,059.80	0.30
		Base		107.770869	5,938,174.87	107.515700	5,924,115.07	-14,059.80	0.30

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3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,999,215.030	104.879462	2,096,765.96	104.928130	2,097,738.95	972.99	0.11
	Original Face:	Base	3,000,000.000	104.879462	2,096,765.96	104.928130	2,097,738.95	972.99	0.11
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61788	25 Mar 2052		
		Local	648,994.230	109.788568	712,521.47	111.306630	722,373.61	9,852.14	0.04
	Original Face:	Base	4,261,779.000	109.788568	712,521.47	111.306630	722,373.61	9,852.14	0.04
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,711,407.880	105.783874	3,926,071.02	105.331970	3,909,299.03	-16,771.99	0.20
	Original Face:	Base	6,000,000.000	105.783874	3,926,071.02	105.331970	3,909,299.03	-16,771.99	0.20
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	855,658.130	104.390624	893,226.86	105.547810	903,128.42	9,901.56	0.05
	Original Face:	Base	1,250,000.000	104.390624	893,226.86	105.547810	903,128.42	9,901.56	0.05
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.054630	5,102,731.52	102.432760	5,121,638.00	18,906.48	0.26
	Original Face:	Base	5,000,000.000	102.054630	5,102,731.52	102.432760	5,121,638.00	18,906.48	0.26
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,590,818.800	104.948420	2,719,023.39	104.397440	2,704,748.50	-14,274.89	0.14
	Original Face:	Base	5,000,000.000	104.948420	2,719,023.39	104.397440	2,704,748.50	-14,274.89	0.14
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,348,889.300	110.554470	4,807,891.53	105.686810	4,596,202.37	-211,689.16	0.23
	Original Face:	Base	5,469,245.000	110.554470	4,807,891.53	105.686810	4,596,202.37	-211,689.16	0.23
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,819,839.000	100.565559	2,835,786.85	100.356690	2,829,897.08	-5,889.77	0.14
	Original Face:	Base	10,000,000.000	100.565559	2,835,786.85	100.356690	2,829,897.08	-5,889.77	0.14
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,001,057.150	102.310695	3,070,402.43	98.197520	2,946,963.70	-123,438.73	0.15
	Original Face:	Base	5,000,000.000	102.310695	3,070,402.43	98.197520	2,946,963.70	-123,438.73	0.15
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,473,256.420	99.914284	3,470,279.30	100.445610	3,488,733.60	18,454.30	0.18
	Original Face:	Base	6,000,000.000	99.914284	3,470,279.30	100.445610	3,488,733.60	18,454.30	0.18

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3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,162,714.800	99.206521	3,137,619.32	100.609000	3,181,975.73	44,356.41	0.16
Original Face:		Base	5,000,000.000	99.206521	3,137,619.32	100.609000	3,181,975.73	44,356.41	0.16
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.93422	25 Apr 2038		
		Local	3,024,860.450	99.834427	3,019,852.11	99.492940	3,009,522.59	-10,329.52	0.15
Original Face:		Base	5,000,000.000	99.834427	3,019,852.11	99.492940	3,009,522.59	-10,329.52	0.15
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,152,090.300	106.685385	3,362,819.68	105.026820	3,310,540.21	-52,279.47	0.17
Original Face:		Base	5,000,000.000	106.685385	3,362,819.68	105.026820	3,310,540.21	-52,279.47	0.17
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,431,803.470	104.124154	1,490,853.25	104.315580	1,493,594.09	2,740.84	0.08
Original Face:		Base	1,750,000.000	104.124154	1,490,853.25	104.315580	1,493,594.09	2,740.84	0.08
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.438883	3,412,203.01	95.519530	3,488,184.11	75,981.10	0.18
Original Face:		Base	3,651,802.000	93.438883	3,412,203.01	95.519530	3,488,184.11	75,981.10	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	5,040,641.020	102.732632	5,178,383.20	101.484470	5,115,467.82	-62,915.38	0.26
Original Face:		Base	8,500,000.000	102.732632	5,178,383.20	101.484470	5,115,467.82	-62,915.38	0.26
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,422,565.500	103.115797	3,529,205.70	101.682260	3,480,141.95	-49,063.75	0.18
Original Face:		Base	5,000,000.000	103.115797	3,529,205.70	101.682260	3,480,141.95	-49,063.75	0.18
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,561,316.950	106.114109	3,779,059.75	105.646920	3,762,421.67	-16,638.08	0.19
Original Face:		Base	5,000,000.000	106.114109	3,779,059.75	105.646920	3,762,421.67	-16,638.08	0.19
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,055,916.850	102.889690	3,144,223.36	102.850030	3,143,011.40	-1,211.96	0.16
Original Face:		Base	5,000,000.000	102.889690	3,144,223.36	102.850030	3,143,011.40	-1,211.96	0.16
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,131,762.250	101.252816	4,183,525.61	101.812870	4,206,665.73	23,140.12	0.21
Original Face:		Base	5,000,000.000	101.252816	4,183,525.61	101.812870	4,206,665.73	23,140.12	0.21

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3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,688,971.970	107.887564	7,216,568.94	107.532660	7,192,829.49	-23,739.45	0.37
Original Face:		Base	8,346,000.000	107.887564	7,216,568.94	107.532660	7,192,829.49	-23,739.45	0.37
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,257,591.150	102.350342	3,334,155.68	102.255530	3,331,067.10	-3,088.58	0.17
Original Face:		Base	5,000,000.000	102.350342	3,334,155.68	102.255530	3,331,067.10	-3,088.58	0.17
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,983,946.720	102.745017	4,093,306.73	102.784390	4,094,875.33	1,568.60	0.21
Original Face:		Base	6,000,000.000	102.745017	4,093,306.73	102.784390	4,094,875.33	1,568.60	0.21
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,931,975.970	104.212531	8,266,112.92	104.439000	8,284,076.38	17,963.46	0.42
Original Face:		Base	9,284,523.000	104.212531	8,266,112.92	104.439000	8,284,076.38	17,963.46	0.42
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	2,948,973.750	101.543318	2,994,485.78	100.482900	2,963,214.34	-31,271.44	0.15
Original Face:		Base	5,000,000.000	101.543318	2,994,485.78	100.482900	2,963,214.34	-31,271.44	0.15
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.781771	25 May 2018		
		Local	7,132,358.400	100.110374	7,140,230.69	99.812580	7,118,990.93	-21,239.76	0.36
Original Face:		Base	10,000,000.000	100.110374	7,140,230.69	99.812580	7,118,990.93	-21,239.76	0.36
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.610736	10,971,420.05	98.024900	10,481,089.92	-490,330.13	0.53
Original Face:		Base	10,692,273.000	102.610736	10,971,420.05	98.024900	10,481,089.92	-490,330.13	0.53
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	8,996,077.860	105.646206	9,504,014.93	104.095060	9,364,472.65	-139,542.28	0.48
Original Face:		Base	11,000,000.000	105.646206	9,504,014.93	104.095060	9,364,472.65	-139,542.28	0.48
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	1,996,165.060	104.561508	2,087,220.28	103.010240	2,056,254.42	-30,965.86	0.10
Original Face:		Base	2,304,044.000	104.561508	2,087,220.28	103.010240	2,056,254.42	-30,965.86	0.10
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,626,327.090	105.072013	6,962,415.26	102.605090	6,798,948.87	-163,466.39	0.35
Original Face:		Base	6,976,000.000	105.072013	6,962,415.26	102.605090	6,798,948.87	-163,466.39	0.35

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31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	427,610.160	99.841283	426,931.47	110.104890	470,819.70	43,888.23	0.02
Original Face:		Base	6,625,000.000	99.841283	426,931.47	110.104890	470,819.70	43,888.23	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	119,513.550	99.997339	119,510.37	102.883080	122,959.22	3,448.85	0.01
Original Face:		Base	5,000,000.000	99.997339	119,510.37	102.883080	122,959.22	3,448.85	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	421,268.640	99.925062	420,952.95	112.854490	475,420.58	54,467.63	0.02
Original Face:		Base	6,000,000.000	99.925062	420,952.95	112.854490	475,420.58	54,467.63	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,598,140.900	102.748897	2,669,561.13	104.221930	2,707,832.59	38,271.46	0.14
Original Face:		Base	5,000,000.000	102.748897	2,669,561.13	104.221930	2,707,832.59	38,271.46	0.14
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.887314	5,244,365.71	108.559100	5,427,955.00	183,589.29	0.28
Original Face:		Base	5,000,000.000	104.887314	5,244,365.71	108.559100	5,427,955.00	183,589.29	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,523,993.330	104.668201	1,595,136.40	105.693560	1,610,762.80	15,626.40	0.08
Original Face:		Base	7,703,000.000	104.668201	1,595,136.40	105.693560	1,610,762.80	15,626.40	0.08
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,172,991.410	103.072596	1,209,032.70	101.897500	1,195,248.92	-13,783.78	0.06
Original Face:		Base	10,316,000.000	103.072596	1,209,032.70	101.897500	1,195,248.92	-13,783.78	0.06
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,057,675.200	103.495501	2,129,601.25	105.854000	2,178,131.51	48,530.26	0.11
Original Face:		Base	10,000,000.000	103.495501	2,129,601.25	105.854000	2,178,131.51	48,530.26	0.11
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	3,266,947.600	103.290599	3,374,449.76	103.713960	3,388,280.73	13,830.97	0.17
Original Face:		Base	10,000,000.000	103.290599	3,374,449.76	103.713960	3,388,280.73	13,830.97	0.17
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	5,134,913.940	102.905425	5,284,105.01	99.263720	5,097,106.60	-186,998.41	0.26
Original Face:		Base	13,000,000.000	102.905425	5,284,105.01	99.263720	5,097,106.60	-186,998.41	0.26

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3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,495,393.250	107.544853	2,683,667.01	106.115670	2,648,003.27	-35,663.74	0.14
	Original Face:	Base	5,000,000.000	107.544853	2,683,667.01	106.115670	2,648,003.27	-35,663.74	0.14
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,866,107.200	105.178960	6,169,910.55	105.301360	6,177,090.66	7,180.11	0.31
	Original Face:	Base	8,000,000.000	105.178960	6,169,910.55	105.301360	6,177,090.66	7,180.11	0.31
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,449,908.550	102.501205	3,536,197.84	99.685710	3,439,065.83	-97,132.01	0.18
	Original Face:	Base	5,000,000.000	102.501205	3,536,197.84	99.685710	3,439,065.83	-97,132.01	0.18
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	2,973,017.200	104.274308	3,100,093.11	102.045390	3,033,827.00	-66,266.11	0.15
	Original Face:	Base	5,000,000.000	104.274308	3,100,093.11	102.045390	3,033,827.00	-66,266.11	0.15
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,106,094.750	100.960211	3,135,919.81	101.221120	3,144,023.89	8,104.08	0.16
	Original Face:	Base	5,000,000.000	100.960211	3,135,919.81	101.221120	3,144,023.89	8,104.08	0.16
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,314,582.550	104.463972	3,462,544.59	102.768950	3,406,361.68	-56,182.91	0.17
	Original Face:	Base	5,000,000.000	104.463972	3,462,544.59	102.768950	3,406,361.68	-56,182.91	0.17
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.727979	6,325,717.11	100.196560	6,292,343.97	-33,373.14	0.32
	Original Face:	Base	6,280,000.000	100.727979	6,325,717.11	100.196560	6,292,343.97	-33,373.14	0.32
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	6,164,908.530	105.828423	6,524,225.50	104.756880	6,458,165.83	-66,059.67	0.33
	Original Face:	Base	8,090,000.000	105.828423	6,524,225.50	104.756880	6,458,165.83	-66,059.67	0.33
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,321,222.730	105.454196	2,447,826.76	104.713000	2,430,621.96	-17,204.80	0.12
	Original Face:	Base	3,000,000.000	105.454196	2,447,826.76	104.713000	2,430,621.96	-17,204.80	0.12
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,430,448.650	105.305533	3,612,452.25	104.513520	3,585,282.64	-27,169.61	0.18
	Original Face:	Base	5,000,000.000	105.305533	3,612,452.25	104.513520	3,585,282.64	-27,169.61	0.18

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3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,500,523.350	102.028926	3,571,546.37	102.178780	3,576,792.05	5,245.68	0.18
	Original Face:	Base	5,000,000.000	102.028926	3,571,546.37	102.178780	3,576,792.05	5,245.68	0.18
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	669,330.840	101.138317	676,949.95	101.977190	682,564.78	5,614.83	0.03
	Original Face:	Base	1,000,000.000	101.138317	676,949.95	101.977190	682,564.78	5,614.83	0.03
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		Local	3,031,960.050	101.656250	3,082,176.89	101.452010	3,075,984.41	-6,192.48	0.16
	Original Face:	Base	5,000,000.000	101.656250	3,082,176.89	101.452010	3,075,984.41	-6,192.48	0.16
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,769,019.800	102.923612	6,966,919.65	102.643620	6,947,966.96	-18,952.69	0.35
	Original Face:	Base	10,000,000.000	102.923612	6,966,919.65	102.643620	6,947,966.96	-18,952.69	0.35
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,478,940.250	102.205295	3,555,661.15	103.448190	3,598,900.72	43,239.57	0.18
	Original Face:	Base	5,000,000.000	102.205295	3,555,661.15	103.448190	3,598,900.72	43,239.57	0.18
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,256,578.500	102.341187	3,332,821.10	101.566220	3,307,583.68	-25,237.42	0.17
	Original Face:	Base	5,000,000.000	102.341187	3,332,821.10	101.566220	3,307,583.68	-25,237.42	0.17
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	3,049,395.990	103.594416	3,159,003.97	101.302140	3,089,103.39	-69,900.58	0.16
	Original Face:	Base	6,185,000.000	103.594416	3,159,003.97	101.302140	3,089,103.39	-69,900.58	0.16
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,892,705.260	103.295344	4,020,983.27	102.601250	3,993,964.26	-27,019.01	0.20
	Original Face:	Base	6,000,000.000	103.295344	4,020,983.27	102.601250	3,993,964.26	-27,019.01	0.20
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.703299	1,761,831.18	102.083200	1,822,161.64	60,330.46	0.09
	Original Face:	Base	1,784,977.000	98.703299	1,761,831.18	102.083200	1,822,161.64	60,330.46	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,520,156.000	101.644582	6,627,385.34	102.157360	6,660,819.24	33,433.90	0.34
	Original Face:	Base	10,000,000.000	101.644582	6,627,385.34	102.157360	6,660,819.24	33,433.90	0.34

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3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,221,753.120	102.804558	4,340,154.63	102.986250	4,347,825.22	7,670.59	0.22
Original Face:		Base	5,183,921.000	102.804558	4,340,154.63	102.986250	4,347,825.22	7,670.59	0.22
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,243,996.550	103.042399	3,342,691.86	102.331660	3,319,635.52	-23,056.34	0.17
Original Face:		Base	5,000,000.000	103.042399	3,342,691.86	102.331660	3,319,635.52	-23,056.34	0.17
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,141,121.550	101.562099	3,190,188.99	101.244540	3,180,214.06	-9,974.93	0.16
Original Face:		Base	5,000,000.000	101.562099	3,190,188.99	101.244540	3,180,214.06	-9,974.93	0.16
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	6,819,448.800	103.067663	7,028,646.54	102.665730	7,001,236.89	-27,409.65	0.36
Original Face:		Base	10,000,000.000	103.067663	7,028,646.54	102.665730	7,001,236.89	-27,409.65	0.36
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.692047	5,284,602.37	104.800660	5,240,033.00	-44,569.37	0.27
Original Face:		Base	5,000,000.000	105.692047	5,284,602.37	104.800660	5,240,033.00	-44,569.37	0.27
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,648,303.160	104.943044	2,779,209.95	102.801520	2,722,495.90	-56,714.05	0.14
Original Face:		Base	3,000,000.000	104.943044	2,779,209.95	102.801520	2,722,495.90	-56,714.05	0.14
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,960,649.300	103.884916	4,114,517.20	102.392420	4,055,404.67	-59,112.53	0.21
Original Face:		Base	5,000,000.000	103.884916	4,114,517.20	102.392420	4,055,404.67	-59,112.53	0.21
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,286,334.810	104.677598	2,393,280.35	103.058820	2,356,269.68	-37,010.67	0.12
Original Face:		Base	2,579,263.000	104.677598	2,393,280.35	103.058820	2,356,269.68	-37,010.67	0.12
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,955,259.100	102.930038	4,071,149.69	102.738960	4,063,592.06	-7,557.63	0.21
Original Face:		Base	5,000,000.000	102.930038	4,071,149.69	102.738960	4,063,592.06	-7,557.63	0.21
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	4,328,128.450	103.301364	4,471,015.73	101.558700	4,395,590.99	-75,424.74	0.22
Original Face:		Base	5,000,000.000	103.301364	4,471,015.73	101.558700	4,395,590.99	-75,424.74	0.22

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3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,985,064.950	102.169002	5,093,191.10	101.511190	5,060,398.75	-32,792.35	0.26
Original Face:		Base	5,000,000.000	102.169002	5,093,191.10	101.511190	5,060,398.75	-32,792.35	0.26
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.702331	1,994,046.61	101.991800	2,039,836.00	45,789.39	0.10
		Base		99.702331	1,994,046.61	101.991800	2,039,836.00	45,789.39	0.10
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					1.001	01 Nov 2020		
		Local	4,085,000.000	100.482017	4,104,690.41	100.099042	4,089,045.87	-15,644.54	0.21
Original Face:		Base	4,085,000.000	100.482017	4,104,690.41	100.099042	4,089,045.87	-15,644.54	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	102.890330	1,949,771.76	102.419435	1,940,848.29	-8,923.47	0.10
Original Face:		Base	1,895,000.000	102.890330	1,949,771.76	102.419435	1,940,848.29	-8,923.47	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,837,018.300	104.725857	4,018,350.31	105.694104	4,055,502.11	37,151.80	0.21
Original Face:		Base	10,000,000.000	104.725857	4,018,350.31	105.694104	4,055,502.11	37,151.80	0.21
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,445,333.870	103.462420	2,530,001.61	104.356545	2,551,865.94	21,864.33	0.13
Original Face:		Base	7,000,000.000	103.462420	2,530,001.61	104.356545	2,551,865.94	21,864.33	0.13
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.945	01 Nov 2035		
		Local	1,561,851.450	103.952014	1,623,576.04	105.693070	1,650,768.75	27,192.71	0.08
Original Face:		Base	5,000,000.000	103.952014	1,623,576.04	105.693070	1,650,768.75	27,192.71	0.08
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	6,670,961.600	106.574888	7,109,569.83	108.276354	7,223,074.00	113,504.17	0.37
Original Face:		Base	20,000,000.000	106.574888	7,109,569.83	108.276354	7,223,074.00	113,504.17	0.37
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.883	01 May 2036		
		Local	1,791,312.650	104.105959	1,864,863.21	106.164605	1,901,740.00	36,876.79	0.10
Original Face:		Base	5,000,000.000	104.105959	1,864,863.21	106.164605	1,901,740.00	36,876.79	0.10
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.442	01 Oct 2037		
		Local	763,989.800	107.635048	822,320.79	105.067384	802,704.10	-19,616.69	0.04
Original Face:		Base	4,000,000.000	107.635048	822,320.79	105.067384	802,704.10	-19,616.69	0.04

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3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,479,249.600	105.372972	4,719,918.42	106.300742	4,761,475.56	41,557.14	0.24
Original Face:		Base	8,000,000.000	105.372972	4,719,918.42	106.300742	4,761,475.56	41,557.14	0.24
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,451,496.200	109.062975	4,854,934.17	108.376938	4,824,395.28	-30,538.89	0.25
Original Face:		Base	5,000,000.000	109.062975	4,854,934.17	108.376938	4,824,395.28	-30,538.89	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.591	01 Aug 2037		
		Local	555,508.300	107.953773	599,692.17	104.621496	581,181.09	-18,511.08	0.03
Original Face:		Base	5,000,000.000	107.953773	599,692.17	104.621496	581,181.09	-18,511.08	0.03
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.706	01 Apr 2023		
		Local	4,476,450.680	105.488081	4,722,121.91	101.753000	4,554,922.86	-167,199.05	0.23
Original Face:		Base	4,950,000.000	105.488081	4,722,121.91	101.753000	4,554,922.86	-167,199.05	0.23
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,098,805.100	103.786383	6,329,729.19	100.550000	6,132,348.53	-197,380.66	0.31
Original Face:		Base	6,575,000.000	103.786383	6,329,729.19	100.550000	6,132,348.53	-197,380.66	0.31
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,267,509.640	103.179884	3,371,412.67	102.917534	3,362,840.34	-8,572.33	0.17
Original Face:		Base	6,000,000.000	103.179884	3,371,412.67	102.917534	3,362,840.34	-8,572.33	0.17
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,815,187.100	105.647727	5,087,135.73	104.251000	5,019,880.70	-67,255.03	0.26
Original Face:		Base	10,000,000.000	105.647727	5,087,135.73	104.251000	5,019,880.70	-67,255.03	0.26
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,048,191.150	100.818536	3,073,141.69	100.579247	3,065,847.71	-7,293.98	0.16
Original Face:		Base	5,000,000.000	100.818536	3,073,141.69	100.579247	3,065,847.71	-7,293.98	0.16
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,073,688.600	104.063910	9,442,435.14	105.542642	9,576,610.68	134,175.54	0.49
Original Face:		Base	10,000,000.000	104.063910	9,442,435.14	105.542642	9,576,610.68	134,175.54	0.49
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,267,861.380	105.402271	4,498,422.83	104.203000	4,447,239.59	-51,183.24	0.23
Original Face:		Base	6,000,000.000	105.402271	4,498,422.83	104.203000	4,447,239.59	-51,183.24	0.23

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3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,857,899.820	105.639553	6,188,259.17	103.266000	6,049,218.83	-139,040.34	0.31
Original Face:		Base	6,750,000.000	105.639553	6,188,259.17	103.266000	6,049,218.83	-139,040.34	0.31
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,882,777.840	98.986775	4,833,304.29	100.311000	4,897,963.28	64,658.99	0.25
Original Face:		Base	4,920,000.000	98.986775	4,833,304.29	100.311000	4,897,963.28	64,658.99	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,551,573.890	101.664531	4,627,336.24	100.585000	4,578,200.60	-49,135.64	0.23
Original Face:		Base	8,125,000.000	101.664531	4,627,336.24	100.585000	4,578,200.60	-49,135.64	0.23
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,860,711.140	101.565758	3,921,160.52	97.979599	3,782,709.29	-138,451.23	0.19
Original Face:		Base	5,948,304.000	101.565758	3,921,160.52	97.979599	3,782,709.29	-138,451.23	0.19
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,365,996.600	102.787146	4,487,683.29	104.817484	4,576,327.79	88,644.50	0.23
Original Face:		Base	6,000,000.000	102.787146	4,487,683.29	104.817484	4,576,327.79	88,644.50	0.23
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,301,156.980	105.543433	8,761,326.08	106.697510	8,857,127.80	95,801.72	0.45
Original Face:		Base	11,523,254.000	105.543433	8,761,326.08	106.697510	8,857,127.80	95,801.72	0.45
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	519,463.000	100.977731	524,541.95	101.788920	528,755.78	4,213.83	0.03
Original Face:		Base	5,000,000.000	100.977731	524,541.95	101.788920	528,755.78	4,213.83	0.03
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	663,664.750	101.191481	671,572.19	101.504300	673,648.26	2,076.07	0.03
Original Face:		Base	5,000,000.000	101.191481	671,572.19	101.504300	673,648.26	2,076.07	0.03
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	357,829.650	101.461383	363,058.91	103.002780	368,574.49	5,515.58	0.02
Original Face:		Base	5,000,000.000	101.461383	363,058.91	103.002780	368,574.49	5,515.58	0.02
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	1,594,790.720	102.727853	1,638,294.27	101.734750	1,622,456.35	-15,837.92	0.08
Original Face:		Base	10,127,769.000	102.727853	1,638,294.27	101.734750	1,622,456.35	-15,837.92	0.08

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	98,748.150	99.860889	98,610.78	104.196830	102,892.44	4,281.66	0.01
Original Face:		Base	5,000,000.000	99.860889	98,610.78	104.196830	102,892.44	4,281.66	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	135,537.730	101.522462	137,601.24	102.451710	138,860.72	1,259.48	0.01
Original Face:		Base	760,000.000	101.522462	137,601.24	102.451710	138,860.72	1,259.48	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,680,652.910	119.639689	6,796,315.47	115.121080	6,539,628.98	-256,686.49	0.33
Original Face:		Base	41,000,000.000	119.639689	6,796,315.47	115.121080	6,539,628.98	-256,686.49	0.33
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	428,134.850	101.802565	435,852.26	113.840420	487,390.51	51,538.25	0.02
Original Face:		Base	5,000,000.000	101.802565	435,852.26	113.840420	487,390.51	51,538.25	0.02
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	5,855,000.000	74.109987	4,339,139.76	105.885600	6,199,601.88	1,860,462.12	0.32
Original Face:		Base	5,855,000.000	74.109987	4,339,139.76	105.885600	6,199,601.88	1,860,462.12	0.32
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02281	25 Sep 2039		
		Local	1,155,352.150	105.741419	1,221,685.76	114.142790	1,318,751.18	97,065.42	0.07
Original Face:		Base	5,000,000.000	105.741419	1,221,685.76	114.142790	1,318,751.18	97,065.42	0.07
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	360,403.260	102.350439	368,874.32	102.596580	369,761.42	887.10	0.02
Original Face:		Base	6,000,000.000	102.350439	368,874.32	102.596580	369,761.42	887.10	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	168,056.900	101.908836	171,264.83	102.075190	171,544.40	279.57	0.01
Original Face:		Base	5,000,000.000	101.908836	171,264.83	102.075190	171,544.40	279.57	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56666	25 Aug 2039		
		Local	2,992,586.600	103.083120	3,084,851.65	111.892940	3,348,493.13	263,641.48	0.17
Original Face:		Base	10,000,000.000	103.083120	3,084,851.65	111.892940	3,348,493.13	263,641.48	0.17
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	776,074.680	103.015604	799,478.02	102.399800	794,698.92	-4,779.10	0.04
Original Face:		Base	6,000,000.000	103.015604	799,478.02	102.399800	794,698.92	-4,779.10	0.04

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31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.346184	4,967,309.21	101.227520	5,061,376.00	94,066.79	0.26
Original Face:		Base	5,000,000.000	99.346184	4,967,309.21	101.227520	5,061,376.00	94,066.79	0.26
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	790,026.150	103.250066	815,702.52	101.728740	803,683.65	-12,018.87	0.04
Original Face:		Base	5,000,000.000	103.250066	815,702.52	101.728740	803,683.65	-12,018.87	0.04
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.06852	25 Oct 2040		
		Local	1,654,419.600	109.467737	1,811,055.69	113.833970	1,883,291.51	72,235.82	0.10
Original Face:		Base	5,000,000.000	109.467737	1,811,055.69	113.833970	1,883,291.51	72,235.82	0.10
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	100,907.400	100.063415	100,971.39	102.205960	103,133.38	2,161.99	0.01
Original Face:		Base	10,000,000.000	100.063415	100,971.39	102.205960	103,133.38	2,161.99	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,059,810.660	99.568085	2,050,914.03	112.037507	2,307,760.51	256,846.48	0.12
Original Face:		Base	11,959,998.000	99.568085	2,050,914.03	112.037507	2,307,760.51	256,846.48	0.12
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	258,734.400	100.323749	259,572.05	102.937979	266,335.96	6,763.91	0.01
Original Face:		Base	10,000,000.000	100.323749	259,572.05	102.937979	266,335.96	6,763.91	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	130,354.700	102.394298	133,475.78	103.715674	135,198.26	1,722.48	0.01
Original Face:		Base	3,640,000.000	102.394298	133,475.78	103.715674	135,198.26	1,722.48	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	185,705.260	100.496260	186,626.84	102.795962	190,897.51	4,270.67	0.01
Original Face:		Base	4,300,000.000	100.496260	186,626.84	102.795962	190,897.51	4,270.67	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	387,320.800	99.245316	384,397.75	109.739348	425,043.32	40,645.57	0.02
Original Face:		Base	5,000,000.000	99.245316	384,397.75	109.739348	425,043.32	40,645.57	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	321,196.010	100.731276	323,544.84	112.529870	361,441.45	37,896.61	0.02
Original Face:		Base	6,500,000.000	100.731276	323,544.84	112.529870	361,441.45	37,896.61	0.02

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31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	682,991.280	100.173198	684,174.21	112.726624	769,913.01	85,738.80	0.04
	Original Face:	Base	8,000,000.000	100.173198	684,174.21	112.726624	769,913.01	85,738.80	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	431,355.440	100.566331	433,798.34	112.266573	484,267.97	50,469.63	0.02
	Original Face:	Base	5,457,127.000	100.566331	433,798.34	112.266573	484,267.97	50,469.63	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	463,485.950	100.635068	466,429.40	112.799635	522,810.46	56,381.06	0.03
	Original Face:	Base	5,000,000.000	100.635068	466,429.40	112.799635	522,810.46	56,381.06	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,232,034.370	101.165087	1,246,388.64	112.436972	1,385,262.14	138,873.50	0.07
	Original Face:	Base	10,547,657.000	101.165087	1,246,388.64	112.436972	1,385,262.14	138,873.50	0.07
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,388,962.050	100.654686	1,398,055.39	112.860621	1,567,591.20	169,535.81	0.08
	Original Face:	Base	17,500,000.000	100.654686	1,398,055.39	112.860621	1,567,591.20	169,535.81	0.08
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	607,327.370	104.039011	631,857.39	112.229521	681,600.60	49,743.21	0.03
	Original Face:	Base	9,397,749.000	104.039011	631,857.39	112.229521	681,600.60	49,743.21	0.03
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,744,826.000	100.750000	4,780,412.20	98.949144	4,694,964.71	-85,447.49	0.24
	Original Face:	Base	4,744,826.000	100.750000	4,780,412.20	98.949144	4,694,964.71	-85,447.49	0.24
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,166,154.000	100.781250	4,198,702.08	98.949171	4,122,374.85	-76,327.23	0.21
	Original Face:	Base	4,166,154.000	100.781250	4,198,702.08	98.949171	4,122,374.85	-76,327.23	0.21
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,964,687.630	105.967140	2,081,923.30	112.645416	2,213,130.55	131,207.25	0.11
	Original Face:	Base	9,100,000.000	105.967140	2,081,923.30	112.645416	2,213,130.55	131,207.25	0.11
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,658,836.520	101.779457	1,688,354.81	105.075582	1,743,032.13	54,677.32	0.09
	Original Face:	Base	7,060,000.000	101.779457	1,688,354.81	105.075582	1,743,032.13	54,677.32	0.09

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31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,599,627.240	104.038332	1,664,225.50	105.977702	1,695,248.19	31,022.69	0.09
Original Face:		Base	6,000,000.000	104.038332	1,664,225.50	105.977702	1,695,248.19	31,022.69	0.09
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,391,318.550	104.809896	2,506,338.48	105.739681	2,528,572.61	22,234.13	0.13
Original Face:		Base	5,000,000.000	104.809896	2,506,338.48	105.739681	2,528,572.61	22,234.13	0.13
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	5,080,160.190	104.033144	5,285,050.35	100.127000	5,086,611.99	-198,438.36	0.26
Original Face:		Base	7,000,000.000	104.033144	5,285,050.35	100.127000	5,086,611.99	-198,438.36	0.26
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,218,347.200	101.575214	3,269,043.04	100.584145	3,237,147.01	-31,896.03	0.17
Original Face:		Base	5,000,000.000	101.575214	3,269,043.04	100.584145	3,237,147.01	-31,896.03	0.17
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	796,038.390	101.712233	809,668.42	105.702143	841,429.64	31,761.22	0.04
Original Face:		Base	7,000,000.000	101.712233	809,668.42	105.702143	841,429.64	31,761.22	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,091,935.950	107.262110	2,243,854.63	106.247000	2,222,619.19	-21,235.44	0.11
Original Face:		Base	6,100,000.000	107.262110	2,243,854.63	106.247000	2,222,619.19	-21,235.44	0.11
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,070,930.700	103.486633	3,178,002.78	104.019918	3,194,379.60	16,376.82	0.16
Original Face:		Base	5,000,000.000	103.486633	3,178,002.78	104.019918	3,194,379.60	16,376.82	0.16
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,899,082.840	104.931573	5,140,684.68	106.321748	5,208,790.51	68,105.83	0.27
Original Face:		Base	7,899,440.000	104.931573	5,140,684.68	106.321748	5,208,790.51	68,105.83	0.27
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,308,081.680	107.488772	5,705,591.80	108.440448	5,756,107.55	50,515.75	0.29
Original Face:		Base	8,000,000.000	107.488772	5,705,591.80	108.440448	5,756,107.55	50,515.75	0.29
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.939	01 Feb 2037		
		Local	1,282,699.350	103.642900	1,329,426.81	105.912584	1,358,540.03	29,113.22	0.07
Original Face:		Base	5,000,000.000	103.642900	1,329,426.81	105.912584	1,358,540.03	29,113.22	0.07

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31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	903,485.700	107.464799	970,929.09	109.560005	989,858.98	18,929.89	0.05
Original Face:		Base	3,262,241.000	107.464799	970,929.09	109.560005	989,858.98	18,929.89	0.05
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.661	01 Jan 2037		
		Local	1,915,472.950	103.636056	1,985,120.62	106.053078	2,031,418.02	46,297.40	0.10
Original Face:		Base	6,271,091.000	103.636056	1,985,120.62	106.053078	2,031,418.02	46,297.40	0.10
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,553,437.040	104.294945	2,663,105.75	104.284343	2,662,835.04	-270.71	0.14
Original Face:		Base	12,000,000.000	104.294945	2,663,105.75	104.284343	2,662,835.04	-270.71	0.14
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.956951	14,993,542.70	99.796400	14,969,460.00	-24,082.70	0.76
		Base		99.956951	14,993,542.70	99.796400	14,969,460.00	-24,082.70	0.76
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.616737	4,980,836.85	126.168000	6,308,400.00	1,327,563.15	0.32
		Base		99.616737	4,980,836.85	126.168000	6,308,400.00	1,327,563.15	0.32
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.996100	9,999,609.99	100.744000	10,074,400.00	74,790.01	0.51
		Base		99.996100	9,999,609.99	100.744000	10,074,400.00	74,790.01	0.51
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.871100	4,993,555.02	94.650000	4,732,500.00	-261,055.02	0.24
		Base		99.871100	4,993,555.02	94.650000	4,732,500.00	-261,055.02	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.505515	25 Jul 2022		
		Local	5,000,000.000	98.896720	4,944,836.01	97.856960	4,892,848.00	-51,988.01	0.25
Original Face:		Base	5,000,000.000	98.896720	4,944,836.01	97.856960	4,892,848.00	-51,988.01	0.25
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98456	15 Mar 2020		
		Local	5,000,000.000	99.983731	4,999,186.54	100.056250	5,002,812.50	3,625.96	0.26
Original Face:		Base	5,000,000.000	99.983731	4,999,186.54	100.056250	5,002,812.50	3,625.96	0.26
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	8,165,174.760	112.201212	9,161,425.05	112.836000	9,213,256.59	51,831.54	0.47
Original Face:		Base	8,707,929.000	112.201212	9,161,425.05	112.836000	9,213,256.59	51,831.54	0.47

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36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	4,588,191.060	110.691070	5,078,717.80	110.013055	5,047,609.15	-31,108.65	0.26
Original Face:		Base	6,000,000.000	110.691070	5,078,717.80	110.013055	5,047,609.15	-31,108.65	0.26
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	360,309.740	101.135603	364,401.43	113.314422	408,282.90	43,881.47	0.02
Original Face:		Base	7,000,000.000	101.135603	364,401.43	113.314422	408,282.90	43,881.47	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	5,474,035.300	106.197186	5,813,271.47	105.395000	5,769,359.50	-43,911.97	0.29
Original Face:		Base	22,821,698.000	106.197186	5,813,271.47	105.395000	5,769,359.50	-43,911.97	0.29
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,262,702.050	103.111194	1,301,987.16	101.446072	1,280,961.63	-21,025.53	0.07
Original Face:		Base	5,000,000.000	103.111194	1,301,987.16	101.446072	1,280,961.63	-21,025.53	0.07
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	146,299.730	99.932987	146,201.69	101.397402	148,344.13	2,142.44	0.01
Original Face:		Base	7,500,000.000	99.932987	146,201.69	101.397402	148,344.13	2,142.44	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,897,199.800	101.557891	8,020,229.56	99.227000	7,836,154.45	-184,075.11	0.40
Original Face:		Base	13,640,889.000	101.557891	8,020,229.56	99.227000	7,836,154.45	-184,075.11	0.40
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,264,073.150	109.454241	3,572,666.48	107.999736	3,525,190.38	-47,476.10	0.18
Original Face:		Base	5,000,000.000	109.454241	3,572,666.48	107.999736	3,525,190.38	-47,476.10	0.18
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	8,177,302.100	107.201020	8,766,151.22	106.215281	8,685,544.40	-80,606.82	0.44
Original Face:		Base	10,000,000.000	107.201020	8,766,151.22	106.215281	8,685,544.40	-80,606.82	0.44
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,312,985.370	104.500089	3,462,072.66	102.870610	3,408,088.26	-53,984.40	0.17
Original Face:		Base	14,082,000.000	104.500089	3,462,072.66	102.870610	3,408,088.26	-53,984.40	0.17
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	145,967.600	99.962183	145,912.40	103.838061	151,569.93	5,657.53	0.01
Original Face:		Base	5,000,000.000	99.962183	145,912.40	103.838061	151,569.93	5,657.53	0.01

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36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	291,831.800	101.064987	294,939.77	113.633947	331,619.99	36,680.22	0.02
	Original Face:	Base	7,322,535.000	101.064987	294,939.77	113.633947	331,619.99	36,680.22	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,067,775.950	106.089660	2,193,696.48	112.172567	2,319,477.36	125,780.88	0.12
	Original Face:	Base	8,800,000.000	106.089660	2,193,696.48	112.172567	2,319,477.36	125,780.88	0.12
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.918471	4,995,923.55	104.060000	5,203,000.00	207,076.45	0.27
		Base		99.918471	4,995,923.55	104.060000	5,203,000.00	207,076.45	0.27
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.973360	4,998,668.00	103.467400	5,173,370.00	174,702.00	0.26
		Base		99.973360	4,998,668.00	103.467400	5,173,370.00	174,702.00	0.26
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.016191	5,000,809.55	100.493600	5,024,680.00	23,870.45	0.26
		Base		100.016191	5,000,809.55	100.493600	5,024,680.00	23,870.45	0.26
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.85028	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.000000	10,100,000.00	100,000.00	0.52
		Base		100.000000	10,000,000.00	101.000000	10,100,000.00	100,000.00	0.52
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.983934	4,999,196.72	104.492900	5,224,645.00	225,448.28	0.27
		Base		99.983934	4,999,196.72	104.492900	5,224,645.00	225,448.28	0.27
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.942800	9,084,852.00	84,852.00	0.46
		Base		100.000000	9,000,000.00	100.942800	9,084,852.00	84,852.00	0.46
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	105.226190	1,894,071.42	103.701300	1,866,623.40	-27,448.02	0.10
		Base		105.226190	1,894,071.42	103.701300	1,866,623.40	-27,448.02	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,281,940.500	107.437875	1,377,289.63	103.843120	1,331,207.01	-46,082.62	0.07
	Original Face:	Base	2,500,000.000	107.437875	1,377,289.63	103.843120	1,331,207.01	-46,082.62	0.07

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38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	4,768,253.500	102.827099	4,903,056.75	102.470900	4,886,072.28	-16,984.47	0.25
Original Face:		Base	10,000,000.000	102.827099	4,903,056.75	102.470900	4,886,072.28	-16,984.47	0.25
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,758,612.290	107.200652	5,101,263.40	101.775650	4,843,108.59	-258,154.81	0.25
Original Face:		Base	8,000,000.000	107.200652	5,101,263.40	101.775650	4,843,108.59	-258,154.81	0.25
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,106,580.200	104.148461	1,152,486.25	102.832700	1,137,926.30	-14,559.95	0.06
Original Face:		Base	10,000,000.000	104.148461	1,152,486.25	102.832700	1,137,926.30	-14,559.95	0.06
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	696,810.070	103.557080	721,596.16	102.698460	715,613.21	-5,982.95	0.04
Original Face:		Base	7,440,000.000	103.557080	721,596.16	102.698460	715,613.21	-5,982.95	0.04
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	490,407.540	103.385129	507,008.47	103.430940	507,233.13	224.66	0.03
Original Face:		Base	4,500,000.000	103.385129	507,008.47	103.430940	507,233.13	224.66	0.03
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,627,127.100	102.701522	2,698,099.51	100.720970	2,646,067.90	-52,031.61	0.13
Original Face:		Base	6,500,000.000	102.701522	2,698,099.51	100.720970	2,646,067.90	-52,031.61	0.13
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	1,004,124.600	105.006884	1,054,399.95	102.594930	1,030,180.93	-24,219.02	0.05
Original Face:		Base	7,600,000.000	105.006884	1,054,399.95	102.594930	1,030,180.93	-24,219.02	0.05
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72497	20 Aug 2034		
		Local	1,446,487.880	108.791953	1,573,662.42	111.675720	1,615,375.75	41,713.33	0.08
Original Face:		Base	5,000,000.000	108.791953	1,573,662.42	111.675720	1,615,375.75	41,713.33	0.08
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11085	20 Apr 2037		
		Local	3,135,696.700	109.872103	3,445,255.90	111.484820	3,495,825.82	50,569.92	0.18
Original Face:		Base	10,000,000.000	109.872103	3,445,255.90	111.484820	3,495,825.82	50,569.92	0.18
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.613356	3,367,434.07	100.850360	3,277,636.70	-89,797.37	0.17
Original Face:		Base	3,250,000.000	103.613356	3,367,434.07	100.850360	3,277,636.70	-89,797.37	0.17

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38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.390237	5,219,511.85	100.062050	5,003,102.50	-216,409.35	0.26
Original Face:		Base	5,000,000.000	104.390237	5,219,511.85	100.062050	5,003,102.50	-216,409.35	0.26
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,784,040.250	103.434713	1,845,316.92	103.220240	1,841,490.63	-3,826.29	0.09
Original Face:		Base	6,500,000.000	103.434713	1,845,316.92	103.220240	1,841,490.63	-3,826.29	0.09
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.656174	1,993,123.47	98.192820	1,963,856.40	-29,267.07	0.10
Original Face:		Base	2,000,000.000	99.656174	1,993,123.47	98.192820	1,963,856.40	-29,267.07	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.825114	5,191,255.68	102.457420	5,122,871.00	-68,384.68	0.26
Original Face:		Base	5,000,000.000	103.825114	5,191,255.68	102.457420	5,122,871.00	-68,384.68	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,307,428.640	100.277672	2,313,835.73	100.406460	2,316,807.41	2,971.68	0.12
Original Face:		Base	3,000,000.000	100.277672	2,313,835.73	100.406460	2,316,807.41	2,971.68	0.12
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.558428	5,296,447.03	102.033180	5,539,381.34	242,934.31	0.28
Original Face:		Base	5,429,000.000	97.558428	5,296,447.03	102.033180	5,539,381.34	242,934.31	0.28
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,798,593.800	102.844174	1,849,748.94	102.097110	1,836,312.29	-13,436.65	0.09
Original Face:		Base	5,000,000.000	102.844174	1,849,748.94	102.097110	1,836,312.29	-13,436.65	0.09
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,705,192.910	103.314170	2,794,847.60	101.156020	2,736,465.48	-58,382.12	0.14
Original Face:		Base	3,000,000.000	103.314170	2,794,847.60	101.156020	2,736,465.48	-58,382.12	0.14
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	8,529,863.900	99.879014	8,519,543.94	99.572920	8,493,434.56	-26,109.38	0.43
Original Face:		Base	10,000,000.000	99.879014	8,519,543.94	99.572920	8,493,434.56	-26,109.38	0.43
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,879,850.000	102.499513	6,026,817.61	102.500000	6,026,846.25	28.64	0.31
Original Face:		Base	5,879,850.000	102.499513	6,026,817.61	102.500000	6,026,846.25	28.64	0.31

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.12046	20 Nov 2042		
		Local	4,938,966.190	115.826611	5,720,637.15	114.539500	5,657,067.18	-63,569.97	0.29
Original Face:		Base	5,010,613.000	115.826611	5,720,637.15	114.539500	5,657,067.18	-63,569.97	0.29
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	101.154900	5,057,745.00	72,578.74	0.26
		Base		99.703325	4,985,166.26	101.154900	5,057,745.00	72,578.74	0.26
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.955030	4,997,751.50	104.937300	5,246,865.00	249,113.50	0.27
		Base		99.955030	4,997,751.50	104.937300	5,246,865.00	249,113.50	0.27
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	123.467944	12,346,794.37	127.544600	12,754,460.00	407,665.63	0.65
		Base		123.467944	12,346,794.37	127.544600	12,754,460.00	407,665.63	0.65
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.174295	4,958,714.74	128.239600	6,411,980.00	1,453,265.26	0.33
		Base		99.174295	4,958,714.74	128.239600	6,411,980.00	1,453,265.26	0.33
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.755003	9,975,500.28	97.434000	9,743,400.00	-232,100.28	0.50
		Base		99.755003	9,975,500.28	97.434000	9,743,400.00	-232,100.28	0.50
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.770941	10,977,094.11	107.840220	10,784,022.00	-193,072.11	0.55
Original Face:		Base	10,000,000.000	109.770941	10,977,094.11	107.840220	10,784,022.00	-193,072.11	0.55
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.960858	5,870,338.48	103.140870	5,608,253.10	-262,085.38	0.29
Original Face:		Base	5,775,000.000	107.960858	5,870,338.48	103.140870	5,608,253.10	-262,085.38	0.29
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,459,660.720	102.797367	4,584,413.80	101.911240	4,544,895.54	-39,518.26	0.23
Original Face:		Base	10,000,000.000	102.797367	4,584,413.80	101.911240	4,544,895.54	-39,518.26	0.23
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.299415	10,029,941.46	101.059720	10,105,972.00	76,030.54	0.52
Original Face:		Base	10,000,000.000	100.299415	10,029,941.46	101.059720	10,105,972.00	76,030.54	0.52

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478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.996171	4,899,808.55	116.916900	5,845,845.00	946,036.45	0.30
		Base		97.996171	4,899,808.55	116.916900	5,845,845.00	946,036.45	0.30
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.81067	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.826800	4,941,340.00	-58,660.00	0.25
		Base		100.000000	5,000,000.00	98.826800	4,941,340.00	-58,660.00	0.25
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.903608	4,995,180.42	97.342000	4,867,100.00	-128,080.42	0.25
		Base		99.903608	4,995,180.42	97.342000	4,867,100.00	-128,080.42	0.25
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.977587	3,499,215.56	100.043100	3,501,508.50	2,292.94	0.18
		Base		99.977587	3,499,215.56	100.043100	3,501,508.50	2,292.94	0.18
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.595416	1,991,908.32	102.295300	2,045,906.00	53,997.68	0.10
		Base		99.595416	1,991,908.32	102.295300	2,045,906.00	53,997.68	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	98.025000	2,940,750.00	-55,710.00	0.15
		Base		99.882000	2,996,460.00	98.025000	2,940,750.00	-55,710.00	0.15
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.982399	2,999,471.98	103.705600	3,111,168.00	111,696.02	0.16
		Base		99.982399	2,999,471.98	103.705600	3,111,168.00	111,696.02	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.668648	4,983,432.40	123.057800	6,152,890.00	1,169,457.60	0.31
		Base		99.668648	4,983,432.40	123.057800	6,152,890.00	1,169,457.60	0.31
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.997122	4,999,856.09	100.243780	5,012,189.00	12,332.91	0.26
Original Face:		Base	5,000,000.000	99.997122	4,999,856.09	100.243780	5,012,189.00	12,332.91	0.26
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.768127	4,988,406.36	100.603300	5,030,165.00	41,758.64	0.26
		Base		99.768127	4,988,406.36	100.603300	5,030,165.00	41,758.64	0.26

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59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.975937	9,997,593.73	105.387000	10,538,700.00	541,106.27	0.54
		Base		99.975937	9,997,593.73	105.387000	10,538,700.00	541,106.27	0.54
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	124.791529	12,479,152.92	128.386300	12,838,630.00	359,477.08	0.65
		Base		124.791529	12,479,152.92	128.386300	12,838,630.00	359,477.08	0.65
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	107.028324	3,317,878.03	108.731900	3,370,688.90	52,810.87	0.17
		Base		107.028324	3,317,878.03	108.731900	3,370,688.90	52,810.87	0.17
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.885181	4,994,259.05	94.000000	4,700,000.00	-294,259.05	0.24
		Base		99.885181	4,994,259.05	94.000000	4,700,000.00	-294,259.05	0.24
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.988612	7,499,145.91	101.472800	7,610,460.00	111,314.09	0.39
		Base		99.988612	7,499,145.91	101.472800	7,610,460.00	111,314.09	0.39
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.959250	2,998,777.50	105.770900	3,173,127.00	174,349.50	0.16
		Base		99.959250	2,998,777.50	105.770900	3,173,127.00	174,349.50	0.16
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.977375	2,999,321.25	100.317400	3,009,522.00	10,200.75	0.15
		Base		99.977375	2,999,321.25	100.317400	3,009,522.00	10,200.75	0.15
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.607993	7,968,639.41	102.301800	8,184,144.00	215,504.59	0.42
		Base		99.607993	7,968,639.41	102.301800	8,184,144.00	215,504.59	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.963113	4,998,155.63	105.405200	5,270,260.00	272,104.37	0.27
		Base		99.963113	4,998,155.63	105.405200	5,270,260.00	272,104.37	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	100.950000	4,038,000.00	38,000.00	0.21
		Base		100.000000	4,000,000.00	100.950000	4,038,000.00	38,000.00	0.21

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713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.874565	4,993,728.26	104.326400	5,216,320.00	222,591.74	0.27
		Base		99.874565	4,993,728.26	104.326400	5,216,320.00	222,591.74	0.27
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.909492	4,995,474.59	99.328800	4,966,440.00	-29,034.59	0.25
		Base		99.909492	4,995,474.59	99.328800	4,966,440.00	-29,034.59	0.25
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	123.327010	3,699,810.30	128.484000	3,854,520.00	154,709.70	0.20
		Base		123.327010	3,699,810.30	128.484000	3,854,520.00	154,709.70	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.575049	4,978,752.43	107.163400	5,358,170.00	379,417.57	0.27
		Base		99.575049	4,978,752.43	107.163400	5,358,170.00	379,417.57	0.27
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.845561	2,995,366.83	101.104700	3,033,141.00	37,774.17	0.15
		Base		99.845561	2,995,366.83	101.104700	3,033,141.00	37,774.17	0.15
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.944454	9,794,556.54	129.311500	12,672,527.00	2,877,970.46	0.65
		Base		99.944454	9,794,556.54	129.311500	12,672,527.00	2,877,970.46	0.65
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.988057	2,999,641.71	101.010200	3,030,306.00	30,664.29	0.15
		Base		99.988057	2,999,641.71	101.010200	3,030,306.00	30,664.29	0.15
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.962260	10,096,225.96	101.511600	10,151,160.00	54,934.04	0.52
		Base		100.962260	10,096,225.96	101.511600	10,151,160.00	54,934.04	0.52
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.118302	3,033,549.05	101.741000	3,052,230.00	18,680.95	0.16
		Base		101.118302	3,033,549.05	101.741000	3,052,230.00	18,680.95	0.16
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.770685	5,038,534.24	102.514800	5,125,740.00	87,205.76	0.26
		Base		100.770685	5,038,534.24	102.514800	5,125,740.00	87,205.76	0.26

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779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.642625	3,985,704.99	86.500000	3,460,000.00	-525,704.99	0.18
		Base		99.642625	3,985,704.99	86.500000	3,460,000.00	-525,704.99	0.18
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	113.721900	5,686,095.00	686,095.00	0.29
		Base		100.000000	5,000,000.00	113.721900	5,686,095.00	686,095.00	0.29
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	100.116000	10,011,600.00	11,600.00	0.51
		Base		100.000000	10,000,000.00	100.116000	10,011,600.00	11,600.00	0.51
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.921409	4,996,070.47	99.020000	4,951,000.00	-45,070.47	0.25
		Base		99.921409	4,996,070.47	99.020000	4,951,000.00	-45,070.47	0.25
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.982333	3,999,293.33	102.314600	4,092,584.00	93,290.67	0.21
		Base		99.982333	3,999,293.33	102.314600	4,092,584.00	93,290.67	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.985102	4,999,255.11	101.012800	5,050,640.00	51,384.89	0.26
		Base		99.985102	4,999,255.11	101.012800	5,050,640.00	51,384.89	0.26
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.895661	4,994,783.04	99.937000	4,996,850.00	2,066.96	0.25
		Base		99.895661	4,994,783.04	99.937000	4,996,850.00	2,066.96	0.25
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	0.51
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.51
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.917273	3,996,690.91	104.124400	4,164,976.00	168,285.09	0.21
		Base		99.917273	3,996,690.91	104.124400	4,164,976.00	168,285.09	0.21
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.332933	5,466,646.66	127.361700	6,368,085.00	901,438.34	0.32
		Base		109.332933	5,466,646.66	127.361700	6,368,085.00	901,438.34	0.32

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880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.996428	9,999,642.79	104.413400	10,441,340.00	441,697.21	0.53
		Base		99.996428	9,999,642.79	104.413400	10,441,340.00	441,697.21	0.53
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.810434	4,990,521.68	103.428900	5,171,445.00	180,923.32	0.26
		Base		99.810434	4,990,521.68	103.428900	5,171,445.00	180,923.32	0.26
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.921415	4,996,070.74	100.011000	5,000,550.00	4,479.26	0.25
		Base		99.921415	4,996,070.74	100.011000	5,000,550.00	4,479.26	0.25
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.706906	2,991,207.17	107.269600	3,218,088.00	226,880.83	0.16
		Base		99.706906	2,991,207.17	107.269600	3,218,088.00	226,880.83	0.16
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.998848	9,999,884.84	99.998848	9,999,884.84	0.00	0.51
		Base		99.998848	9,999,884.84	99.998848	9,999,884.84	0.00	0.51
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.902245	14,985,336.76	98.116000	14,717,400.00	-267,936.76	0.75
		Base		99.902245	14,985,336.76	98.116000	14,717,400.00	-267,936.76	0.75
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.638808	4,981,940.38	131.184100	6,559,205.00	1,577,264.62	0.33
		Base		99.638808	4,981,940.38	131.184100	6,559,205.00	1,577,264.62	0.33
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	100.213000	10,021,300.00	28,860.75	0.51
		Base		99.924393	9,992,439.25	100.213000	10,021,300.00	28,860.75	0.51
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	101.184100	5,059,205.00	59,205.00	0.26
		Base		100.000000	5,000,000.00	101.184100	5,059,205.00	59,205.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	104.270799	10,427,079.90	105.632800	10,563,280.00	136,200.10	0.54
		Base		104.270799	10,427,079.90	105.632800	10,563,280.00	136,200.10	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
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		7,500,000.000	Local	110.708605	8,303,145.34	118.015600	8,851,170.00	548,024.66	0.45
			Base	110.708605	8,303,145.34	118.015600	8,851,170.00	548,024.66	0.45
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	114.168060	8,562,604.52	124.867200	9,365,040.00	802,435.48	0.48
			Base	114.168060	8,562,604.52	124.867200	9,365,040.00	802,435.48	0.48
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	119.998675	5,999,933.73	128.410200	6,420,510.00	420,576.27	0.33
			Base	119.998675	5,999,933.73	128.410200	6,420,510.00	420,576.27	0.33
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	122.263952	6,113,197.62	131.476600	6,573,830.00	460,632.38	0.34
			Base	122.263952	6,113,197.62	131.476600	6,573,830.00	460,632.38	0.34
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	112.033157	5,601,657.84	129.562500	6,478,125.00	876,467.16	0.33
			Base	112.033157	5,601,657.84	129.562500	6,478,125.00	876,467.16	0.33
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	131.333572	16,416,696.46	136.273400	17,034,175.00	617,478.54	0.87
			Base	131.333572	16,416,696.46	136.273400	17,034,175.00	617,478.54	0.87
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	121.859217	15,232,402.17	130.269500	16,283,687.50	1,051,285.33	0.83
			Base	121.859217	15,232,402.17	130.269500	16,283,687.50	1,051,285.33	0.83
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		10,000,000.000	Local	138.462186	13,846,218.63	138.078100	13,807,810.00	-38,408.63	0.70
			Base	138.462186	13,846,218.63	138.078100	13,807,810.00	-38,408.63	0.70
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	141.084994	17,635,624.29	136.566400	17,070,800.00	-564,824.29	0.87
			Base	141.084994	17,635,624.29	136.566400	17,070,800.00	-564,824.29	0.87
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	119.283462	11,928,346.22	137.195300	13,719,530.00	1,791,183.78	0.70
			Base	119.283462	11,928,346.22	137.195300	13,719,530.00	1,791,183.78	0.70

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912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		10,000,000.000	Local	144.570458	14,457,045.82	135.305000	13,530,500.00	-926,545.82	0.69
			Base	144.570458	14,457,045.82	135.305000	13,530,500.00	-926,545.82	0.69
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	133.872030	10,040,402.23	130.445300	9,783,397.50	-257,004.73	0.50
			Base	133.872030	10,040,402.23	130.445300	9,783,397.50	-257,004.73	0.50
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	129.419572	9,706,467.88	128.253900	9,619,042.50	-87,425.38	0.49
			Base	129.419572	9,706,467.88	128.253900	9,619,042.50	-87,425.38	0.49
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	133.875251	6,693,762.53	128.695300	6,434,765.00	-258,997.53	0.33
			Base	133.875251	6,693,762.53	128.695300	6,434,765.00	-258,997.53	0.33
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	140.532986	14,053,298.61	139.148400	13,914,840.00	-138,458.61	0.71
			Base	140.532986	14,053,298.61	139.148400	13,914,840.00	-138,458.61	0.71
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	151.216782	15,121,678.17	142.348000	14,234,800.00	-886,878.17	0.73
			Base	151.216782	15,121,678.17	142.348000	14,234,800.00	-886,878.17	0.73
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	120.763680	3,019,092.01	135.246100	3,381,152.50	362,060.49	0.17
			Base	120.763680	3,019,092.01	135.246100	3,381,152.50	362,060.49	0.17
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.906651	4,995,332.56	100.714800	5,035,740.00	40,407.44	0.26
			Base	99.906651	4,995,332.56	100.714800	5,035,740.00	40,407.44	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.845698	4,992,284.89	101.531200	5,076,560.00	84,275.11	0.26
			Base	99.845698	4,992,284.89	101.531200	5,076,560.00	84,275.11	0.26
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	100.000000	4,999,999.98	100.000000	4,999,999.98	0.00	0.25
			Base	100.000000	4,999,999.98	100.000000	4,999,999.98	0.00	0.25

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912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		Local	2,500,000.000	104.084530	2,602,113.25	99.664100	2,491,602.50	-110,510.75	0.13
		Base		104.084530	2,602,113.25	99.664100	2,491,602.50	-110,510.75	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		Local	10,000,000.000	101.117543	10,111,754.26	105.015600	10,501,560.00	389,805.74	0.54
		Base		101.117543	10,111,754.26	105.015600	10,501,560.00	389,805.74	0.54
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		Local	5,000,000.000	102.609298	5,130,464.90	103.375000	5,168,750.00	38,285.10	0.26
		Base		102.609298	5,130,464.90	103.375000	5,168,750.00	38,285.10	0.26
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 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
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		Local	5,000,000.000	99.583616	4,979,180.80	99.129000	4,956,450.00	-22,730.80	0.25
		Base		99.583616	4,979,180.80	99.129000	4,956,450.00	-22,730.80	0.25
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	10,000,000.000	100.212648	10,021,264.77	100.212648	10,021,264.77	0.00	0.51
		Base		100.212648	10,021,264.77	100.212648	10,021,264.77	0.00	0.51
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	10,000,000.000	100.415203	10,041,520.31	100.415203	10,041,520.31	0.00	0.51
		Base		100.415203	10,041,520.31	100.415203	10,041,520.31	0.00	0.51
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		Local	5,000,000.000	105.456853	5,272,842.64	106.687500	5,334,375.00	61,532.36	0.27
		Base		105.456853	5,272,842.64	106.687500	5,334,375.00	61,532.36	0.27
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	7,500,000.000	100.838510	7,562,888.22	100.904200	7,567,815.00	4,926.78	0.39
		Base		100.838510	7,562,888.22	100.904200	7,567,815.00	4,926.78	0.39
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		Local	7,500,000.000	101.048418	7,578,631.34	101.074200	7,580,565.00	1,933.66	0.39
		Base		101.048418	7,578,631.34	101.074200	7,580,565.00	1,933.66	0.39

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912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		Local	5,000,000.000	100.412259	5,020,612.95	103.543000	5,177,150.00	156,537.05	0.26
		Base		100.412259	5,020,612.95	103.543000	5,177,150.00	156,537.05	0.26
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		Local	5,000,000.000	99.626775	4,981,338.73	103.562500	5,178,125.00	196,786.27	0.26
		Base		99.626775	4,981,338.73	103.562500	5,178,125.00	196,786.27	0.26
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		Local	5,000,000.000	100.124012	5,006,200.58	101.324200	5,066,210.00	60,009.42	0.26
		Base		100.124012	5,006,200.58	101.324200	5,066,210.00	60,009.42	0.26
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		Local	5,000,000.000	102.134004	5,106,700.19	101.918000	5,095,900.00	-10,800.19	0.26
		Base		102.134004	5,106,700.19	101.918000	5,095,900.00	-10,800.19	0.26
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		Local	5,000,000.000	106.743027	5,337,151.34	105.652300	5,282,615.00	-54,536.34	0.27
		Base		106.743027	5,337,151.34	105.652300	5,282,615.00	-54,536.34	0.27
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		Local	5,000,000.000	101.528935	5,076,446.76	101.992200	5,099,610.00	23,163.24	0.26
		Base		101.528935	5,076,446.76	101.992200	5,099,610.00	23,163.24	0.26
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		Local	5,000,000.000	100.484967	5,024,248.37	98.781200	4,939,060.00	-85,188.37	0.25
		Base		100.484967	5,024,248.37	98.781200	4,939,060.00	-85,188.37	0.25
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		Local	5,000,000.000	99.592980	4,979,649.00	99.250000	4,962,500.00	-17,149.00	0.25
		Base		99.592980	4,979,649.00	99.250000	4,962,500.00	-17,149.00	0.25
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		Local	5,000,000.000	99.558776	4,977,938.79	97.871100	4,893,555.00	-84,383.79	0.25
		Base		99.558776	4,977,938.79	97.871100	4,893,555.00	-84,383.79	0.25
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	5,000,000.000	99.668935	4,983,446.73	99.000000	4,950,000.00	-33,446.73	0.25
		Base		99.668935	4,983,446.73	99.000000	4,950,000.00	-33,446.73	0.25

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912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	99.934615	4,996,730.76	99.910200	4,995,510.00	-1,220.76	0.25
		Base		99.934615	4,996,730.76	99.910200	4,995,510.00	-1,220.76	0.25
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	99.011697	4,950,584.84	97.500000	4,875,000.00	-75,584.84	0.25
		Base		99.011697	4,950,584.84	97.500000	4,875,000.00	-75,584.84	0.25
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.544626	7,465,846.94	98.839800	7,412,985.00	-52,861.94	0.38
		Base		99.544626	7,465,846.94	98.839800	7,412,985.00	-52,861.94	0.38
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	104,434.000	102.079869	106,606.09	100.684200	105,148.54	-1,457.55	0.01
Original Face:		Base	100,000.000	102.079869	106,606.09	100.684200	105,148.54	-1,457.55	0.01
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.953675	4,997,683.75	100.843800	5,042,190.00	44,506.25	0.26
		Base		99.953675	4,997,683.75	100.843800	5,042,190.00	44,506.25	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.968393	6,997,787.52	105.191200	7,363,384.00	365,596.48	0.38
		Base		99.968393	6,997,787.52	105.191200	7,363,384.00	365,596.48	0.38
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.637051	9,956,427.23	104.741240	9,688,564.70	-267,862.53	0.49
Original Face:		Base	9,250,000.000	107.637051	9,956,427.23	104.741240	9,688,564.70	-267,862.53	0.49
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.721436	5,086,071.82	104.845470	5,242,273.50	156,201.68	0.27
Original Face:		Base	5,000,000.000	101.721436	5,086,071.82	104.845470	5,242,273.50	156,201.68	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.641140	5,132,057.00	101.199400	5,059,970.00	-72,087.00	0.26
Original Face:		Base	5,000,000.000	102.641140	5,132,057.00	101.199400	5,059,970.00	-72,087.00	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.055378	7,478,098.00	102.616910	7,593,651.34	115,553.34	0.39
Original Face:		Base	7,400,000.000	101.055378	7,478,098.00	102.616910	7,593,651.34	115,553.34	0.39

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92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,050,412.160	99.999633	1,050,408.31	99.698910	1,047,249.47	-3,158.84	0.05
Original Face:		Base	2,000,000.000	99.999633	1,050,408.31	99.698910	1,047,249.47	-3,158.84	0.05
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.987204	4,999,360.19	101.494000	5,074,700.00	75,339.81	0.26
		Base		99.987204	4,999,360.19	101.494000	5,074,700.00	75,339.81	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.903314	4,995,165.69	124.007700	6,200,385.00	1,205,219.31	0.32
		Base		99.903314	4,995,165.69	124.007700	6,200,385.00	1,205,219.31	0.32
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.906139	4,995,306.94	97.095000	4,854,750.00	-140,556.94	0.25
		Base		99.906139	4,995,306.94	97.095000	4,854,750.00	-140,556.94	0.25
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	99.675600	4,983,780.00	-16,220.00	0.25
		Base		100.000000	5,000,000.00	99.675600	4,983,780.00	-16,220.00	0.25
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.980426	9,998,042.61	99.713000	9,971,300.00	-26,742.61	0.51
		Base		99.980426	9,998,042.61	99.713000	9,971,300.00	-26,742.61	0.51
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.17511	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.300000	15,345,000.00	345,000.00	0.78
		Base		100.000000	15,000,000.00	102.300000	15,345,000.00	345,000.00	0.78
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,746,259.440	99.997616	2,746,193.98	99.778280	2,740,170.43	-6,023.55	0.14
Original Face:		Base	3,500,000.000	99.997616	2,746,193.98	99.778280	2,740,170.43	-6,023.55	0.14
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.756353	5,187,817.64	102.814060	5,140,703.00	-47,114.64	0.26
Original Face:		Base	5,000,000.000	103.756353	5,187,817.64	102.814060	5,140,703.00	-47,114.64	0.26
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.633461	6,974,342.28	95.790000	6,705,300.00	-269,042.28	0.34
		Base		99.633461	6,974,342.28	95.790000	6,705,300.00	-269,042.28	0.34

& 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
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.79711	26 Sep 2017		
			10,000,000.000	Local	99.165737	9,916,573.65	99.036820	9,903,682.00	-12,891.65	0.51
				Base	99.165737	9,916,573.65	99.036820	9,903,682.00	-12,891.65	0.51
US DOLLAR Total									
			1,772,733,068.080	Local		1,854,272,669.95		1,880,426,262.82	26,153,592.87	95.89
	Original Face:		1,567,316,378.000	Base		1,854,272,669.95		1,880,426,262.82	26,153,592.87	95.89
FIXED INCOME Total									
			1,772,733,068.080	Base		1,854,272,669.95		1,880,426,262.82	26,153,592.87	95.89
	Original Face:		1,567,316,378.000						

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,843,562,361.950	Base	1,924,998,411.63		1,951,165,735.33	26,167,323.70	100.00
Original Face:		1,567,316,378.000						

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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	418,569.650	1.000000	418,569.65	1.000000	418,569.65	0.00	0.16
		Base		1.000000	418,569.65	1.000000	418,569.65	0.00	0.16
US DOLLAR Total									
		Local	418,569.650		418,569.65		418,569.65	0.00	0.16
		Base			418,569.65		418,569.65	0.00	0.16
CASH Total									
		Base	418,569.650		418,569.65		418,569.65	0.00	0.16
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.25672	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.96
		Base		100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.96
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.396500	2,981,895.00	99.432400	2,982,972.00	1,077.00	1.14
		Base		99.396500	2,981,895.00	99.432400	2,982,972.00	1,077.00	1.14
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.257500	3,970,300.00	99.315550	3,972,622.00	2,322.00	1.52
		Base		99.257500	3,970,300.00	99.315550	3,972,622.00	2,322.00	1.52
979QHR003	SOUTH STREET REPO					0.15	01 Dec 2016		
		Local	23,000,000.000	100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	8.81
		Base		100.000000	23,000,000.00	100.000000	23,000,000.00	0.00	8.81
US DOLLAR Total									
		Local	32,500,000.000		32,452,195.00		32,463,419.00	11,224.00	12.43
		Base			32,452,195.00		32,463,419.00	11,224.00	12.43

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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
CASH EQUIVALENT Total									
			32,500,000.000	Base	32,452,195.00		32,463,419.00	11,224.00	12.43
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.51544	11 Mar 2019		
			500,000.000	Local	100.000000	500,000.00	99.773900	498,869.50	-1,130.50	0.19
				Base	100.000000	500,000.00	99.773900	498,869.50	-1,130.50	0.19
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			2,000,000.000	Local	101.990983	2,039,819.66	99.353900	1,987,078.00	-52,741.66	0.76
				Base	101.990983	2,039,819.66	99.353900	1,987,078.00	-52,741.66	0.76
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
			500,000.000	Local	103.614900	518,074.50	103.484400	517,422.00	-652.50	0.20
				Base	103.614900	518,074.50	103.484400	517,422.00	-652.50	0.20
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	99.070500	1,981,410.00	-16,210.00	0.76
				Base	99.881000	1,997,620.00	99.070500	1,981,410.00	-16,210.00	0.76
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.45733	30 Oct 2019		
			2,000,000.000	Local	100.000000	2,000,000.00	100.077500	2,001,550.00	1,550.00	0.77
				Base	100.000000	2,000,000.00	100.077500	2,001,550.00	1,550.00	0.77
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	100.067000	2,001,340.00	1,340.00	0.77
				Base	100.000000	2,000,000.00	100.067000	2,001,340.00	1,340.00	0.77
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.20206	06 May 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	99.832500	4,991,625.00	-8,375.00	1.91
				Base	100.000000	5,000,000.00	99.832500	4,991,625.00	-8,375.00	1.91
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.86817	15 Jun 2020		
			3,000,000.000	Local	100.000000	3,000,000.00	100.184730	3,005,541.90	5,541.90	1.15
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.184730	3,005,541.90	5,541.90	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
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.53167	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.186000	3,005,580.00	5,580.00	1.15
		Base		100.000000	3,000,000.00	100.186000	3,005,580.00	5,580.00	1.15
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	1,000,000.000	99.943057	999,430.57	100.438300	1,004,383.00	4,952.43	0.38
		Base		99.943057	999,430.57	100.438300	1,004,383.00	4,952.43	0.38
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.989776	1,999,795.51	99.502800	1,990,056.00	-9,739.51	0.76
		Base		99.989776	1,999,795.51	99.502800	1,990,056.00	-9,739.51	0.76
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.799429	1,995,988.57	99.884700	1,997,694.00	1,705.43	0.76
		Base		99.799429	1,995,988.57	99.884700	1,997,694.00	1,705.43	0.76
126650CA6	CVS CAREMARK CORP SR UNSECURED 12/16 1.2					1.2	05 Dec 2016		
		Local	348,000.000	100.005032	348,017.51	100.005032	348,017.51	0.00	0.13
		Base		100.005032	348,017.51	100.005032	348,017.51	0.00	0.13
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.750417	1,995,008.34	97.985500	1,959,710.00	-35,298.34	0.75
		Base		99.750417	1,995,008.34	97.985500	1,959,710.00	-35,298.34	0.75
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.967082	999,670.82	100.058350	1,000,583.50	912.68	0.38
Original Face:		Base	1,000,000.000	99.967082	999,670.82	100.058350	1,000,583.50	912.68	0.38
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.20456	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.978450	1,999,569.00	-431.00	0.77
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.978450	1,999,569.00	-431.00	0.77
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.35511	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.054600	4,002,184.00	2,184.00	1.53
		Base		100.000000	4,000,000.00	100.054600	4,002,184.00	2,184.00	1.53
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	822,724.330	99.996722	822,697.36	99.978720	822,549.25	-148.11	0.31
Original Face:		Base	2,000,000.000	99.996722	822,697.36	99.978720	822,549.25	-148.11	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.98817	15 Nov 2018		
		Local	822,724.330	100.000000	822,724.33	100.086590	823,436.73	712.40	0.32
	Original Face:	Base	2,000,000.000	100.000000	822,724.33	100.086590	823,436.73	712.40	0.32
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,455,215.060	99.987149	2,454,899.54	100.086520	2,457,339.31	2,439.77	0.94
	Original Face:	Base	2,500,000.000	99.987149	2,454,899.54	100.086520	2,457,339.31	2,439.77	0.94
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.952012	499,760.06	99.795200	498,976.00	-784.06	0.19
		Base		99.952012	499,760.06	99.795200	498,976.00	-784.06	0.19
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.211659	1,042,201.25	100.027430	1,040,285.27	-1,915.98	0.40
	Original Face:	Base	1,040,000.000	100.211659	1,042,201.25	100.027430	1,040,285.27	-1,915.98	0.40
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.990497	1,999,809.94	99.823360	1,996,467.20	-3,342.74	0.76
	Original Face:	Base	2,000,000.000	99.990497	1,999,809.94	99.823360	1,996,467.20	-3,342.74	0.76
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	99.851300	4,992,565.00	-7,435.00	1.91
		Base		100.000000	5,000,000.00	99.851300	4,992,565.00	-7,435.00	1.91
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	100.049600	3,001,488.00	1,488.00	1.15
		Base		100.000000	3,000,000.00	100.049600	3,001,488.00	1,488.00	1.15
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.48733	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	98.375000	983,750.00	-16,250.00	0.38
		Base		100.000000	1,000,000.00	98.375000	983,750.00	-16,250.00	0.38
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	100.335000	1,003,350.00	3,350.00	0.38
		Base		100.000000	1,000,000.00	100.335000	1,003,350.00	3,350.00	0.38
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.965204	499,826.02	100.129400	500,647.00	820.98	0.19
		Base		99.965204	499,826.02	100.129400	500,647.00	820.98	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
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.989590	999,895.90	100.040210	1,000,402.10	506.20	0.38
Original Face:		Base	1,000,000.000	99.989590	999,895.90	100.040210	1,000,402.10	506.20	0.38
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.960175	1,999,203.49	99.960175	1,999,203.49	0.00	0.77
		Base		99.960175	1,999,203.49	99.960175	1,999,203.49	0.00	0.77
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.970356	499,851.78	99.965600	499,828.00	-23.78	0.19
		Base		99.970356	499,851.78	99.965600	499,828.00	-23.78	0.19
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.19606	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.252000	1,002,520.00	2,520.00	0.38
		Base		100.000000	1,000,000.00	100.252000	1,002,520.00	2,520.00	0.38
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,000,000.000	99.988061	1,999,761.21	100.084850	2,001,697.00	1,935.79	0.77
Original Face:		Base	2,000,000.000	99.988061	1,999,761.21	100.084850	2,001,697.00	1,935.79	0.77
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	99.866800	1,997,336.00	-2,664.00	0.76
		Base		100.000000	2,000,000.00	99.866800	1,997,336.00	-2,664.00	0.76
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	33,628.530	101.034984	33,976.58	103.826191	34,915.22	938.64	0.01
Original Face:		Base	1,100,000.000	101.034984	33,976.58	103.826191	34,915.22	938.64	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,019,482.960	103.847380	1,058,706.34	106.456430	1,085,305.16	26,598.82	0.42
Original Face:		Base	2,090,000.000	103.847380	1,058,706.34	106.456430	1,085,305.16	26,598.82	0.42
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	33,184.730	100.205456	33,252.91	101.878662	33,808.16	555.25	0.01
Original Face:		Base	1,500,000.000	100.205456	33,252.91	101.878662	33,808.16	555.25	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	14,741.780	100.607322	14,831.31	100.847663	14,866.74	35.43	0.01
Original Face:		Base	1,500,000.000	100.607322	14,831.31	100.847663	14,866.74	35.43	0.01

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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
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	7,187.620	101.387386	7,287.34	106.323677	7,642.14	354.80	0.00
Original Face:		Base	250,000.000	101.387386	7,287.34	106.323677	7,642.14	354.80	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	82,435.140	100.141954	82,552.16	106.328839	87,652.33	5,100.17	0.03
Original Face:		Base	1,000,000.000	100.141954	82,552.16	106.328839	87,652.33	5,100.17	0.03
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	102,125.900	100.859028	103,003.19	106.341332	108,602.04	5,598.85	0.04
Original Face:		Base	2,206,300.000	100.859028	103,003.19	106.341332	108,602.04	5,598.85	0.04
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,304,567.500	101.784161	1,327,843.09	102.847158	1,341,710.60	13,867.51	0.51
Original Face:		Base	5,000,000.000	101.784161	1,327,843.09	102.847158	1,341,710.60	13,867.51	0.51
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,100,559.400	102.506327	3,178,269.57	100.461517	3,114,869.01	-63,400.56	1.19
Original Face:		Base	5,000,000.000	102.506327	3,178,269.57	100.461517	3,114,869.01	-63,400.56	1.19
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	79,446.950	101.444159	80,594.29	105.868483	84,109.28	3,514.99	0.03
Original Face:		Base	1,000,000.000	101.444159	80,594.29	105.868483	84,109.28	3,514.99	0.03
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	778,006.320	101.690754	791,160.49	105.971972	824,468.64	33,308.15	0.32
Original Face:		Base	6,000,000.000	101.690754	791,160.49	105.971972	824,468.64	33,308.15	0.32
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	750,771.200	102.204673	767,323.25	104.403854	783,834.07	16,510.82	0.30
Original Face:		Base	5,000,000.000	102.204673	767,323.25	104.403854	783,834.07	16,510.82	0.30
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,581,153.750	104.229228	2,690,316.62	102.959171	2,657,534.50	-32,782.12	1.02
Original Face:		Base	5,000,000.000	104.229228	2,690,316.62	102.959171	2,657,534.50	-32,782.12	1.02
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,721,896.130	104.161718	1,793,556.59	105.722454	1,820,430.84	26,874.25	0.70
Original Face:		Base	5,700,000.000	104.161718	1,793,556.59	105.722454	1,820,430.84	26,874.25	0.70

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312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	781,868.200	103.839326	811,886.67	106.455478	832,341.53	20,454.86	0.32
Original Face:		Base	2,000,000.000	103.839326	811,886.67	106.455478	832,341.53	20,454.86	0.32
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	100.063100	1,000,631.00	631.00	0.38
		Base		100.000000	1,000,000.00	100.063100	1,000,631.00	631.00	0.38
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	2,000,000.000	100.196122	2,003,922.44	100.105800	2,002,116.00	-1,806.44	0.77
		Base		100.196122	2,003,922.44	100.105800	2,002,116.00	-1,806.44	0.77
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.956222	999,562.22	100.334000	1,003,340.00	3,777.78	0.38
		Base		99.956222	999,562.22	100.334000	1,003,340.00	3,777.78	0.38
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.779741	1,975,594.82	99.735300	1,994,706.00	19,111.18	0.76
		Base		98.779741	1,975,594.82	99.735300	1,994,706.00	19,111.18	0.76
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.430100	1,014,301.00	100.785290	1,007,852.90	-6,448.10	0.39
Original Face:		Base	1,000,000.000	101.430100	1,014,301.00	100.785290	1,007,852.90	-6,448.10	0.39
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.90083	25 Apr 2020		
		Local	892,763.020	99.975987	892,548.64	100.120020	893,834.51	1,285.87	0.34
Original Face:		Base	1,000,000.000	99.975987	892,548.64	100.120020	893,834.51	1,285.87	0.34
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	47,233.110	99.725002	47,103.22	102.883080	48,594.88	1,491.66	0.02
Original Face:		Base	2,360,770.000	99.725002	47,103.22	102.883080	48,594.88	1,491.66	0.02
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.337660	2,508,441.49	100.565940	2,514,148.50	5,707.01	0.96
Original Face:		Base	2,500,000.000	100.337660	2,508,441.49	100.565940	2,514,148.50	5,707.01	0.96
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.522881	1,990,457.61	96.358000	1,927,160.00	-63,297.61	0.74
		Base		99.522881	1,990,457.61	96.358000	1,927,160.00	-63,297.61	0.74

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3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	840,290.570	101.664530	854,277.46	100.584527	845,202.30	-9,075.16	0.32
Original Face:		Base	1,500,000.000	101.664530	854,277.46	100.584527	845,202.30	-9,075.16	0.32
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	89,852.430	100.724143	90,503.09	106.936609	96,085.14	5,582.05	0.04
Original Face:		Base	2,500,000.000	100.724143	90,503.09	106.936609	96,085.14	5,582.05	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	113,153.120	101.697205	115,073.56	107.882531	122,072.45	6,998.89	0.05
Original Face:		Base	983,845.000	101.697205	115,073.56	107.882531	122,072.45	6,998.89	0.05
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	93,567.460	100.791739	94,308.27	107.149225	100,256.81	5,948.54	0.04
Original Face:		Base	1,800,000.000	100.791739	94,308.27	107.149225	100,256.81	5,948.54	0.04
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	183,032.580	102.240984	187,134.31	103.983252	190,323.23	3,188.92	0.07
Original Face:		Base	3,350,000.000	102.240984	187,134.31	103.983252	190,323.23	3,188.92	0.07
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	18,103.700	100.544971	18,202.36	101.421850	18,361.11	158.75	0.01
Original Face:		Base	1,500,000.000	100.544971	18,202.36	101.421850	18,361.11	158.75	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,395,470.790	104.237702	2,496,983.71	105.723830	2,532,583.47	35,599.76	0.97
Original Face:		Base	5,200,000.000	104.237702	2,496,983.71	105.723830	2,532,583.47	35,599.76	0.97
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,182,283.580	101.924503	1,205,036.66	100.656576	1,190,046.17	-14,990.49	0.46
Original Face:		Base	2,680,283.000	101.924503	1,205,036.66	100.656576	1,190,046.17	-14,990.49	0.46
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	7,405,927.050	102.816945	7,614,547.93	100.582593	7,449,073.46	-165,474.47	2.85
Original Face:		Base	15,000,000.000	102.816945	7,614,547.93	100.582593	7,449,073.46	-165,474.47	2.85
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	322,190.130	102.831815	331,313.96	106.868247	344,318.94	13,004.98	0.13
Original Face:		Base	1,500,000.000	102.831815	331,313.96	106.868247	344,318.94	13,004.98	0.13

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	363,903.260	101.718308	370,156.24	105.702143	384,653.54	14,497.30	0.15
Original Face:		Base	3,200,000.000	101.718308	370,156.24	105.702143	384,653.54	14,497.30	0.15
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	289,700.820	103.730980	300,509.50	104.297263	302,150.03	1,640.53	0.12
Original Face:		Base	765,534.000	103.730980	300,509.50	104.297263	302,150.03	1,640.53	0.12
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,338,774.620	102.811800	2,404,536.29	100.582595	2,352,400.20	-52,136.09	0.90
Original Face:		Base	5,157,070.000	102.811800	2,404,536.29	100.582595	2,352,400.20	-52,136.09	0.90
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	423,466.300	102.017525	432,009.84	105.539811	446,925.53	14,915.69	0.17
Original Face:		Base	5,000,000.000	102.017525	432,009.84	105.539811	446,925.53	14,915.69	0.17
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	742,872.750	102.738001	763,212.61	105.951914	787,087.90	23,875.29	0.30
Original Face:		Base	5,000,000.000	102.738001	763,212.61	105.951914	787,087.90	23,875.29	0.30
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	626,544.360	103.990022	651,543.62	105.754475	662,598.70	11,055.08	0.25
Original Face:		Base	2,000,000.000	103.990022	651,543.62	105.754475	662,598.70	11,055.08	0.25
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	625,040.750	103.806270	648,831.49	108.025483	675,203.29	26,371.80	0.26
Original Face:		Base	5,000,000.000	103.806270	648,831.49	108.025483	675,203.29	26,371.80	0.26
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,416,927.770	107.526485	3,674,102.32	108.276805	3,699,740.22	25,637.90	1.42
Original Face:		Base	14,750,000.000	107.526485	3,674,102.32	108.276805	3,699,740.22	25,637.90	1.42
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	447,201.120	101.532344	454,053.78	102.917534	460,248.36	6,194.58	0.18
Original Face:		Base	2,000,000.000	101.532344	454,053.78	102.917534	460,248.36	6,194.58	0.18
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.985921	4,999,296.05	100.068440	5,003,422.00	4,125.95	1.92
Original Face:		Base	5,000,000.000	99.985921	4,999,296.05	100.068440	5,003,422.00	4,125.95	1.92

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34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.93817	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.169600	4,257,208.00	7,208.00	1.63
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	100.169600	4,257,208.00	7,208.00	1.63
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	100.645700	1,006,457.00	6,457.00	0.39
		Base		100.000000	1,000,000.00	100.645700	1,006,457.00	6,457.00	0.39
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.45606	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.802100	1,018,021.00	18,021.00	0.39
		Base		100.000000	1,000,000.00	101.802100	1,018,021.00	18,021.00	0.39
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.881578	499,407.89	99.904800	499,524.00	116.11	0.19
		Base		99.881578	499,407.89	99.904800	499,524.00	116.11	0.19
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.994608	499,973.04	100.493600	502,468.00	2,494.96	0.19
		Base		99.994608	499,973.04	100.493600	502,468.00	2,494.96	0.19
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.33344	07 Dec 2017		
		Local	1,000,000.000	99.927579	999,275.79	99.811000	998,110.00	-1,165.79	0.38
		Base		99.927579	999,275.79	99.811000	998,110.00	-1,165.79	0.38
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	106.020487	2,120,409.74	105.667400	2,113,348.00	-7,061.74	0.81
		Base		106.020487	2,120,409.74	105.667400	2,113,348.00	-7,061.74	0.81
38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.46011	04 Jun 2017		
		Local	2,000,000.000	100.151758	2,003,035.16	100.140200	2,002,804.00	-231.16	0.77
		Base		100.151758	2,003,035.16	100.140200	2,002,804.00	-231.16	0.77
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.173847	1,001,738.47	100.636800	1,006,368.00	4,629.53	0.39
		Base		100.173847	1,001,738.47	100.636800	1,006,368.00	4,629.53	0.39
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,200,690.520	98.715266	3,159,570.15	98.783910	3,161,767.24	2,197.09	1.21
Original Face:		Base	4,000,000.000	98.715266	3,159,570.15	98.783910	3,161,767.24	2,197.09	1.21

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,557,691.210	99.030262	1,542,585.69	97.775960	1,523,047.53	-19,538.16	0.58
Original Face:		Base	1,900,000.000	99.030262	1,542,585.69	97.775960	1,523,047.53	-19,538.16	0.58
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.991568	999,915.68	100.594400	1,005,944.00	6,028.32	0.39
		Base		99.991568	999,915.68	100.594400	1,005,944.00	6,028.32	0.39
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.561673	6,033,700.36	100.238600	6,014,316.00	-19,384.36	2.30
		Base		100.561673	6,033,700.36	100.238600	6,014,316.00	-19,384.36	2.30
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.983780	499,918.90	99.983780	499,918.90	0.00	0.19
		Base		99.983780	499,918.90	99.983780	499,918.90	0.00	0.19
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.895800	499,479.00	-521.00	0.19
		Base		100.000000	500,000.00	99.895800	499,479.00	-521.00	0.19
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.455200	502,276.00	2,276.00	0.19
		Base		100.000000	500,000.00	100.455200	502,276.00	2,276.00	0.19
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.968912	1,999,378.24	100.219300	2,004,386.00	5,007.76	0.77
		Base		99.968912	1,999,378.24	100.219300	2,004,386.00	5,007.76	0.77
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	1,117,259.460	100.022399	1,117,509.71	99.954220	1,116,747.98	-761.73	0.43
Original Face:		Base	3,800,000.000	100.022399	1,117,509.71	99.954220	1,116,747.98	-761.73	0.43
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.963333	4,998,166.66	99.824400	4,991,220.00	-6,946.66	1.91
		Base		99.963333	4,998,166.66	99.824400	4,991,220.00	-6,946.66	1.91
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.2654	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.214900	501,074.50	1,074.50	0.19
		Base		100.000000	500,000.00	100.214900	501,074.50	1,074.50	0.19

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585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.960336	999,603.36	99.860300	998,603.00	-1,000.36	0.38
		Base		99.960336	999,603.36	99.860300	998,603.00	-1,000.36	0.38
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	2,657,152.760	100.000000	2,657,152.76	99.996300	2,657,054.45	-98.31	1.02
Original Face:		Base	5,000,000.000	100.000000	2,657,152.76	99.996300	2,657,054.45	-98.31	1.02
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	100.403600	5,522,198.00	22,198.00	2.11
		Base		100.000000	5,500,000.00	100.403600	5,522,198.00	22,198.00	2.11
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.987867	2,999,636.02	99.897700	2,996,931.00	-2,705.02	1.15
		Base		99.987867	2,999,636.02	99.897700	2,996,931.00	-2,705.02	1.15
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	100.191100	1,502,866.50	2,866.50	0.58
		Base		100.000000	1,500,000.00	100.191100	1,502,866.50	2,866.50	0.58
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.660385	8,052,830.82	100.032500	8,002,600.00	-50,230.82	3.06
		Base		100.660385	8,052,830.82	100.032500	8,002,600.00	-50,230.82	3.06
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.907818	1,998,156.35	98.620200	1,972,404.00	-25,752.35	0.76
		Base		99.907818	1,998,156.35	98.620200	1,972,404.00	-25,752.35	0.76
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.094691	1,126,065.27	100.087800	1,125,987.75	-77.52	0.43
		Base		100.094691	1,126,065.27	100.087800	1,125,987.75	-77.52	0.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.981677	4,999,083.83	99.750300	4,987,515.00	-11,568.83	1.91
		Base		99.981677	4,999,083.83	99.750300	4,987,515.00	-11,568.83	1.91
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.981202	2,999,436.05	99.893120	2,996,793.60	-2,642.45	1.15
Original Face:		Base	3,000,000.000	99.981202	2,999,436.05	99.893120	2,996,793.60	-2,642.45	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
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.991343	999,913.43	99.991343	999,913.43	0.00	0.38
		Base		99.991343	999,913.43	99.991343	999,913.43	0.00	0.38
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.994574	999,945.74	99.994574	999,945.74	0.00	0.38
		Base		99.994574	999,945.74	99.994574	999,945.74	0.00	0.38
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.365600	3,010,968.00	99.286000	2,978,580.00	-32,388.00	1.14
		Base		100.365600	3,010,968.00	99.286000	2,978,580.00	-32,388.00	1.14
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.912782	999,127.82	100.069400	1,000,694.00	1,566.18	0.38
		Base		99.912782	999,127.82	100.069400	1,000,694.00	1,566.18	0.38
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.62156	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.954000	3,998,160.00	-1,840.00	1.53
		Base		100.000000	4,000,000.00	99.954000	3,998,160.00	-1,840.00	1.53
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.147885	4,005,915.40	100.138000	4,005,520.00	-395.40	1.53
		Base		100.147885	4,005,915.40	100.138000	4,005,520.00	-395.40	1.53
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996352	499,981.76	100.226900	501,134.50	1,152.74	0.19
Original Face:		Base	500,000.000	99.996352	499,981.76	100.226900	501,134.50	1,152.74	0.19
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.981868	499,909.34	99.969000	499,845.00	-64.34	0.19
		Base		99.981868	499,909.34	99.969000	499,845.00	-64.34	0.19
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.069588	500,347.94	100.112400	500,562.00	214.06	0.19
		Base		100.069588	500,347.94	100.112400	500,562.00	214.06	0.19
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	101.077955	3,032,338.64	100.326500	3,009,795.00	-22,543.64	1.15
		Base		101.077955	3,032,338.64	100.326500	3,009,795.00	-22,543.64	1.15

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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
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.990232	499,951.16	100.049300	500,246.50	295.34	0.19
		Base		99.990232	499,951.16	100.049300	500,246.50	295.34	0.19
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.963870	499,819.35	100.547000	502,735.00	2,915.65	0.19
		Base		99.963870	499,819.35	100.547000	502,735.00	2,915.65	0.19
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	97.290700	4,864,535.00	-135,465.00	1.86
		Base		100.000000	5,000,000.00	97.290700	4,864,535.00	-135,465.00	1.86
90327CAA8	USAA AUTO OWNER TRUST USAOT 2016 1 A1					0.68	15 Sep 2017		
		Local	1,734,199.350	100.000000	1,734,199.35	100.000190	1,734,202.64	3.29	0.66
Original Face:		Base	3,000,000.000	100.000000	1,734,199.35	100.000190	1,734,202.64	3.29	0.66
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.998842	499,994.21	99.998842	499,994.21	0.00	0.19
		Base		99.998842	499,994.21	99.998842	499,994.21	0.00	0.19
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.986007	999,860.07	100.213000	1,002,130.00	2,269.93	0.38
		Base		99.986007	999,860.07	100.213000	1,002,130.00	2,269.93	0.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.876532	998,765.32	99.984400	999,844.00	1,078.68	0.38
		Base		99.876532	998,765.32	99.984400	999,844.00	1,078.68	0.38
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	100.172536	1,001,725.36	100.172536	1,001,725.36	0.00	0.38
		Base		100.172536	1,001,725.36	100.172536	1,001,725.36	0.00	0.38
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.51	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.53
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.53
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	84,427.570	99.999657	84,427.28	99.975660	84,407.02	-20.26	0.03
Original Face:		Base	6,000,000.000	99.999657	84,427.28	99.975660	84,407.02	-20.26	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
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					1.12028	15 Jun 2017		
		Local	1,000,000.000	99.719813	997,198.13	100.016900	1,000,169.00	2,970.87	0.38
		Base		99.719813	997,198.13	100.016900	1,000,169.00	2,970.87	0.38
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.906154	2,038,123.08	101.124700	2,022,494.00	-15,629.08	0.77
		Base		101.906154	2,038,123.08	101.124700	2,022,494.00	-15,629.08	0.77
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.980426	2,999,412.78	99.712800	2,991,384.00	-8,028.78	1.15
		Base		99.980426	2,999,412.78	99.712800	2,991,384.00	-8,028.78	1.15
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.028453	1,000,284.53	100.383700	1,003,837.00	3,552.47	0.38
		Base		100.028453	1,000,284.53	100.383700	1,003,837.00	3,552.47	0.38
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.960119	999,601.19	99.777300	997,773.00	-1,828.19	0.38
		Base		99.960119	999,601.19	99.777300	997,773.00	-1,828.19	0.38
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	99.925500	1,998,510.00	-1,490.00	0.77
		Base		100.000000	2,000,000.00	99.925500	1,998,510.00	-1,490.00	0.77
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	784,645.530	99.997617	784,626.83	99.778280	782,905.81	-1,721.02	0.30
	Original Face:	Base	1,000,000.000	99.997617	784,626.83	99.778280	782,905.81	-1,721.02	0.30
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.276474	2,005,529.47	100.181430	2,003,628.60	-1,900.87	0.77
	Original Face:	Base	2,000,000.000	100.276474	2,005,529.47	100.181430	2,003,628.60	-1,900.87	0.77
US DOLLAR Total									
		Local	227,249,085.520		228,694,697.37		228,273,789.92	-420,907.45	87.41
	Original Face:	Base	188,083,802.000		228,694,697.37		228,273,789.92	-420,907.45	87.41
FIXED INCOME Total									
		Base	227,249,085.520		228,694,697.37		228,273,789.92	-420,907.45	87.41

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Base Currency: 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: 188,083,802.000

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		260,167,655.170	Base	261,565,462.02		261,155,778.57	-409,683.45	100.00
Original Face:		188,083,802.000						

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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								
		1,222,646.520	Local	1.000000	1,222,646.52	1.000000	1,222,646.52	0.00	0.84
			Base	1.000000	1,222,646.52	1.000000	1,222,646.52	0.00	0.84
US DOLLAR Total									
		1,222,646.520	Local		1,222,646.52		1,222,646.52	0.00	0.84
			Base		1,222,646.52		1,222,646.52	0.00	0.84
CASH Total									
		1,222,646.520	Base		1,222,646.52		1,222,646.52	0.00	0.84
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
		2,000,000.000	Local	99.551195	1,991,023.89	99.646600	1,992,932.00	1,908.11	1.37
			Base	99.551195	1,991,023.89	99.646600	1,992,932.00	1,908.11	1.37
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.65	30 Jun 2017		
		248,000.000	Local	100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
			Base	100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2017		
		247,458.400	Local	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
			Base	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
979QHR003	SOUTH STREET REPO					0.15	01 Dec 2016		
		24,000,000.000	Local	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	16.54
			Base	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	16.54
US DOLLAR Total									
		26,495,458.400	Local		26,486,482.29		26,488,390.40	1,908.11	18.26
			Base		26,486,482.29		26,488,390.40	1,908.11	18.26

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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
CASH EQUIVALENT Total									
		Base	26,495,458.400		26,486,482.29		26,488,390.40	1,908.11	18.26
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	100.831018	629,356.42	99.959200	623,914.80	-5,441.62	0.43
		Base		100.831018	629,356.42	99.959200	623,914.80	-5,441.62	0.43
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	95.244474	952,444.74	95.801900	958,019.00	5,574.26	0.66
		Base		95.244474	952,444.74	95.801900	958,019.00	5,574.26	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,584,459.350	106.119011	2,742,602.69	108.923236	2,815,076.76	72,474.07	1.94
Original Face:		Base	5,000,000.000	106.119011	2,742,602.69	108.923236	2,815,076.76	72,474.07	1.94
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,279,204.750	104.964700	2,392,360.42	102.963460	2,346,748.07	-45,612.35	1.62
Original Face:		Base	5,000,000.000	104.964700	2,392,360.42	102.963460	2,346,748.07	-45,612.35	1.62
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,084,526.980	103.888629	2,165,586.51	101.127080	2,108,021.27	-57,565.24	1.45
Original Face:		Base	4,372,786.000	103.888629	2,165,586.51	101.127080	2,108,021.27	-57,565.24	1.45
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,967,332.350	104.625794	2,058,337.09	103.255162	2,031,372.21	-26,964.88	1.40
Original Face:		Base	5,000,000.000	104.625794	2,058,337.09	103.255162	2,031,372.21	-26,964.88	1.40
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,172,944.930	104.818999	2,277,659.12	104.575559	2,272,369.31	-5,289.81	1.57
Original Face:		Base	7,500,000.000	104.818999	2,277,659.12	104.575559	2,272,369.31	-5,289.81	1.57
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,377,818.850	103.406775	2,458,825.78	101.130080	2,404,690.11	-54,135.67	1.66
Original Face:		Base	5,000,000.000	103.406775	2,458,825.78	101.130080	2,404,690.11	-54,135.67	1.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,210,291.300	104.785795	2,316,071.31	103.264394	2,282,443.92	-33,627.39	1.57
Original Face:		Base	5,000,000.000	104.785795	2,316,071.31	103.264394	2,282,443.92	-33,627.39	1.57
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,415,229.360	105.502409	1,493,101.07	104.595836	1,480,270.98	-12,830.09	1.02
Original Face:		Base	4,169,641.000	105.502409	1,493,101.07	104.595836	1,480,270.98	-12,830.09	1.02
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,535,175.600	102.303009	4,639,621.10	100.509957	4,558,303.05	-81,318.05	3.14
Original Face:		Base	7,500,000.000	102.303009	4,639,621.10	100.509957	4,558,303.05	-81,318.05	3.14
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,059,587.360	101.340841	1,073,794.74	100.510530	1,064,996.87	-8,797.87	0.73
Original Face:		Base	2,000,000.000	101.340841	1,073,794.74	100.510530	1,064,996.87	-8,797.87	0.73
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	633,389.490	103.733527	657,037.26	102.181186	647,204.89	-9,832.37	0.45
Original Face:		Base	2,910,888.000	103.733527	657,037.26	102.181186	647,204.89	-9,832.37	0.45
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,413,327.850	105.825741	2,553,922.09	104.262839	2,516,204.13	-37,717.96	1.73
Original Face:		Base	12,190,366.000	105.825741	2,553,922.09	104.262839	2,516,204.13	-37,717.96	1.73
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,369,498.550	107.990065	1,478,922.38	109.652685	1,501,691.93	22,769.55	1.03
Original Face:		Base	5,000,000.000	107.990065	1,478,922.38	109.652685	1,501,691.93	22,769.55	1.03
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	21,812.890	101.392663	22,116.67	103.156264	22,501.36	384.69	0.02
Original Face:		Base	2,255,000.000	101.392663	22,116.67	103.156264	22,501.36	384.69	0.02
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.125	20 Sep 2040		
		Local	2,257,472.230	103.653566	2,339,950.47	102.937866	2,323,793.74	-16,156.73	1.60
Original Face:		Base	9,450,000.000	103.653566	2,339,950.47	102.937866	2,323,793.74	-16,156.73	1.60
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,343,345.330	101.664052	1,365,699.30	101.258295	1,360,248.58	-5,450.72	0.94
Original Face:		Base	2,500,000.000	101.664052	1,365,699.30	101.258295	1,360,248.58	-5,450.72	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	868,403.790	101.557892	881,932.58	99.227233	861,693.05	-20,239.53	0.59
Original Face:		Base	1,500,000.000	101.557892	881,932.58	99.227233	861,693.05	-20,239.53	0.59
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,462,470.950	106.391099	1,555,938.92	106.173314	1,552,753.87	-3,185.05	1.07
Original Face:		Base	5,872,458.000	106.391099	1,555,938.92	106.173314	1,552,753.87	-3,185.05	1.07
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	73,108.190	103.841758	75,916.83	108.281739	79,162.82	3,245.99	0.05
Original Face:		Base	1,000,000.000	103.841758	75,916.83	108.281739	79,162.82	3,245.99	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	77,247.540	105.755847	81,693.79	111.304201	85,979.76	4,285.97	0.06
Original Face:		Base	1,000,000.000	105.755847	81,693.79	111.304201	85,979.76	4,285.97	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,249.170	102.548892	1,281.01	104.510892	1,305.52	24.51	0.00
Original Face:		Base	25,000.000	102.548892	1,281.01	104.510892	1,305.52	24.51	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	178,487.200	103.836863	185,335.51	110.618858	197,440.50	12,104.99	0.14
Original Face:		Base	2,000,000.000	103.836863	185,335.51	110.618858	197,440.50	12,104.99	0.14
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	16,750.460	100.000000	16,750.46	103.206060	17,287.49	537.03	0.01
Original Face:		Base	410,000.000	100.000000	16,750.46	103.206060	17,287.49	537.03	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	27,278.320	100.955777	27,539.04	101.342220	27,644.46	105.42	0.02
Original Face:		Base	500,000.000	100.955777	27,539.04	101.342220	27,644.46	105.42	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,184,148.190	101.236518	1,198,790.40	100.120550	1,185,575.68	-13,214.72	0.82
Original Face:		Base	2,720,000.000	101.236518	1,198,790.40	100.120550	1,185,575.68	-13,214.72	0.82
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,859,398.880	101.690539	1,890,832.74	100.374590	1,866,364.00	-24,468.74	1.29
Original Face:		Base	4,000,000.000	101.690539	1,890,832.74	100.374590	1,866,364.00	-24,468.74	1.29

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38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,607,760.870	102.419100	2,670,845.21	99.255880	2,588,356.00	-82,489.21	1.78
Original Face:		Base	4,400,000.000	102.419100	2,670,845.21	99.255880	2,588,356.00	-82,489.21	1.78
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,400,517.890	99.247893	2,382,463.43	98.783910	2,371,325.43	-11,138.00	1.63
Original Face:		Base	3,000,000.000	99.247893	2,382,463.43	98.783910	2,371,325.43	-11,138.00	1.63
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,199,947.580	99.695802	1,196,297.36	99.308490	1,191,649.82	-4,647.54	0.82
Original Face:		Base	2,000,000.000	99.695802	1,196,297.36	99.308490	1,191,649.82	-4,647.54	0.82
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	797,349.100	100.685137	802,812.03	99.595080	794,120.47	-8,691.56	0.55
Original Face:		Base	1,000,000.000	100.685137	802,812.03	99.595080	794,120.47	-8,691.56	0.55
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,844,119.670	101.391413	1,869,779.00	100.694100	1,856,919.70	-12,859.30	1.28
Original Face:		Base	2,000,000.000	101.391413	1,869,779.00	100.694100	1,856,919.70	-12,859.30	1.28
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	763,962.510	101.450902	775,046.86	101.223240	773,307.61	-1,739.25	0.53
Original Face:		Base	1,000,000.000	101.450902	775,046.86	101.223240	773,307.61	-1,739.25	0.53
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	725,694.850	100.806180	731,545.26	101.110000	733,750.06	2,204.80	0.51
Original Face:		Base	1,000,000.000	100.806180	731,545.26	101.110000	733,750.06	2,204.80	0.51
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	872,842.540	100.920096	880,873.53	100.485730	877,082.20	-3,791.33	0.60
Original Face:		Base	1,000,000.000	100.920096	880,873.53	100.485730	877,082.20	-3,791.33	0.60
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	852,986.390	99.879013	851,954.39	99.572920	849,343.46	-2,610.93	0.59
Original Face:		Base	1,000,000.000	99.879013	851,954.39	99.572920	849,343.46	-2,610.93	0.59
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	972,585.010	100.353683	976,024.88	99.710030	969,764.81	-6,260.07	0.67
Original Face:		Base	1,000,000.000	100.353683	976,024.88	99.710030	969,764.81	-6,260.07	0.67

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38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	974,973.080	101.004368	984,765.40	100.514040	979,984.83	-4,780.57	0.68
Original Face:		Base	1,000,000.000	101.004368	984,765.40	100.514040	979,984.83	-4,780.57	0.68
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.680409	1,405,493.76	99.706500	1,405,861.65	367.89	0.97
		Base		99.680409	1,405,493.76	99.706500	1,405,861.65	367.89	0.97
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	104.105733	1,041,057.33	103.938000	1,039,380.00	-1,677.33	0.72
		Base		104.105733	1,041,057.33	103.938000	1,039,380.00	-1,677.33	0.72
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	101.548756	1,015,487.56	101.510000	1,015,100.00	-387.56	0.70
		Base		101.548756	1,015,487.56	101.510000	1,015,100.00	-387.56	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	101.019195	2,525,479.87	101.120000	2,528,000.00	2,520.13	1.74
		Base		101.019195	2,525,479.87	101.120000	2,528,000.00	2,520.13	1.74
690353N86	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/18 0.00000						21 Jun 2018		
		Local	4,500,000.000	100.000000	4,500,000.00	99.850000	4,493,250.00	-6,750.00	3.10
		Base		100.000000	4,500,000.00	99.850000	4,493,250.00	-6,750.00	3.10
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.710000	1,994,200.00	-5,800.00	1.37
		Base		100.000000	2,000,000.00	99.710000	1,994,200.00	-5,800.00	1.37
690353R41	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	3,000,000.000	100.000000	3,000,000.00	99.710000	2,991,300.00	-8,700.00	2.06
		Base		100.000000	3,000,000.00	99.710000	2,991,300.00	-8,700.00	2.06
690353R74	OVERSEAS PRIVATE INV COR US GOVT GUAR 07/18 0.00000					1.0	23 Jul 2018		
		Local	1,900,000.000	100.000000	1,900,000.00	99.500000	1,890,500.00	-9,500.00	1.30
		Base		100.000000	1,900,000.00	99.500000	1,890,500.00	-9,500.00	1.30
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	107.406200	2,148,124.00	107.406200	2,148,124.00	0.00	1.48
		Base		107.406200	2,148,124.00	107.406200	2,148,124.00	0.00	1.48

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690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	710,526.240	100.014645	710,630.30	100.087866	711,150.55	520.25	0.49
Original Face:		Base	4,500,000.000	100.014645	710,630.30	100.087866	711,150.55	520.25	0.49
742651DD1	PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5					5.0	15 Dec 2016		
		Local	553,000.000	100.146297	553,809.02	100.146297	553,809.02	0.00	0.38
		Base		100.146297	553,809.02	100.146297	553,809.02	0.00	0.38
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.988193	3,473,993.85	101.802900	3,502,019.76	28,025.91	2.41
		Base		100.988193	3,473,993.85	101.802900	3,502,019.76	28,025.91	2.41
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	708,376.750	102.336898	724,930.79	102.852970	728,586.53	3,655.74	0.50
Original Face:		Base	1,000,000.000	102.336898	724,930.79	102.852970	728,586.53	3,655.74	0.50
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998581	2,269,967.78	99.849700	2,266,588.19	-3,379.59	1.56
		Base		99.998581	2,269,967.78	99.849700	2,266,588.19	-3,379.59	1.56
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.325249	2,949,757.47	97.798200	2,933,946.00	-15,811.47	2.02
		Base		98.325249	2,949,757.47	97.798200	2,933,946.00	-15,811.47	2.02
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.496275	2,512,406.87	100.540600	2,513,515.00	1,108.13	1.73
		Base		100.496275	2,512,406.87	100.540600	2,513,515.00	1,108.13	1.73
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.946590	685,633.61	99.946590	685,633.61	0.00	0.47
		Base		99.946590	685,633.61	99.946590	685,633.61	0.00	0.47
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.004084	5,000,204.18	99.979200	4,998,960.00	-1,244.18	3.45
		Base		100.004084	5,000,204.18	99.979200	4,998,960.00	-1,244.18	3.45
912828M23	US TREASURY FRN 10/17 VAR					0.658607672	31 Oct 2017		
		Local	1,000,000.000	99.933506	999,335.06	100.145900	1,001,459.00	2,123.94	0.69
		Base		99.933506	999,335.06	100.145900	1,001,459.00	2,123.94	0.69

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912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.233546	2,004,670.91	100.250000	2,005,000.00	329.09	1.38
			Base	100.233546	2,004,670.91	100.250000	2,005,000.00	329.09	1.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.876532	998,765.32	99.984400	999,844.00	1,078.68	0.69
			Base	99.876532	998,765.32	99.984400	999,844.00	1,078.68	0.69
912828N97	US TREASURY FRN 01/18 VAR					0.762607672	31 Jan 2018		
		1,000,000.000	Local	100.049396	1,000,493.96	100.273000	1,002,730.00	2,236.04	0.69
			Base	100.049396	1,000,493.96	100.273000	1,002,730.00	2,236.04	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.080007	990,800.07	97.410200	974,102.00	-16,698.07	0.67
			Base	99.080007	990,800.07	97.410200	974,102.00	-16,698.07	0.67
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.005530	2,000,110.59	100.005530	2,000,110.59	0.00	1.38
			Base	100.005530	2,000,110.59	100.005530	2,000,110.59	0.00	1.38
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.800951	2,994,028.52	99.468800	2,984,064.00	-9,964.52	2.06
			Base	99.800951	2,994,028.52	99.468800	2,984,064.00	-9,964.52	2.06
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.032397	2,000,647.93	100.032397	2,000,647.93	0.00	1.38
			Base	100.032397	2,000,647.93	100.032397	2,000,647.93	0.00	1.38
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.866775	1,997,335.50	99.839800	1,996,796.00	-539.50	1.38
			Base	99.866775	1,997,335.50	99.839800	1,996,796.00	-539.50	1.38
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.867259	998,672.59	99.875000	998,750.00	77.41	0.69
			Base	99.867259	998,672.59	99.875000	998,750.00	77.41	0.69
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.938974	1,998,779.47	99.828100	1,996,562.00	-2,217.47	1.38
			Base	99.938974	1,998,779.47	99.828100	1,996,562.00	-2,217.47	1.38

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.033133	5,001,656.64	99.910200	4,995,510.00	-6,146.64	3.44
		Base		100.033133	5,001,656.64	99.910200	4,995,510.00	-6,146.64	3.44
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.890913	1,997,818.25	99.964800	1,999,296.00	1,477.75	1.38
		Base		99.890913	1,997,818.25	99.964800	1,999,296.00	1,477.75	1.38
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	841,259.970	102.625984	863,351.32	101.881470	857,088.02	-6,263.30	0.59
Original Face:		Base	2,000,000.000	102.625984	863,351.32	101.881470	857,088.02	-6,263.30	0.59
US DOLLAR Total									
		Local	116,130,031.770		117,919,270.31		117,390,566.37	-528,703.94	80.90
Original Face:		Base	129,776,139.000		117,919,270.31		117,390,566.37	-528,703.94	80.90
FIXED INCOME Total									
		Base	116,130,031.770		117,919,270.31		117,390,566.37	-528,703.94	80.90
Original Face:			129,776,139.000						

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Books Closed

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		143,848,136.690	Base	145,628,399.12		145,101,603.29	-526,795.83	100.00
Original Face:		129,776,139.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,570.660	1.000000	2,570.66	1.000000	2,570.66	0.00	0.00
		Base		1.000000	2,570.66	1.000000	2,570.66	0.00	0.00
US DOLLAR Total									
		Local	2,570.660		2,570.66		2,570.66	0.00	0.00
		Base			2,570.66		2,570.66	0.00	0.00
CASH Total									
		Base	2,570.660		2,570.66		2,570.66	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.643062	31 Dec 2030		
		Local	9,757,559.640	100.024409	9,759,941.33	100.030000	9,760,486.91	545.58	0.52
		Base		100.024409	9,759,941.33	100.030000	9,760,486.91	545.58	0.52
US DOLLAR Total									
		Local	9,757,559.640		9,759,941.33		9,760,486.91	545.58	0.52
		Base			9,759,941.33		9,760,486.91	545.58	0.52
CASH EQUIVALENT Total									
		Base	9,757,559.640		9,759,941.33		9,760,486.91	545.58	0.52
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	40,213.000	39.599274	1,592,405.59	71.380000	2,870,403.94	1,277,998.35	0.15
		Base		39.599274	1,592,405.59	71.380000	2,870,403.94	1,277,998.35	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	64,709.000	19.980592	1,292,924.11	11.450000	740,918.05	-552,006.06	0.04
		Base		19.980592	1,292,924.11	11.450000	740,918.05	-552,006.06	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	604,006.000	34.711508	20,965,958.89	38.630000	23,332,751.78	2,366,792.89	1.24
		Base		34.711508	20,965,958.89	38.630000	23,332,751.78	2,366,792.89	1.24
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	144,324.000	24.266983	3,502,307.99	38.070000	5,494,414.68	1,992,106.69	0.29
		Base		24.266983	3,502,307.99	38.070000	5,494,414.68	1,992,106.69	0.29
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,891.000	30.528113	4,881,170.47	60.800000	9,721,372.80	4,840,202.33	0.52
		Base		30.528113	4,881,170.47	60.800000	9,721,372.80	4,840,202.33	0.52
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	66,973.000	33.186172	2,222,577.53	36.610000	2,451,881.53	229,304.00	0.13
		Base		33.186172	2,222,577.53	36.610000	2,451,881.53	229,304.00	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,309.000	245.282237	1,056,921.16	251.410000	1,083,325.69	26,404.53	0.06
		Base		245.282237	1,056,921.16	251.410000	1,083,325.69	26,404.53	0.06
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,923.000	36.467991	1,784,123.52	102.810000	5,029,773.63	3,245,650.11	0.27
		Base		36.467991	1,784,123.52	102.810000	5,029,773.63	3,245,650.11	0.27
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,230.000	159.938938	1,156,358.52	169.720000	1,227,075.60	70,717.08	0.07
		Base		159.938938	1,156,358.52	169.720000	1,227,075.60	70,717.08	0.07
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,441.000	33.121413	1,140,734.59	130.840000	4,506,260.44	3,365,525.85	0.24
		Base		33.121413	1,140,734.59	130.840000	4,506,260.44	3,365,525.85	0.24
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,289.000	204.785037	1,083,108.06	148.100000	783,300.90	-299,807.16	0.04
		Base		204.785037	1,083,108.06	148.100000	783,300.90	-299,807.16	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	31,960.000	30.638661	979,211.61	43.980000	1,405,600.80	426,389.19	0.07
		Base		30.638661	979,211.61	43.980000	1,405,600.80	426,389.19	0.07
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	21,260.000	71.009857	1,509,669.55	144.460000	3,071,219.60	1,561,550.05	0.16
		Base		71.009857	1,509,669.55	144.460000	3,071,219.60	1,561,550.05	0.16
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,155.000	43.205946	741,198.00	66.700000	1,144,238.50	403,040.50	0.06
		Base		43.205946	741,198.00	66.700000	1,144,238.50	403,040.50	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,085.000	65.511201	791,702.87	82.270000	994,232.95	202,530.08	0.05
		Base		65.511201	791,702.87	82.270000	994,232.95	202,530.08	0.05
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	11,035.000	83.230229	918,445.58	87.780000	968,652.30	50,206.72	0.05
		Base		83.230229	918,445.58	87.780000	968,652.30	50,206.72	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	22,016.000	108.982850	2,399,366.42	122.590000	2,698,941.44	299,575.02	0.14
		Base		108.982850	2,399,366.42	122.590000	2,698,941.44	299,575.02	0.14
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,747.000	254.816687	1,464,431.50	228.780000	1,314,798.66	-149,632.84	0.07
		Base		254.816687	1,464,431.50	228.780000	1,314,798.66	-149,632.84	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	22,319.000	40.014955	893,093.77	35.920000	801,698.48	-91,395.29	0.04
		Base		40.014955	893,093.77	35.920000	801,698.48	-91,395.29	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,471.000	39.287034	1,432,837.41	69.920000	2,550,052.32	1,117,214.91	0.14
		Base		39.287034	1,432,837.41	69.920000	2,550,052.32	1,117,214.91	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	29,012.000	299.272347	8,682,489.33	758.040000	21,992,256.48	13,309,767.15	1.17
		Base		299.272347	8,682,489.33	758.040000	21,992,256.48	13,309,767.15	1.17

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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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,947.000	301.007235	8,713,256.44	775.880000	22,459,398.36	13,746,141.92	1.20
		Base		301.007235	8,713,256.44	775.880000	22,459,398.36	13,746,141.92	1.20
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,830.000	18.214430	3,494,074.02	63.930000	12,263,691.90	8,769,617.88	0.65
		Base		18.214430	3,494,074.02	63.930000	12,263,691.90	8,769,617.88	0.65
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,632.000	149.214646	5,764,460.22	750.570000	28,996,020.24	23,231,560.02	1.54
		Base		149.214646	5,764,460.22	750.570000	28,996,020.24	23,231,560.02	1.54
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,822.000	39.350175	937,399.86	49.120000	1,170,136.64	232,736.78	0.06
		Base		39.350175	937,399.86	49.120000	1,170,136.64	232,736.78	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	52,027.000	48.337789	2,514,870.15	46.440000	2,416,133.88	-98,736.27	0.13
		Base		48.337789	2,514,870.15	46.440000	2,416,133.88	-98,736.27	0.13
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,276.000	37.704044	1,820,200.41	59.050000	2,850,697.80	1,030,497.39	0.15
		Base		37.704044	1,820,200.41	59.050000	2,850,697.80	1,030,497.39	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	76,186.000	44.573538	3,395,879.57	72.040000	5,488,439.44	2,092,559.87	0.29
		Base		44.573538	3,395,879.57	72.040000	5,488,439.44	2,092,559.87	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	99,863.000	109.159123	10,900,957.49	63.330000	6,324,323.79	-4,576,633.70	0.34
		Base		109.159123	10,900,957.49	63.330000	6,324,323.79	-4,576,633.70	0.34
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,774.000	52.874589	2,208,783.07	102.270000	4,272,226.98	2,063,443.91	0.23
		Base		52.874589	2,208,783.07	102.270000	4,272,226.98	2,063,443.91	0.23
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,466.000	68.157940	1,190,446.58	72.470000	1,265,761.02	75,314.44	0.07
		Base		68.157940	1,190,446.58	72.470000	1,265,761.02	75,314.44	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	16,408.000	26.459545	434,148.21	77.990000	1,279,659.92	845,511.71	0.07
		Base		26.459545	434,148.21	77.990000	1,279,659.92	845,511.71	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	15,849.000	38.872543	616,090.94	114.210000	1,810,114.29	1,194,023.35	0.10
		Base		38.872543	616,090.94	114.210000	1,810,114.29	1,194,023.35	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	22,820.000	46.437829	1,059,711.26	47.350000	1,080,527.00	20,815.74	0.06
		Base		46.437829	1,059,711.26	47.350000	1,080,527.00	20,815.74	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	73,475.000	64.673959	4,751,919.17	144.070000	10,585,543.25	5,833,624.08	0.56
		Base		64.673959	4,751,919.17	144.070000	10,585,543.25	5,833,624.08	0.56
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	30,310.000	22.822672	691,755.19	68.260000	2,068,960.60	1,377,205.41	0.11
		Base		22.822672	691,755.19	68.260000	2,068,960.60	1,377,205.41	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	53,577.000	48.902724	2,620,061.24	69.150000	3,704,849.55	1,084,788.31	0.20
		Base		48.902724	2,620,061.24	69.150000	3,704,849.55	1,084,788.31	0.20
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	30,187.000	40.556541	1,224,280.31	74.240000	2,241,082.88	1,016,802.57	0.12
		Base		40.556541	1,224,280.31	74.240000	2,241,082.88	1,016,802.57	0.12
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	25,838.000	53.232080	1,375,410.49	142.530000	3,682,690.14	2,307,279.65	0.20
		Base		53.232080	1,375,410.49	142.530000	3,682,690.14	2,307,279.65	0.20
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	37,251.000	67.337427	2,508,386.49	65.950000	2,456,703.45	-51,683.04	0.13
		Base		67.337427	2,508,386.49	65.950000	2,456,703.45	-51,683.04	0.13
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,376.000	24.188710	371,925.60	42.100000	647,329.60	275,404.00	0.03
		Base		24.188710	371,925.60	42.100000	647,329.60	275,404.00	0.03

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037833100	APPLE INC COMMON STOCK USD.00001								
		Local	529,040.000	24.029363	12,712,494.18	110.520000	58,469,500.80	45,757,006.62	3.11
		Base		24.029363	12,712,494.18	110.520000	58,469,500.80	45,757,006.62	3.11
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,123.000	19.944061	2,116,523.57	32.200000	3,417,160.60	1,300,637.03	0.18
		Base		19.944061	2,116,523.57	32.200000	3,417,160.60	1,300,637.03	0.18
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	57,118.000	24.087375	1,375,822.70	43.230000	2,469,211.14	1,093,388.44	0.13
		Base		24.087375	1,375,822.70	43.230000	2,469,211.14	1,093,388.44	0.13
03965L100	ARCONIC INC COMMON STOCK								
		Local	43,047.000	44.213698	1,903,267.07	19.280000	829,946.16	-1,073,320.91	0.04
		Base		44.213698	1,903,267.07	19.280000	829,946.16	-1,073,320.91	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,911.000	53.872429	318,439.93	86.340000	510,355.74	191,915.81	0.03
		Base		53.872429	318,439.93	86.340000	510,355.74	191,915.81	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,172.000	27.109246	519,738.47	72.610000	1,392,078.92	872,340.45	0.07
		Base		27.109246	519,738.47	72.610000	1,392,078.92	872,340.45	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,787.000	40.812839	1,827,884.63	96.020000	4,300,447.74	2,472,563.11	0.23
		Base		40.812839	1,827,884.63	96.020000	4,300,447.74	2,472,563.11	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,516.000	38.266908	249,347.17	44.660000	291,004.56	41,657.39	0.02
		Base		38.266908	249,347.17	44.660000	291,004.56	41,657.39	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,871.000	216.748300	622,284.37	783.180000	2,248,509.78	1,626,225.41	0.12
		Base		216.748300	622,284.37	783.180000	2,248,509.78	1,626,225.41	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,481.000	131.421125	1,771,688.19	164.490000	2,217,489.69	445,801.50	0.12
		Base		131.421125	1,771,688.19	164.490000	2,217,489.69	445,801.50	0.12

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053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,725.000	49.702273	433,652.33	72.060000	628,723.50	195,071.17	0.03
		Base		49.702273	433,652.33	72.060000	628,723.50	195,071.17	0.03
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	79,968.000	32.561731	2,603,896.54	45.250000	3,618,552.00	1,014,655.46	0.19
		Base		32.561731	2,603,896.54	45.250000	3,618,552.00	1,014,655.46	0.19
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	42,012.000	57.142051	2,400,651.83	64.330000	2,702,631.96	301,980.13	0.14
		Base		57.142051	2,400,651.83	64.330000	2,702,631.96	301,980.13	0.14
058498106	BALL CORP COMMON STOCK								
		Local	17,105.000	30.698667	525,100.70	75.060000	1,283,901.30	758,800.60	0.07
		Base		30.698667	525,100.70	75.060000	1,283,901.30	758,800.60	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,001,913.000	23.785985	23,831,487.33	21.120000	21,160,402.56	-2,671,084.77	1.13
		Base		23.785985	23,831,487.33	21.120000	21,160,402.56	-2,671,084.77	1.13
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	104,825.000	35.368612	3,707,514.71	47.420000	4,970,801.50	1,263,286.79	0.26
		Base		35.368612	3,707,514.71	47.420000	4,970,801.50	1,263,286.79	0.26
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,211.000	69.068971	498,056.35	210.550000	1,518,276.05	1,020,219.70	0.08
		Base		69.068971	498,056.35	210.550000	1,518,276.05	1,020,219.70	0.08
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	48,060.000	25.183522	1,210,320.09	44.370000	2,132,422.20	922,102.11	0.11
		Base		25.183522	1,210,320.09	44.370000	2,132,422.20	922,102.11	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,905.000	68.635415	1,434,823.36	169.100000	3,535,035.50	2,100,212.14	0.19
		Base		68.635415	1,434,823.36	169.100000	3,535,035.50	2,100,212.14	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	15,156.000	34.732280	526,402.44	44.810000	679,140.36	152,737.92	0.04
		Base		34.732280	526,402.44	44.810000	679,140.36	152,737.92	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
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	186,410.000	80.946847	15,089,301.78	157.440000	29,348,390.40	14,259,088.62	1.56
		Base		80.946847	15,089,301.78	157.440000	29,348,390.40	14,259,088.62	1.56
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	27,101.000	32.552181	882,196.67	45.700000	1,238,515.70	356,319.03	0.07
		Base		32.552181	882,196.67	45.700000	1,238,515.70	356,319.03	0.07
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,513.000	82.552802	1,775,958.43	294.070000	6,326,327.91	4,550,369.48	0.34
		Base		82.552802	1,775,958.43	294.070000	6,326,327.91	4,550,369.48	0.34
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,979.000	207.146245	2,481,404.87	370.790000	4,441,693.41	1,960,288.54	0.24
		Base		207.146245	2,481,404.87	370.790000	4,441,693.41	1,960,288.54	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	21,511.000	19.269557	414,507.44	22.160000	476,683.76	62,176.32	0.03
		Base		19.269557	414,507.44	22.160000	476,683.76	62,176.32	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	56,961.000	65.325809	3,721,023.41	150.560000	8,576,048.16	4,855,024.75	0.46
		Base		65.325809	3,721,023.41	150.560000	8,576,048.16	4,855,024.75	0.46
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	19,775.000	33.566247	663,772.54	35.600000	703,990.00	40,217.46	0.04
		Base		33.566247	663,772.54	35.600000	703,990.00	40,217.46	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,089.000	91.590893	1,382,014.98	123.880000	1,869,225.32	487,210.34	0.10
		Base		91.590893	1,382,014.98	123.880000	1,869,225.32	487,210.34	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	133,598.000	17.079805	2,281,827.76	20.460000	2,733,415.08	451,587.32	0.15
		Base		17.079805	2,281,827.76	20.460000	2,733,415.08	451,587.32	0.15
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	164,045.000	40.600802	6,660,358.52	56.440000	9,258,699.80	2,598,341.28	0.49
		Base		40.600802	6,660,358.52	56.440000	9,258,699.80	2,598,341.28	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	17,908.000	18.497990	331,262.00	45.350000	812,127.80	480,865.80	0.04
		Base		18.497990	331,262.00	45.350000	812,127.80	480,865.80	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	39,948.000	37.621290	1,502,895.29	60.720000	2,425,642.56	922,747.27	0.13
		Base		37.621290	1,502,895.29	60.720000	2,425,642.56	922,747.27	0.13
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	29,326.000	21.390012	627,283.48	29.040000	851,627.04	224,343.56	0.05
		Base		21.390012	627,283.48	29.040000	851,627.04	224,343.56	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,888.000	27.106234	620,407.48	28.940000	662,378.72	41,971.24	0.04
		Base		27.106234	620,407.48	28.940000	662,378.72	41,971.24	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	14,011.000	52.909420	741,313.89	74.850000	1,048,723.35	307,409.46	0.06
		Base		52.909420	741,313.89	74.850000	1,048,723.35	307,409.46	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	25,190.000	38.496925	969,737.53	134.740000	3,394,100.60	2,424,363.07	0.18
		Base		38.496925	969,737.53	134.740000	3,394,100.60	2,424,363.07	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	33,268.000	86.437987	2,875,618.95	112.910000	3,756,289.88	880,670.93	0.20
		Base		86.437987	2,875,618.95	112.910000	3,756,289.88	880,670.93	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,394.000	20.106478	550,796.87	40.220000	1,101,786.68	550,989.81	0.06
		Base		20.106478	550,796.87	40.220000	1,101,786.68	550,989.81	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	92,878.000	11.612413	1,078,537.69	35.810000	3,325,961.18	2,247,423.49	0.18
		Base		11.612413	1,078,537.69	35.810000	3,325,961.18	2,247,423.49	0.18
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,297.000	27.364244	391,226.59	32.010000	457,646.97	66,420.38	0.02
		Base		27.364244	391,226.59	32.010000	457,646.97	66,420.38	0.02

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126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	104,682.000	35.537362	3,720,122.18	76.890000	8,048,998.98	4,328,876.80	0.43
		Base		35.537362	3,720,122.18	76.890000	8,048,998.98	4,328,876.80	0.43
12673P105	CA INC COMMON STOCK USD.1								
		Local	30,849.000	31.571032	973,934.77	31.960000	985,934.04	11,999.27	0.05
		Base		31.571032	973,934.77	31.960000	985,934.04	11,999.27	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,668.000	17.034344	777,924.42	22.120000	1,010,176.16	232,251.74	0.05
		Base		17.034344	777,924.42	22.120000	1,010,176.16	232,251.74	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,090.000	36.980432	705,956.45	56.890000	1,086,030.10	380,073.65	0.06
		Base		36.980432	705,956.45	56.890000	1,086,030.10	380,073.65	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	49,687.000	55.580002	2,761,603.56	84.040000	4,175,695.48	1,414,091.92	0.22
		Base		55.580002	2,761,603.56	84.040000	4,175,695.48	1,414,091.92	0.22
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,280.000	42.404439	1,326,410.85	71.010000	2,221,192.80	894,781.95	0.12
		Base		42.404439	1,326,410.85	71.010000	2,221,192.80	894,781.95	0.12
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,800.000	24.595226	462,390.24	57.790000	1,086,452.00	624,061.76	0.06
		Base		24.595226	462,390.24	57.790000	1,086,452.00	624,061.76	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	42,503.000	38.510667	1,636,818.88	51.410000	2,185,079.23	548,260.35	0.12
		Base		38.510667	1,636,818.88	51.410000	2,185,079.23	548,260.35	0.12
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	57,360.000	54.756911	3,140,856.41	95.560000	5,481,321.60	2,340,465.19	0.29
		Base		54.756911	3,140,856.41	95.560000	5,481,321.60	2,340,465.19	0.29
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	76,101.000	33.159585	2,523,477.59	118.510000	9,018,729.51	6,495,251.92	0.48
		Base		33.159585	2,523,477.59	118.510000	9,018,729.51	6,495,251.92	0.48

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15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,763.000	61.791971	1,035,818.81	57.630000	966,051.69	-69,767.12	0.05
		Base		61.791971	1,035,818.81	57.630000	966,051.69	-69,767.12	0.05
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,284.000	18.667548	789,338.59	23.860000	1,008,896.24	219,557.65	0.05
		Base		18.667548	789,338.59	23.860000	1,008,896.24	219,557.65	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	53,603.000	62.536798	3,352,159.98	23.520000	1,260,742.56	-2,091,417.42	0.07
		Base		62.536798	3,352,159.98	23.520000	1,260,742.56	-2,091,417.42	0.07
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,509.000	28.029199	827,113.63	49.780000	1,468,958.02	641,844.39	0.08
		Base		28.029199	827,113.63	49.780000	1,468,958.02	641,844.39	0.08
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	21,279.000	273.810816	5,826,420.35	275.310000	5,858,321.49	31,901.14	0.31
		Base		273.810816	5,826,420.35	275.310000	5,858,321.49	31,901.14	0.31
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	73,115.000	19.360333	1,415,530.72	7.000000	511,805.00	-903,725.72	0.03
		Base		19.360333	1,415,530.72	7.000000	511,805.00	-903,725.72	0.03
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	185,219.000	64.204840	11,891,956.24	111.560000	20,663,031.64	8,771,075.40	1.10
		Base		64.204840	11,891,956.24	111.560000	20,663,031.64	8,771,075.40	1.10
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,858.000	302.913957	865,728.09	396.330000	1,132,711.14	266,983.05	0.06
		Base		302.913957	865,728.09	396.330000	1,132,711.14	266,983.05	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	25,291.000	43.248433	1,093,796.13	43.790000	1,107,492.89	13,696.76	0.06
		Base		43.248433	1,093,796.13	43.790000	1,107,492.89	13,696.76	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,325.000	137.477121	1,281,974.15	137.880000	1,285,731.00	3,756.85	0.07
		Base		137.477121	1,281,974.15	137.880000	1,285,731.00	3,756.85	0.07

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172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,703.000	37.317782	548,683.35	76.740000	1,128,308.22	579,624.87	0.06
		Base		37.317782	548,683.35	76.740000	1,128,308.22	579,624.87	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	493,819.000	28.335175	13,992,447.60	29.820000	14,725,682.58	733,234.98	0.78
		Base		28.335175	13,992,447.60	29.820000	14,725,682.58	733,234.98	0.78
172908105	CINTAS CORP COMMON STOCK								
		Local	8,390.000	38.228375	320,736.07	114.600000	961,494.00	640,757.93	0.05
		Base		38.228375	320,736.07	114.600000	961,494.00	640,757.93	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	285,252.000	82.132038	23,428,328.18	56.390000	16,085,360.28	-7,342,967.90	0.86
		Base		82.132038	23,428,328.18	56.390000	16,085,360.28	-7,342,967.90	0.86
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	51,002.000	20.063596	1,023,283.54	33.510000	1,709,077.02	685,793.48	0.09
		Base		20.063596	1,023,283.54	33.510000	1,709,077.02	685,793.48	0.09
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,289.000	41.996022	642,077.18	86.730000	1,326,014.97	683,937.79	0.07
		Base		41.996022	642,077.18	86.730000	1,326,014.97	683,937.79	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,711.000	59.823787	760,420.16	115.560000	1,468,883.16	708,463.00	0.08
		Base		59.823787	760,420.16	115.560000	1,468,883.16	708,463.00	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,386.000	32.382262	886,820.62	36.390000	996,576.54	109,755.92	0.05
		Base		32.382262	886,820.62	36.390000	996,576.54	109,755.92	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	381,374.000	28.638414	10,921,946.46	40.350000	15,388,440.90	4,466,494.44	0.82
		Base		28.638414	10,921,946.46	40.350000	15,388,440.90	4,466,494.44	0.82
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,589.000	24.788525	1,477,123.40	55.080000	3,282,162.12	1,805,038.72	0.17
		Base		24.788525	1,477,123.40	55.080000	3,282,162.12	1,805,038.72	0.17

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194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	87,527.000	35.322040	3,091,632.23	65.230000	5,709,386.21	2,617,753.98	0.30
		Base		35.322040	3,091,632.23	65.230000	5,709,386.21	2,617,753.98	0.30
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	235,867.000	26.527677	6,257,003.63	69.510000	16,395,115.17	10,138,111.54	0.87
		Base		26.527677	6,257,003.63	69.510000	16,395,115.17	10,138,111.54	0.87
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	17,074.000	44.555230	760,735.99	63.750000	1,088,467.50	327,731.51	0.06
		Base		44.555230	760,735.99	63.750000	1,088,467.50	327,731.51	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	40,921.000	19.292592	789,472.16	36.690000	1,501,391.49	711,919.33	0.08
		Base		19.292592	789,472.16	36.690000	1,501,391.49	711,919.33	0.08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,955.000	95.503523	1,332,751.66	143.020000	1,995,844.10	663,092.44	0.11
		Base		95.503523	1,332,751.66	143.020000	1,995,844.10	663,092.44	0.11
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,597.000	40.086357	4,874,380.72	48.520000	5,899,886.44	1,025,505.72	0.31
		Base		40.086357	4,874,380.72	48.520000	5,899,886.44	1,025,505.72	0.31
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,887.000	48.108424	1,437,816.48	69.770000	2,085,215.99	647,399.51	0.11
		Base		48.108424	1,437,816.48	69.770000	2,085,215.99	647,399.51	0.11
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,392.000	40.237154	699,804.58	151.140000	2,628,626.88	1,928,822.30	0.14
		Base		40.237154	699,804.58	151.140000	2,628,626.88	1,928,822.30	0.14
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,785.000	184.496769	882,817.04	164.490000	787,084.65	-95,732.39	0.04
		Base		184.496769	882,817.04	164.490000	787,084.65	-95,732.39	0.04
219350105	CORNING INC COMMON STOCK USD.5								
		Local	93,293.000	22.327811	2,083,028.44	24.030000	2,241,830.79	158,802.35	0.12
		Base		22.327811	2,083,028.44	24.030000	2,241,830.79	158,802.35	0.12

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22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	43,009.000	61.473905	2,643,931.19	150.110000	6,456,080.99	3,812,149.80	0.34
		Base		61.473905	2,643,931.19	150.110000	6,456,080.99	3,812,149.80	0.34
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	46,256.000	23.408246	1,082,771.82	18.710000	865,449.76	-217,322.06	0.05
		Base		23.408246	1,082,771.82	18.710000	865,449.76	-217,322.06	0.05
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,407.000	62.086647	2,198,301.90	83.460000	2,955,068.22	756,766.32	0.16
		Base		62.086647	2,198,301.90	83.460000	2,955,068.22	756,766.32	0.16
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,233.000	41.703385	635,267.66	141.780000	2,159,734.74	1,524,467.08	0.12
		Base		41.703385	635,267.66	141.780000	2,159,734.74	1,524,467.08	0.12
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	33,261.000	27.470739	913,704.25	27.720000	921,994.92	8,290.67	0.05
		Base		27.470739	913,704.25	27.720000	921,994.92	8,290.67	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,617.000	47.370668	834,529.06	93.090000	1,639,966.53	805,437.47	0.09
		Base		47.370668	834,529.06	93.090000	1,639,966.53	805,437.47	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	59,661.000	29.722672	1,773,284.36	78.170000	4,663,700.37	2,890,416.01	0.25
		Base		29.722672	1,773,284.36	78.170000	4,663,700.37	2,890,416.01	0.25
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,391.000	32.468749	402,320.27	73.300000	908,260.30	505,940.03	0.05
		Base		32.468749	402,320.27	73.300000	908,260.30	505,940.03	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	16,250.000	35.972349	584,550.67	63.350000	1,029,437.50	444,886.83	0.05
		Base		35.972349	584,550.67	63.350000	1,029,437.50	444,886.83	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,401.000	42.351439	1,202,823.22	100.200000	2,845,780.20	1,642,956.98	0.15
		Base		42.351439	1,202,823.22	100.200000	2,845,780.20	1,642,956.98	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
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	73,529.000	22.986889	1,690,202.93	48.180000	3,542,627.22	1,852,424.29	0.19
		Base		22.986889	1,690,202.93	48.180000	3,542,627.22	1,852,424.29	0.19
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	22,878.000	45.484429	1,040,592.76	58.180000	1,331,042.04	290,449.28	0.07
		Base		45.484429	1,040,592.76	58.180000	1,331,042.04	290,449.28	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	51,407.000	44.127194	2,268,446.64	48.330000	2,484,500.31	216,053.67	0.13
		Base		44.127194	2,268,446.64	48.330000	2,484,500.31	216,053.67	0.13
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	15,605.000	94.494304	1,474,583.62	92.330000	1,440,809.65	-33,773.97	0.08
		Base		94.494304	1,474,583.62	92.330000	1,440,809.65	-33,773.97	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	145,164.000	33.882481	4,918,516.44	99.120000	14,388,655.68	9,470,139.24	0.77
		Base		33.882481	4,918,516.44	99.120000	14,388,655.68	9,470,139.24	0.77
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	39,629.000	21.099850	836,165.97	67.770000	2,685,657.33	1,849,491.36	0.14
		Base		21.099850	836,165.97	67.770000	2,685,657.33	1,849,491.36	0.14
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,814.000	18.806515	278,599.72	27.090000	401,311.26	122,711.54	0.02
		Base		18.806515	278,599.72	27.090000	401,311.26	122,711.54	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	22,014.000	21.914229	482,419.83	26.440000	582,050.16	99,630.33	0.03
		Base		21.914229	482,419.83	26.440000	582,050.16	99,630.33	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	25,449.000	51.965041	1,322,458.32	77.320000	1,967,716.68	645,258.36	0.10
		Base		51.965041	1,322,458.32	77.320000	1,967,716.68	645,258.36	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,148.000	48.473891	1,122,073.62	88.160000	2,040,727.68	918,654.06	0.11
		Base		48.473891	1,122,073.62	88.160000	2,040,727.68	918,654.06	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	61,437.000	41.461465	2,547,268.05	73.290000	4,502,717.73	1,955,449.68	0.24
		Base		41.461465	2,547,268.05	73.290000	4,502,717.73	1,955,449.68	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	15,239.000	38.312324	583,841.50	72.610000	1,106,503.79	522,662.29	0.06
		Base		38.312324	583,841.50	72.610000	1,106,503.79	522,662.29	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	110,632.000	34.220829	3,785,918.75	55.720000	6,164,415.04	2,378,496.29	0.33
		Base		34.220829	3,785,918.75	55.720000	6,164,415.04	2,378,496.29	0.33
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	18,203.000	27.062402	492,616.90	86.740000	1,578,928.22	1,086,311.32	0.08
		Base		27.062402	492,616.90	86.740000	1,578,928.22	1,086,311.32	0.08
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	85,841.000	46.672612	4,006,423.70	73.610000	6,318,756.01	2,312,332.31	0.34
		Base		46.672612	4,006,423.70	73.610000	6,318,756.01	2,312,332.31	0.34
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	67,639.000	53.138202	3,594,214.83	73.770000	4,989,729.03	1,395,514.20	0.27
		Base		53.138202	3,594,214.83	73.770000	4,989,729.03	1,395,514.20	0.27
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,564.000	79.525780	283,429.88	121.720000	433,810.08	150,380.20	0.02
		Base		79.525780	283,429.88	121.720000	433,810.08	150,380.20	0.02
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	54,062.000	37.573894	2,031,319.86	102.520000	5,542,436.24	3,511,116.38	0.30
		Base		37.573894	2,031,319.86	102.520000	5,542,436.24	3,511,116.38	0.30
26884L109	EQT CORP COMMON STOCK								
		Local	16,960.000	44.445725	753,799.50	70.080000	1,188,556.80	434,757.30	0.06
		Base		44.445725	753,799.50	70.080000	1,188,556.80	434,757.30	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,871.000	26.323986	707,351.82	34.510000	927,318.21	219,966.39	0.05
		Base		26.323986	707,351.82	34.510000	927,318.21	219,966.39	0.05

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	14,503.000	34.575472	501,448.07	75.120000	1,089,465.36	588,017.29	0.06
		Base		34.575472	501,448.07	75.120000	1,089,465.36	588,017.29	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	103,089.000	11.869330	1,223,597.36	27.810000	2,866,905.09	1,643,307.73	0.15
		Base		11.869330	1,223,597.36	27.810000	2,866,905.09	1,643,307.73	0.15
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	25,767.000	49.103660	1,265,254.02	116.730000	3,007,781.91	1,742,527.89	0.16
		Base		49.103660	1,265,254.02	116.730000	3,007,781.91	1,742,527.89	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	31,988.000	35.661884	1,140,752.36	68.770000	2,199,814.76	1,059,062.40	0.12
		Base		35.661884	1,140,752.36	68.770000	2,199,814.76	1,059,062.40	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	20,900.000	46.169089	964,933.97	82.850000	1,731,565.00	766,631.03	0.09
		Base		46.169089	964,933.97	82.850000	1,731,565.00	766,631.03	0.09
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,529.000	35.251831	1,040,951.33	79.240000	2,339,877.96	1,298,926.63	0.12
		Base		35.251831	1,040,951.33	79.240000	2,339,877.96	1,298,926.63	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	63,182.000	38.948228	2,460,826.94	56.440000	3,565,992.08	1,105,165.14	0.19
		Base		38.948228	2,460,826.94	56.440000	3,565,992.08	1,105,165.14	0.19
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,572.000	60.870301	1,069,612.93	68.730000	1,207,723.56	138,110.63	0.06
		Base		60.870301	1,069,612.93	68.730000	1,207,723.56	138,110.63	0.06
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,716.000	34.640995	405,853.90	114.450000	1,340,896.20	935,042.30	0.07
		Base		34.640995	405,853.90	114.450000	1,340,896.20	935,042.30	0.07
29444U700	EQUINIX INC REIT USD.001								
		Local	6,978.000	254.516156	1,776,013.74	338.760000	2,363,867.28	587,853.54	0.13
		Base		254.516156	1,776,013.74	338.760000	2,363,867.28	587,853.54	0.13

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29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,890.000	44.424612	1,594,399.34	60.010000	2,153,758.90	559,359.56	0.11
		Base		44.424612	1,594,399.34	60.010000	2,153,758.90	559,359.56	0.11
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,430.000	178.542813	1,148,030.29	215.920000	1,388,365.60	240,335.31	0.07
		Base		178.542813	1,148,030.29	215.920000	1,388,365.60	240,335.31	0.07
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,143.000	31.103900	968,668.76	51.620000	1,607,601.66	638,932.90	0.09
		Base		31.103900	968,668.76	51.620000	1,607,601.66	638,932.90	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	90,608.000	41.310455	3,743,057.68	32.510000	2,945,666.08	-797,391.60	0.16
		Base		41.310455	3,743,057.68	32.510000	2,945,666.08	-797,391.60	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,829.000	55.303491	654,184.99	124.050000	1,467,387.45	813,202.46	0.08
		Base		55.303491	654,184.99	124.050000	1,467,387.45	813,202.46	0.08
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,776.000	41.684688	740,987.01	52.740000	937,506.24	196,519.23	0.05
		Base		41.684688	740,987.01	52.740000	937,506.24	196,519.23	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	61,876.000	26.934399	1,666,592.87	75.880000	4,695,150.88	3,028,558.01	0.25
		Base		26.934399	1,666,592.87	75.880000	4,695,150.88	3,028,558.01	0.25
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,350.000	86.083601	1,063,132.47	70.160000	866,476.00	-196,656.47	0.05
		Base		86.083601	1,063,132.47	70.160000	866,476.00	-196,656.47	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	407,120.000	58.671160	23,886,202.79	87.300000	35,541,576.00	11,655,373.21	1.89
		Base		58.671160	23,886,202.79	87.300000	35,541,576.00	11,655,373.21	1.89
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	13,478.000	29.170285	393,157.10	35.910000	483,994.98	90,837.88	0.03
		Base		29.170285	393,157.10	35.910000	483,994.98	90,837.88	0.03

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302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,137.000	30.841442	405,164.03	56.120000	737,248.44	332,084.41	0.04
		Base		30.841442	405,164.03	56.120000	737,248.44	332,084.41	0.04
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,153.000	26.702498	591,540.43	34.260000	758,961.78	167,421.35	0.04
		Base		26.702498	591,540.43	34.260000	758,961.78	167,421.35	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	228,069.000	64.292679	14,663,167.02	118.420000	27,007,930.98	12,344,763.96	1.44
		Base		64.292679	14,663,167.02	118.420000	27,007,930.98	12,344,763.96	1.44
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,370.000	30.100863	853,961.49	47.400000	1,344,738.00	490,776.51	0.07
		Base		30.100863	853,961.49	47.400000	1,344,738.00	490,776.51	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,961.000	151.015027	1,051,215.60	140.420000	977,463.62	-73,751.98	0.05
		Base		151.015027	1,051,215.60	140.420000	977,463.62	-73,751.98	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	23,984.000	79.491825	1,906,531.92	191.670000	4,597,013.28	2,690,481.36	0.24
		Base		79.491825	1,906,531.92	191.670000	4,597,013.28	2,690,481.36	0.24
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,501.000	128.059552	832,515.15	140.750000	915,015.75	82,500.60	0.05
		Base		128.059552	832,515.15	140.750000	915,015.75	82,500.60	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	32,186.000	36.087600	1,161,515.49	77.190000	2,484,437.34	1,322,921.85	0.13
		Base		36.087600	1,161,515.49	77.190000	2,484,437.34	1,322,921.85	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	75,242.000	24.213390	1,821,863.88	26.020000	1,957,796.84	135,932.96	0.10
		Base		24.213390	1,821,863.88	26.020000	1,957,796.84	135,932.96	0.10
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,537.000	103.721259	781,747.13	30.320000	228,521.84	-553,225.29	0.01
		Base		103.721259	781,747.13	30.320000	228,521.84	-553,225.29	0.01

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337738108	FISERV INC COMMON STOCK USD.01								
		Local	21,582.000	22.119637	477,386.01	104.620000	2,257,908.84	1,780,522.83	0.12
		Base		22.119637	477,386.01	104.620000	2,257,908.84	1,780,522.83	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,746.000	44.992764	1,878,267.93	31.290000	1,306,232.34	-572,035.59	0.07
		Base		44.992764	1,878,267.93	31.290000	1,306,232.34	-572,035.59	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,671.000	41.752205	570,794.40	53.510000	731,535.21	160,740.81	0.04
		Base		41.752205	570,794.40	53.510000	731,535.21	160,740.81	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,800.000	24.542120	314,139.13	47.450000	607,360.00	293,220.87	0.03
		Base		24.542120	314,139.13	47.450000	607,360.00	293,220.87	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	13,285.000	63.703966	846,307.19	71.670000	952,135.95	105,828.76	0.05
		Base		63.703966	846,307.19	71.670000	952,135.95	105,828.76	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	383,138.000	12.483925	4,783,066.16	11.960000	4,582,330.48	-200,735.68	0.24
		Base		12.483925	4,783,066.16	11.960000	4,582,330.48	-200,735.68	0.24
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	29,518.000	18.643337	550,314.02	54.990000	1,623,194.82	1,072,880.80	0.09
		Base		18.643337	550,314.02	54.990000	1,623,194.82	1,072,880.80	0.09
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	15,110.000	56.850169	859,006.06	55.150000	833,316.50	-25,689.56	0.04
		Base		56.850169	859,006.06	55.150000	833,316.50	-25,689.56	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	34,504.000	25.755572	888,670.27	39.260000	1,354,627.04	465,956.77	0.07
		Base		25.755572	888,670.27	39.260000	1,354,627.04	465,956.77	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	119,977.000	25.748850	3,089,269.75	15.350000	1,841,646.95	-1,247,622.80	0.10
		Base		25.748850	3,089,269.75	15.350000	1,841,646.95	-1,247,622.80	0.10

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35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	115,172.000	8.923154	1,027,697.46	3.650000	420,377.80	-607,319.66	0.02
		Base		8.923154	1,027,697.46	3.650000	420,377.80	-607,319.66	0.02
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	17,380.000	48.223859	838,130.67	50.350000	875,083.00	36,952.33	0.05
		Base		48.223859	838,130.67	50.350000	875,083.00	36,952.33	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	21,518.000	27.323931	587,956.34	24.970000	537,304.46	-50,651.88	0.03
		Base		27.323931	587,956.34	24.970000	537,304.46	-50,651.88	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	28,174.000	58.252190	1,641,197.19	175.350000	4,940,310.90	3,299,113.71	0.26
		Base		58.252190	1,641,197.19	175.350000	4,940,310.90	3,299,113.71	0.26
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	879,819.000	31.792658	27,971,784.52	30.760000	27,063,232.44	-908,552.08	1.44
		Base		31.792658	27,971,784.52	30.760000	27,063,232.44	-908,552.08	1.44
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	57,330.000	21.896275	1,255,313.42	25.340000	1,452,742.20	197,428.78	0.08
		Base		21.896275	1,255,313.42	25.340000	1,452,742.20	197,428.78	0.08
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,615.000	28.804601	1,688,381.68	60.940000	3,571,998.10	1,883,616.42	0.19
		Base		28.804601	1,688,381.68	60.940000	3,571,998.10	1,883,616.42	0.19
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	139,548.000	35.428050	4,943,913.56	34.530000	4,818,592.44	-125,321.12	0.26
		Base		35.428050	4,943,913.56	34.530000	4,818,592.44	-125,321.12	0.26
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,621.000	41.802312	611,191.60	96.230000	1,406,978.83	795,787.23	0.07
		Base		41.802312	611,191.60	96.230000	1,406,978.83	795,787.23	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	129,565.000	21.422409	2,775,594.41	73.700000	9,548,940.50	6,773,346.09	0.51
		Base		21.422409	2,775,594.41	73.700000	9,548,940.50	6,773,346.09	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,083.000	72.412372	1,092,195.80	68.550000	1,033,939.65	-58,256.15	0.06
		Base		72.412372	1,092,195.80	68.550000	1,033,939.65	-58,256.15	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	37,022.000	117.857420	4,363,317.39	219.290000	8,118,554.38	3,755,236.99	0.43
		Base		117.857420	4,363,317.39	219.290000	8,118,554.38	3,755,236.99	0.43
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	25,768.000	23.034263	593,546.90	30.690000	790,819.92	197,273.02	0.04
		Base		23.034263	593,546.90	30.690000	790,819.92	197,273.02	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,458.000	95.966955	523,787.64	230.570000	1,258,451.06	734,663.42	0.07
		Base		95.966955	523,787.64	230.570000	1,258,451.06	734,663.42	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	28,998.000	72.944159	2,115,234.72	70.890000	2,055,668.22	-59,566.50	0.11
		Base		72.944159	2,115,234.72	70.890000	2,055,668.22	-59,566.50	0.11
40414L109	HCP INC REIT USD1.0								
		Local	45,907.000	36.032585	1,654,147.86	29.530000	1,355,633.71	-298,514.15	0.07
		Base		36.032585	1,654,147.86	29.530000	1,355,633.71	-298,514.15	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	167,974.000	15.337383	2,576,281.64	15.400000	2,586,799.60	10,517.96	0.14
		Base		15.337383	2,576,281.64	15.400000	2,586,799.60	10,517.96	0.14
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	84,543.000	31.894969	2,696,496.36	53.090000	4,488,387.87	1,791,891.51	0.24
		Base		31.894969	2,696,496.36	53.090000	4,488,387.87	1,791,891.51	0.24
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	37,092.000	33.773371	1,252,721.87	23.230000	861,647.16	-391,074.71	0.05
		Base		33.773371	1,252,721.87	23.230000	861,647.16	-391,074.71	0.05
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	17,555.000	42.953495	754,048.61	60.890000	1,068,923.95	314,875.34	0.06
		Base		42.953495	754,048.61	60.890000	1,068,923.95	314,875.34	0.06

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413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,852.000	79.543446	545,031.69	109.370000	749,403.24	204,371.55	0.04
		Base		79.543446	545,031.69	109.370000	749,403.24	204,371.55	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	12,196.000	51.562661	628,858.21	103.560000	1,263,017.76	634,159.55	0.07
		Base		51.562661	628,858.21	103.560000	1,263,017.76	634,159.55	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	37,895.000	43.858784	1,662,028.62	47.120000	1,785,612.40	123,583.78	0.10
		Base		43.858784	1,662,028.62	47.120000	1,785,612.40	123,583.78	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,081.000	29.963633	332,027.02	85.390000	946,206.59	614,179.57	0.05
		Base		29.963633	332,027.02	85.390000	946,206.59	614,179.57	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,609.000	46.921178	497,786.78	75.650000	802,570.85	304,784.07	0.04
		Base		46.921178	497,786.78	75.650000	802,570.85	304,784.07	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,781.000	44.727416	616,388.52	96.640000	1,331,795.84	715,407.32	0.07
		Base		44.727416	616,388.52	96.640000	1,331,795.84	715,407.32	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	26,427.000	51.762059	1,367,915.93	55.960000	1,478,854.92	110,938.99	0.08
		Base		51.762059	1,367,915.93	55.960000	1,478,854.92	110,938.99	0.08
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	163,147.000	18.488610	3,016,361.32	23.800000	3,882,898.60	866,537.28	0.21
		Base		18.488610	3,016,361.32	23.800000	3,882,898.60	866,537.28	0.21
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	27,237.000	35.164988	957,788.77	38.280000	1,042,632.36	84,843.59	0.06
		Base		35.164988	957,788.77	38.280000	1,042,632.36	84,843.59	0.06
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	121,310.000	45.028644	5,462,424.79	129.400000	15,697,514.00	10,235,089.21	0.84
		Base		45.028644	5,462,424.79	129.400000	15,697,514.00	10,235,089.21	0.84

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438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	74,703.000	49.002929	3,660,665.84	113.940000	8,511,659.82	4,850,993.98	0.45
		Base		49.002929	3,660,665.84	113.940000	8,511,659.82	4,850,993.98	0.45
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	26,531.000	10.688472	283,575.86	34.240000	908,421.44	624,845.58	0.05
		Base		10.688472	283,575.86	34.240000	908,421.44	624,845.58	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	72,898.000	18.776955	1,368,802.45	17.840000	1,300,500.32	-68,302.13	0.07
		Base		18.776955	1,368,802.45	17.840000	1,300,500.32	-68,302.13	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,635.000	45.033150	659,060.15	212.640000	3,111,986.40	2,452,926.25	0.17
		Base		45.033150	659,060.15	212.640000	3,111,986.40	2,452,926.25	0.17
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,630.000	82.097498	708,501.41	95.370000	823,043.10	114,541.69	0.04
		Base		82.097498	708,501.41	95.370000	823,043.10	114,541.69	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	106,576.000	10.151173	1,081,871.39	12.460000	1,327,936.96	246,065.57	0.07
		Base		10.151173	1,081,871.39	12.460000	1,327,936.96	246,065.57	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,366.000	44.885410	1,407,875.77	125.180000	3,926,395.88	2,518,520.11	0.21
		Base		44.885410	1,407,875.77	125.180000	3,926,395.88	2,518,520.11	0.21
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,394.000	178.754612	2,572,993.88	133.140000	1,916,417.16	-656,576.72	0.10
		Base		178.754612	2,572,993.88	133.140000	1,916,417.16	-656,576.72	0.10
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	464,491.000	28.749026	13,353,663.76	34.700000	16,117,837.70	2,764,173.94	0.86
		Base		28.749026	13,353,663.76	34.700000	16,117,837.70	2,764,173.94	0.86
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	58,480.000	29.490076	1,724,579.67	55.400000	3,239,792.00	1,515,212.33	0.17
		Base		29.490076	1,724,579.67	55.400000	3,239,792.00	1,515,212.33	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	85,400.000	116.686156	9,964,997.71	162.220000	13,853,588.00	3,888,590.29	0.74
		Base		116.686156	9,964,997.71	162.220000	13,853,588.00	3,888,590.29	0.74
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,814.000	45.743622	357,440.66	121.050000	945,884.70	588,444.04	0.05
		Base		45.743622	357,440.66	121.050000	945,884.70	588,444.04	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,372.000	34.489675	1,392,417.14	48.720000	1,966,923.84	574,506.70	0.10
		Base		34.489675	1,392,417.14	48.720000	1,966,923.84	574,506.70	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,342.000	17.591407	692,081.14	24.070000	946,961.94	254,880.80	0.05
		Base		17.591407	692,081.14	24.070000	946,961.94	254,880.80	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	24,059.000	37.161730	894,074.07	113.680000	2,735,027.12	1,840,953.05	0.15
		Base		37.161730	894,074.07	113.680000	2,735,027.12	1,840,953.05	0.15
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,779.000	341.779307	1,291,584.00	643.740000	2,432,693.46	1,141,109.46	0.13
		Base		341.779307	1,291,584.00	643.740000	2,432,693.46	1,141,109.46	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	24,036.000	29.846158	717,382.26	33.000000	793,188.00	75,805.74	0.04
		Base		29.846158	717,382.26	33.000000	793,188.00	75,805.74	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	354,627.000	42.380099	15,029,127.20	80.170000	28,430,446.59	13,401,319.39	1.51
		Base		42.380099	15,029,127.20	80.170000	28,430,446.59	13,401,319.39	1.51
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,922.000	74.729238	890,921.98	62.010000	739,283.22	-151,638.76	0.04
		Base		74.729238	890,921.98	62.010000	739,283.22	-151,638.76	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	268,610.000	61.009457	16,387,750.35	111.300000	29,896,293.00	13,508,542.65	1.59
		Base		61.009457	16,387,750.35	111.300000	29,896,293.00	13,508,542.65	1.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,599.000	19.974376	751,016.56	27.540000	1,035,476.46	284,459.90	0.06
		Base		19.974376	751,016.56	27.540000	1,035,476.46	284,459.90	0.06
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,315.000	43.699655	669,260.21	79.840000	1,222,749.60	553,489.39	0.07
		Base		43.699655	669,260.21	79.840000	1,222,749.60	553,489.39	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,601.000	111.555921	1,182,604.32	88.710000	940,414.71	-242,189.61	0.05
		Base		111.555921	1,182,604.32	88.710000	940,414.71	-242,189.61	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	24,759.000	44.891736	1,111,474.50	72.000000	1,782,648.00	671,173.50	0.09
		Base		44.891736	1,111,474.50	72.000000	1,782,648.00	671,173.50	0.09
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	106,249.000	13.261152	1,408,984.12	17.310000	1,839,170.19	430,186.07	0.10
		Base		13.261152	1,408,984.12	17.310000	1,839,170.19	430,186.07	0.10
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	35,309.000	61.519326	2,172,185.87	115.610000	4,082,073.49	1,909,887.62	0.22
		Base		61.519326	2,172,185.87	115.610000	4,082,073.49	1,909,887.62	0.22
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,240.000	23.907239	985,934.55	25.540000	1,053,269.60	67,335.05	0.06
		Base		23.907239	985,934.55	25.540000	1,053,269.60	67,335.05	0.06
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	188,486.000	36.012248	6,787,804.66	22.200000	4,184,389.20	-2,603,415.46	0.22
		Base		36.012248	6,787,804.66	22.200000	4,184,389.20	-2,603,415.46	0.22
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	17,633.000	50.828070	896,251.35	53.830000	949,184.39	52,933.04	0.05
		Base		50.828070	896,251.35	53.830000	949,184.39	52,933.04	0.05
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,497.000	30.441668	1,780,746.27	81.650000	4,776,280.05	2,995,533.78	0.25
		Base		30.441668	1,780,746.27	81.650000	4,776,280.05	2,995,533.78	0.25

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501044101	KROGER CO COMMON STOCK USD1.0								
		93,173.000	Local	13.539797	1,261,543.54	32.300000	3,009,487.90	1,747,944.36	0.16
			Base	13.539797	1,261,543.54	32.300000	3,009,487.90	1,747,944.36	0.16
501797104	L BRANDS INC COMMON STOCK USD.5								
		23,585.000	Local	30.706491	724,212.60	70.220000	1,656,138.70	931,926.10	0.09
			Base	30.706491	724,212.60	70.220000	1,656,138.70	931,926.10	0.09
501889208	LKQ CORP COMMON STOCK USD.01								
		30,152.000	Local	31.439965	947,977.83	32.830000	989,890.16	41,912.33	0.05
			Base	31.439965	947,977.83	32.830000	989,890.16	41,912.33	0.05
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		7,583.000	Local	78.262870	593,467.34	157.770000	1,196,369.91	602,902.57	0.06
			Base	78.262870	593,467.34	157.770000	1,196,369.91	602,902.57	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		10,043.000	Local	71.339373	716,461.32	125.850000	1,263,911.55	547,450.23	0.07
			Base	71.339373	716,461.32	125.850000	1,263,911.55	547,450.23	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		15,734.000	Local	37.880174	596,006.66	106.020000	1,668,118.68	1,072,112.02	0.09
			Base	37.880174	596,006.66	106.020000	1,668,118.68	1,072,112.02	0.09
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		0.333	Local	17.807808	5.93	33.480000	11.15	5.22	0.00
			Base	17.807808	5.93	33.480000	11.15	5.22	0.00
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		21,693.000	Local	33.149079	719,102.97	77.700000	1,685,546.10	966,443.13	0.09
			Base	33.149079	719,102.97	77.700000	1,685,546.10	966,443.13	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		13,124.000	Local	23.135141	303,625.59	48.060000	630,739.44	327,113.85	0.03
			Base	23.135141	303,625.59	48.060000	630,739.44	327,113.85	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		9,055.000	Local	69.486415	629,199.49	31.900000	288,854.50	-340,344.99	0.02
			Base	69.486415	629,199.49	31.900000	288,854.50	-340,344.99	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
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,443.000	38.825106	716,051.43	42.540000	784,565.22	68,513.79	0.04
		Base		38.825106	716,051.43	42.540000	784,565.22	68,513.79	0.04
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	31,846.000	31.454936	1,001,713.88	22.020000	701,248.92	-300,464.96	0.04
		Base		31.454936	1,001,713.88	22.020000	701,248.92	-300,464.96	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,591.000	47.766224	1,365,684.11	55.070000	1,574,506.37	208,822.26	0.08
		Base		47.766224	1,365,684.11	55.070000	1,574,506.37	208,822.26	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	95,370.000	58.926105	5,619,782.64	67.120000	6,401,234.40	781,451.76	0.34
		Base		58.926105	5,619,782.64	67.120000	6,401,234.40	781,451.76	0.34
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	22,856.000	39.916590	912,333.57	64.100000	1,465,069.60	552,736.03	0.08
		Base		39.916590	912,333.57	64.100000	1,465,069.60	552,736.03	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,535.000	40.838296	961,129.29	62.530000	1,471,643.55	510,514.26	0.08
		Base		40.838296	961,129.29	62.530000	1,471,643.55	510,514.26	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	24,785.000	68.444328	1,696,392.67	265.250000	6,574,221.25	4,877,828.58	0.35
		Base		68.444328	1,696,392.67	265.250000	6,574,221.25	4,877,828.58	0.35
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	27,139.000	28.588735	775,869.67	44.650000	1,211,756.35	435,886.68	0.06
		Base		28.588735	775,869.67	44.650000	1,211,756.35	435,886.68	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	85,875.000	24.923834	2,140,334.23	70.550000	6,058,481.25	3,918,147.02	0.32
		Base		24.923834	2,140,334.23	70.550000	6,058,481.25	3,918,147.02	0.32
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	15,392.000	99.914211	1,537,879.53	143.940000	2,215,524.48	677,644.95	0.12
		Base		99.914211	1,537,879.53	143.940000	2,215,524.48	677,644.95	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,846.000	70.322305	833,038.03	67.890000	804,224.94	-28,813.09	0.04
		Base		70.322305	833,038.03	67.890000	804,224.94	-28,813.09	0.04
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	30,285.000	32.296239	978,091.61	42.200000	1,278,027.00	299,935.39	0.07
		Base		32.296239	978,091.61	42.200000	1,278,027.00	299,935.39	0.07
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	83,184.000	17.693333	1,471,802.19	18.060000	1,502,303.04	30,500.85	0.08
		Base		17.693333	1,471,802.19	18.060000	1,502,303.04	30,500.85	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	51,913.000	13.656902	708,970.77	47.020000	2,440,949.26	1,731,978.49	0.13
		Base		13.656902	708,970.77	47.020000	2,440,949.26	1,731,978.49	0.13
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	50,881.000	36.954228	1,880,268.10	69.310000	3,526,562.11	1,646,294.01	0.19
		Base		36.954228	1,880,268.10	69.310000	3,526,562.11	1,646,294.01	0.19
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	31,402.000	37.507593	1,177,813.45	78.780000	2,473,849.56	1,296,036.11	0.13
		Base		37.507593	1,177,813.45	78.780000	2,473,849.56	1,296,036.11	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,228.000	133.863666	833,702.91	219.450000	1,366,734.60	533,031.69	0.07
		Base		133.863666	833,702.91	219.450000	1,366,734.60	533,031.69	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	32,421.000	19.820014	642,584.69	31.650000	1,026,124.65	383,539.96	0.05
		Base		19.820014	642,584.69	31.650000	1,026,124.65	383,539.96	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	94,149.000	30.698774	2,890,258.87	102.200000	9,622,027.80	6,731,768.93	0.51
		Base		30.698774	2,890,258.87	102.200000	9,622,027.80	6,731,768.93	0.51
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	33,442.000	21.998861	735,685.91	31.570000	1,055,763.94	320,078.03	0.06
		Base		21.998861	735,685.91	31.570000	1,055,763.94	320,078.03	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,294.000	36.336739	410,387.13	91.200000	1,030,012.80	619,625.67	0.05
		Base		36.336739	410,387.13	91.200000	1,030,012.80	619,625.67	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	83,784.000	50.374090	4,220,542.79	119.270000	9,992,917.68	5,772,374.89	0.53
		Base		50.374090	4,220,542.79	119.270000	9,992,917.68	5,772,374.89	0.53
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	22,159.000	61.673185	1,366,616.10	143.810000	3,186,685.79	1,820,069.69	0.17
		Base		61.673185	1,366,616.10	143.810000	3,186,685.79	1,820,069.69	0.17
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,130.000	51.579896	935,143.52	72.090000	1,306,991.70	371,848.18	0.07
		Base		51.579896	935,143.52	72.090000	1,306,991.70	371,848.18	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	271,489.000	46.275891	12,563,395.26	61.190000	16,612,411.91	4,049,016.65	0.88
		Base		46.275891	12,563,395.26	61.190000	16,612,411.91	4,049,016.65	0.88
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	107,887.000	40.603743	4,380,616.01	55.010000	5,934,863.87	1,554,247.86	0.32
		Base		40.603743	4,380,616.01	55.010000	5,934,863.87	1,554,247.86	0.32
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,601.000	407.480700	1,059,857.30	412.020000	1,071,664.02	11,806.72	0.06
		Base		407.480700	1,059,857.30	412.020000	1,071,664.02	11,806.72	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	765,073.000	33.736060	25,810,548.29	60.260000	46,103,298.98	20,292,750.69	2.46
		Base		33.736060	25,810,548.29	60.260000	46,103,298.98	20,292,750.69	2.46
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,137.000	33.422389	706,449.04	66.180000	1,398,846.66	692,397.62	0.07
		Base		33.422389	706,449.04	66.180000	1,398,846.66	692,397.62	0.07
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,949.000	16.596215	1,691,967.49	19.530000	1,991,063.97	299,096.48	0.11
		Base		16.596215	1,691,967.49	19.530000	1,991,063.97	299,096.48	0.11

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,189.000	78.669822	486,887.53	197.440000	1,221,956.16	735,068.63	0.07
		Base		78.669822	486,887.53	197.440000	1,221,956.16	735,068.63	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	18,085.000	51.380605	929,218.25	98.030000	1,772,872.55	843,654.30	0.09
		Base		51.380605	929,218.25	98.030000	1,772,872.55	843,654.30	0.09
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	152,723.000	17.527339	2,676,827.75	41.240000	6,298,296.52	3,621,468.77	0.34
		Base		17.527339	2,676,827.75	41.240000	6,298,296.52	3,621,468.77	0.34
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	42,961.000	51.762547	2,223,770.78	102.710000	4,412,524.31	2,188,753.53	0.23
		Base		51.762547	2,223,770.78	102.710000	4,412,524.31	2,188,753.53	0.23
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	39,810.000	26.663464	1,061,472.52	44.750000	1,781,497.50	720,024.98	0.09
		Base		26.663464	1,061,472.52	44.750000	1,781,497.50	720,024.98	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	16,426.000	30.815593	506,176.93	100.500000	1,650,813.00	1,144,636.07	0.09
		Base		30.815593	506,176.93	100.500000	1,650,813.00	1,144,636.07	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	144,531.000	36.610259	5,291,317.35	41.360000	5,977,802.16	686,484.81	0.32
		Base		36.610259	5,291,317.35	41.360000	5,977,802.16	686,484.81	0.32
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,382.000	50.117287	1,723,132.56	28.400000	976,448.80	-746,683.76	0.05
		Base		50.117287	1,723,132.56	28.400000	976,448.80	-746,683.76	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,369.000	71.044419	1,162,926.10	80.250000	1,313,612.25	150,686.15	0.07
		Base		71.044419	1,162,926.10	80.250000	1,313,612.25	150,686.15	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,892.000	48.034984	763,371.96	33.910000	538,897.72	-224,474.24	0.03
		Base		48.034984	763,371.96	33.910000	538,897.72	-224,474.24	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
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	30,954.000	24.039186	744,108.96	11.340000	351,018.36	-393,090.60	0.02
		Base		24.039186	744,108.96	11.340000	351,018.36	-393,090.60	0.02
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	11,209.000	30.502697	341,904.73	64.090000	718,384.81	376,480.08	0.04
		Base		30.502697	341,904.73	64.090000	718,384.81	376,480.08	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	37,075.000	47.164464	1,748,622.50	37.360000	1,385,122.00	-363,500.50	0.07
		Base		47.164464	1,748,622.50	37.360000	1,385,122.00	-363,500.50	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	31,127.000	16.471969	512,722.99	17.230000	536,318.21	23,595.22	0.03
		Base		16.471969	512,722.99	17.230000	536,318.21	23,595.22	0.03
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	27,360.000	35.209655	963,336.16	36.560000	1,000,281.60	36,945.44	0.05
		Base		35.209655	963,336.16	36.560000	1,000,281.60	36,945.44	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	42,092.000	29.777806	1,253,407.39	117.000000	4,924,764.00	3,671,356.61	0.26
		Base		29.777806	1,253,407.39	117.000000	4,924,764.00	3,671,356.61	0.26
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	47,342.000	34.096952	1,614,217.92	47.010000	2,225,547.42	611,329.50	0.12
		Base		34.096952	1,614,217.92	47.010000	2,225,547.42	611,329.50	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	19,499.000	52.898053	1,031,459.14	45.220000	881,744.78	-149,714.36	0.05
		Base		52.898053	1,031,459.14	45.220000	881,744.78	-149,714.36	0.05
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	52,093.000	37.530489	1,955,075.78	32.440000	1,689,896.92	-265,178.86	0.09
		Base		37.530489	1,955,075.78	32.440000	1,689,896.92	-265,178.86	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	37,361.000	12.055114	450,391.12	11.560000	431,893.16	-18,497.96	0.02
		Base		12.055114	450,391.12	11.560000	431,893.16	-18,497.96	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
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,759.000	12.994272	152,799.65	11.950000	140,520.05	-12,279.60	0.01
		Base		12.994272	152,799.65	11.950000	140,520.05	-12,279.60	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,857.000	54.042562	2,478,229.75	114.230000	5,238,245.11	2,760,015.36	0.28
		Base		54.042562	2,478,229.75	114.230000	5,238,245.11	2,760,015.36	0.28
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	132,383.000	15.538174	2,056,990.06	50.070000	6,628,416.81	4,571,426.75	0.35
		Base		15.538174	2,056,990.06	50.070000	6,628,416.81	4,571,426.75	0.35
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,632.000	8.964326	283,559.56	21.940000	694,006.08	410,446.52	0.04
		Base		8.964326	283,559.56	21.940000	694,006.08	410,446.52	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,185.000	41.971781	1,770,579.60	38.160000	1,609,779.60	-160,800.00	0.09
		Base		41.971781	1,770,579.60	38.160000	1,609,779.60	-160,800.00	0.09
655664100	NORDSTROM INC COMMON STOCK								
		Local	11,410.000	28.780385	328,384.19	55.920000	638,047.20	309,663.01	0.03
		Base		28.780385	328,384.19	55.920000	638,047.20	309,663.01	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	28,821.000	42.906017	1,236,594.33	106.460000	3,068,283.66	1,831,689.33	0.16
		Base		42.906017	1,236,594.33	106.460000	3,068,283.66	1,831,689.33	0.16
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,913.000	57.441076	1,201,265.22	82.150000	1,718,002.95	516,737.73	0.09
		Base		57.441076	1,201,265.22	82.150000	1,718,002.95	516,737.73	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	17,533.000	51.557854	903,963.86	249.650000	4,377,113.45	3,473,149.59	0.23
		Base		51.557854	903,963.86	249.650000	4,377,113.45	3,473,149.59	0.23
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,256.000	34.915437	1,091,316.89	62.190000	1,943,810.64	852,493.75	0.10
		Base		34.915437	1,091,316.89	62.190000	1,943,810.64	852,493.75	0.10

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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
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		52,526.000	Local	18.932692	994,458.57	92.200000	4,842,897.20	3,848,438.63	0.26
			Base	18.932692	994,458.57	92.200000	4,842,897.20	3,848,438.63	0.26
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		9,321.000	Local	48.553161	452,564.01	274.500000	2,558,614.50	2,106,050.49	0.14
			Base	48.553161	452,564.01	274.500000	2,558,614.50	2,106,050.49	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		75,002.000	Local	45.013024	3,376,066.79	71.360000	5,352,142.72	1,976,075.93	0.29
			Base	45.013024	3,376,066.79	71.360000	5,352,142.72	1,976,075.93	0.29
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		23,224.000	Local	42.867606	995,557.28	86.940000	2,019,094.56	1,023,537.28	0.11
			Base	42.867606	995,557.28	86.940000	2,019,094.56	1,023,537.28	0.11
682680103	ONEOK INC COMMON STOCK USD.01								
		20,659.000	Local	25.324040	523,169.34	54.930000	1,134,798.87	611,629.53	0.06
			Base	25.324040	523,169.34	54.930000	1,134,798.87	611,629.53	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		295,484.000	Local	21.772898	6,433,543.12	40.190000	11,875,501.96	5,441,958.84	0.63
			Base	21.772898	6,433,543.12	40.190000	11,875,501.96	5,441,958.84	0.63
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		15,913.000	Local	25.968851	413,242.33	18.370000	292,321.81	-120,920.52	0.02
			Base	25.968851	413,242.33	18.370000	292,321.81	-120,920.52	0.02
69331C108	P G + E CORP COMMON STOCK								
		48,943.000	Local	38.124467	1,865,925.80	58.800000	2,877,848.40	1,011,922.60	0.15
			Base	38.124467	1,865,925.80	58.800000	2,877,848.40	1,011,922.60	0.15
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		48,247.000	Local	80.550181	3,886,304.56	110.540000	5,333,223.38	1,446,918.82	0.28
			Base	80.550181	3,886,304.56	110.540000	5,333,223.38	1,446,918.82	0.28
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		26,143.000	Local	36.046662	942,367.89	95.930000	2,507,897.99	1,565,530.10	0.13
			Base	36.046662	942,367.89	95.930000	2,507,897.99	1,565,530.10	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
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,575.000	25.994921	1,730,611.87	33.460000	2,227,599.50	496,987.63	0.12
		Base		25.994921	1,730,611.87	33.460000	2,227,599.50	496,987.63	0.12
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,877.000	119.459129	940,979.56	105.940000	834,489.38	-106,490.18	0.04
		Base		119.459129	940,979.56	105.940000	834,489.38	-106,490.18	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	34,415.000	30.545157	1,051,211.57	62.150000	2,138,892.25	1,087,680.68	0.11
		Base		30.545157	1,051,211.57	62.150000	2,138,892.25	1,087,680.68	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,147.000	50.730678	666,956.23	138.930000	1,826,512.71	1,159,556.48	0.10
		Base		50.730678	666,956.23	138.930000	1,826,512.71	1,159,556.48	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,180.000	37.235291	304,584.68	38.740000	316,893.20	12,308.52	0.02
		Base		37.235291	304,584.68	38.740000	316,893.20	12,308.52	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	31,503.000	33.044680	1,041,006.55	58.950000	1,857,101.85	816,095.30	0.10
		Base		33.044680	1,041,006.55	58.950000	1,857,101.85	816,095.30	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	110,201.000	17.857183	1,967,879.43	39.280000	4,328,695.28	2,360,815.85	0.23
		Base		17.857183	1,967,879.43	39.280000	4,328,695.28	2,360,815.85	0.23
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,530.000	16.426377	501,497.30	18.720000	571,521.60	70,024.30	0.03
		Base		16.426377	501,497.30	18.720000	571,521.60	70,024.30	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	141,298.000	54.298164	7,672,221.91	100.100000	14,143,929.80	6,471,707.89	0.75
		Base		54.298164	7,672,221.91	100.100000	14,143,929.80	6,471,707.89	0.75
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,741.000	26.370035	283,240.55	50.720000	544,783.52	261,542.97	0.03
		Base		26.370035	283,240.55	50.720000	544,783.52	261,542.97	0.03

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717081103	PFIZER INC COMMON STOCK USD.05								
		595,528.000	Local	28.213259	16,801,785.92	32.140000	19,140,269.92	2,338,484.00	1.02
			Base	28.213259	16,801,785.92	32.140000	19,140,269.92	2,338,484.00	1.02
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		152,310.000	Local	39.877288	6,073,709.69	88.280000	13,445,926.80	7,372,217.11	0.72
			Base	39.877288	6,073,709.69	88.280000	13,445,926.80	7,372,217.11	0.72
718546104	PHILLIPS 66 COMMON STOCK								
		43,634.000	Local	27.735722	1,210,220.50	83.080000	3,625,112.72	2,414,892.22	0.19
			Base	27.735722	1,210,220.50	83.080000	3,625,112.72	2,414,892.22	0.19
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,915.000	Local	42.377555	462,551.01	73.930000	806,945.95	344,394.94	0.04
			Base	42.377555	462,551.01	73.930000	806,945.95	344,394.94	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		16,652.000	Local	91.413359	1,522,215.26	191.040000	3,181,198.08	1,658,982.82	0.17
			Base	91.413359	1,522,215.26	191.040000	3,181,198.08	1,658,982.82	0.17
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		18,222.000	Local	37.684989	686,695.87	14.350000	261,485.70	-425,210.17	0.01
			Base	37.684989	686,695.87	14.350000	261,485.70	-425,210.17	0.01
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		28,004.000	Local	57.388426	1,607,105.49	120.300000	3,368,881.20	1,761,775.71	0.18
			Base	57.388426	1,607,105.49	120.300000	3,368,881.20	1,761,775.71	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		24,402.000	Local	41.092744	1,002,745.14	74.060000	1,807,212.12	804,466.98	0.10
			Base	41.092744	1,002,745.14	74.060000	1,807,212.12	804,466.98	0.10
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		4,873.000	Local	344.720064	1,679,820.87	1,503.680000	7,327,432.64	5,647,611.77	0.39
			Base	344.720064	1,679,820.87	1,503.680000	7,327,432.64	5,647,611.77	0.39
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		26,260.000	Local	32.497137	853,374.83	57.690000	1,514,939.40	661,564.57	0.08
			Base	32.497137	853,374.83	57.690000	1,514,939.40	661,564.57	0.08

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742718109	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK								
		Local	262,019.000	53.911084	14,125,728.22	82.460000	21,606,086.74	7,480,358.52	1.15
		Base		53.911084	14,125,728.22	82.460000	21,606,086.74	7,480,358.52	1.15
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	57,132.000	17.620045	1,006,668.42	33.300000	1,902,495.60	895,827.18	0.10
		Base		17.620045	1,006,668.42	33.300000	1,902,495.60	895,827.18	0.10
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,736.000	41.905344	2,168,014.86	50.900000	2,633,362.40	465,347.54	0.14
		Base		41.905344	2,168,014.86	50.900000	2,633,362.40	465,347.54	0.14
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	42,905.000	50.091987	2,149,196.69	100.600000	4,316,243.00	2,167,046.31	0.23
		Base		50.091987	2,149,196.69	100.600000	4,316,243.00	2,167,046.31	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,671.000	29.570005	1,468,771.73	41.310000	2,051,909.01	583,137.28	0.11
		Base		29.570005	1,468,771.73	41.310000	2,051,909.01	583,137.28	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,641.000	99.683240	1,459,462.32	209.300000	3,064,361.30	1,604,898.98	0.16
		Base		99.683240	1,459,462.32	209.300000	3,064,361.30	1,604,898.98	0.16
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	30,364.000	18.018767	547,121.83	18.860000	572,665.04	25,543.21	0.03
		Base		18.018767	547,121.83	18.860000	572,665.04	25,543.21	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	12,556.000	81.140508	1,018,800.22	53.410000	670,615.96	-348,184.26	0.04
		Base		81.140508	1,018,800.22	53.410000	670,615.96	-348,184.26	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	144,683.000	43.479138	6,290,692.10	68.130000	9,857,252.79	3,566,560.69	0.52
		Base		43.479138	6,290,692.10	68.130000	9,857,252.79	3,566,560.69	0.52
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	0.400	16.250000	6.50	15.000000	6.00	-0.50	0.00
		Base		16.250000	6.50	15.000000	6.00	-0.50	0.00

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74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,832.000	23.537325	349,105.61	33.720000	500,135.04	151,029.43	0.03
		Base		23.537325	349,105.61	33.720000	500,135.04	151,029.43	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	13,649.000	45.209097	617,058.96	87.460000	1,193,741.54	576,682.58	0.06
		Base		45.209097	617,058.96	87.460000	1,193,741.54	576,682.58	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,536.000	96.096870	531,992.27	104.610000	579,120.96	47,128.69	0.03
		Base		96.096870	531,992.27	104.610000	579,120.96	47,128.69	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,456.000	51.856288	957,059.66	35.180000	649,282.08	-307,777.58	0.03
		Base		51.856288	957,059.66	35.180000	649,282.08	-307,777.58	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	28,973.000	45.897194	1,329,779.40	149.540000	4,332,622.42	3,002,843.02	0.23
		Base		45.897194	1,329,779.40	149.540000	4,332,622.42	3,002,843.02	0.23
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,386.000	51.139843	1,298,236.05	55.440000	1,407,399.84	109,163.79	0.07
		Base		51.139843	1,298,236.05	55.440000	1,407,399.84	109,163.79	0.07
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,780.000	30.422130	540,905.47	79.110000	1,406,575.80	865,670.33	0.07
		Base		30.422130	540,905.47	79.110000	1,406,575.80	865,670.33	0.07
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,410.000	247.030069	1,830,492.81	379.240000	2,810,168.40	979,675.59	0.15
		Base		247.030069	1,830,492.81	379.240000	2,810,168.40	979,675.59	0.15
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	123,236.000	12.746486	1,570,825.93	13.540000	1,668,615.44	97,789.51	0.09
		Base		12.746486	1,570,825.93	13.540000	1,668,615.44	97,789.51	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	22,890.000	24.013608	549,671.48	55.490000	1,270,166.10	720,494.62	0.07
		Base		24.013608	549,671.48	55.490000	1,270,166.10	720,494.62	0.07

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761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
			81,279.000	19.090625	1,551,666.95	54.100000	4,397,193.90	2,845,526.95	0.23
		Base		19.090625	1,551,666.95	54.100000	4,397,193.90	2,845,526.95	0.23
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
			12,778.000	29.725526	379,832.77	44.870000	573,348.86	193,516.09	0.03
		Base		29.725526	379,832.77	44.870000	573,348.86	193,516.09	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
			12,705.000	46.450863	590,158.22	133.710000	1,698,785.55	1,108,627.33	0.09
		Base		46.450863	590,158.22	133.710000	1,698,785.55	1,108,627.33	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
			12,756.000	42.607131	543,496.56	92.720000	1,182,736.32	639,239.76	0.06
		Base		42.607131	543,496.56	92.720000	1,182,736.32	639,239.76	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
			9,949.000	72.025467	716,581.37	181.110000	1,801,863.39	1,085,282.02	0.10
		Base		72.025467	716,581.37	181.110000	1,801,863.39	1,085,282.02	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01								
			38,937.000	14.511294	565,026.26	67.590000	2,631,751.83	2,066,725.57	0.14
		Base		14.511294	565,026.26	67.590000	2,631,751.83	2,066,725.57	0.14
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
			5,251.000	41.015784	215,373.88	78.300000	411,153.30	195,779.42	0.02
		Base		41.015784	215,373.88	78.300000	411,153.30	195,779.42	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
			25,919.000	41.333340	1,071,318.85	118.990000	3,084,101.81	2,012,782.96	0.16
		Base		41.333340	1,071,318.85	118.990000	3,084,101.81	2,012,782.96	0.16
78440X101	SL GREEN REALTY CORP REIT USD.01								
			9,849.000	132.754442	1,307,498.50	105.360000	1,037,690.64	-269,807.86	0.06
		Base		132.754442	1,307,498.50	105.360000	1,037,690.64	-269,807.86	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
			21,715.000	200.272871	4,348,925.40	220.380000	4,785,551.70	436,626.30	0.25
		Base		200.272871	4,348,925.40	220.380000	4,785,551.70	436,626.30	0.25

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786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	27,974.000	34.572394	967,128.16	79.200000	2,215,540.80	1,248,412.64	0.12
		Base		34.572394	967,128.16	79.200000	2,215,540.80	1,248,412.64	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	63,218.000	31.040089	1,962,292.37	72.000000	4,551,696.00	2,589,403.63	0.24
		Base		31.040089	1,962,292.37	72.000000	4,551,696.00	2,589,403.63	0.24
80589M102	SCANA CORP COMMON STOCK								
		Local	14,031.000	40.700039	571,062.25	70.530000	989,606.43	418,544.18	0.05
		Base		40.700039	571,062.25	70.530000	989,606.43	418,544.18	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,030.000	139.472684	1,119,965.65	148.960000	1,196,148.80	76,183.15	0.06
		Base		139.472684	1,119,965.65	148.960000	1,196,148.80	76,183.15	0.06
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	136,539.000	85.638662	11,693,017.28	84.050000	11,476,102.95	-216,914.33	0.61
		Base		85.638662	11,693,017.28	84.050000	11,476,102.95	-216,914.33	0.61
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,202.000	21.112423	2,495,530.60	38.660000	4,569,689.32	2,074,158.72	0.24
		Base		21.112423	2,495,530.60	38.660000	4,569,689.32	2,074,158.72	0.24
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,346.000	49.921922	466,570.28	69.260000	647,303.96	180,733.68	0.03
		Base		49.921922	466,570.28	69.260000	647,303.96	180,733.68	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,312.000	23.652996	456,786.65	45.600000	880,627.20	423,840.55	0.05
		Base		23.652996	456,786.65	45.600000	880,627.20	423,840.55	0.05

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816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,525.000	52.048848	1,276,498.00	99.800000	2,447,595.00	1,171,097.00	0.13
		Base		52.048848	1,276,498.00	99.800000	2,447,595.00	1,171,097.00	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,877.000	64.218592	505,849.85	268.670000	2,116,313.59	1,610,463.74	0.11
		Base		64.218592	505,849.85	268.670000	2,116,313.59	1,610,463.74	0.11
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,850.000	83.031512	2,561,522.16	179.650000	5,542,202.50	2,980,680.34	0.30
		Base		83.031512	2,561,522.16	179.650000	5,542,202.50	2,980,680.34	0.30
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,409.000	92.588038	1,704,453.19	76.850000	1,414,731.65	-289,721.54	0.08
		Base		92.588038	1,704,453.19	76.850000	1,414,731.65	-289,721.54	0.08
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,430.000	62.232214	711,314.21	125.950000	1,439,608.50	728,294.29	0.08
		Base		62.232214	711,314.21	125.950000	1,439,608.50	728,294.29	0.08
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,703.000	48.517298	276,694.15	167.200000	953,541.60	676,847.45	0.05
		Base		48.517298	276,694.15	167.200000	953,541.60	676,847.45	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	96,089.000	33.680189	3,236,295.64	46.820000	4,498,886.98	1,262,591.34	0.24
		Base		33.680189	3,236,295.64	46.820000	4,498,886.98	1,262,591.34	0.24
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	60,895.000	14.089378	857,972.68	46.610000	2,838,315.95	1,980,343.27	0.15
		Base		14.089378	857,972.68	46.610000	2,838,315.95	1,980,343.27	0.15
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	48,447.000	33.764318	1,635,779.93	11.350000	549,873.45	-1,085,906.48	0.03
		Base		33.764318	1,635,779.93	11.350000	549,873.45	-1,085,906.48	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	68,834.000	25.244642	1,737,689.66	40.950000	2,818,752.30	1,081,062.64	0.15
		Base		25.244642	1,737,689.66	40.950000	2,818,752.30	1,081,062.64	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
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,768.000	53.390672	788,473.45	118.630000	1,751,927.84	963,454.39	0.09
		Base		53.390672	788,473.45	118.630000	1,751,927.84	963,454.39	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	63,858.000	17.480293	1,116,256.54	9.670000	617,506.86	-498,749.68	0.03
		Base		17.480293	1,116,256.54	9.670000	617,506.86	-498,749.68	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	143,991.000	14.250240	2,051,906.37	57.970000	8,347,158.27	6,295,251.90	0.44
		Base		14.250240	2,051,906.37	57.970000	8,347,158.27	6,295,251.90	0.44
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	35,995.000	51.806113	1,864,761.03	78.800000	2,836,406.00	971,644.97	0.15
		Base		51.806113	1,864,761.03	78.800000	2,836,406.00	971,644.97	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,349.000	69.052493	576,519.26	72.970000	609,226.53	32,707.27	0.03
		Base		69.052493	576,519.26	72.970000	609,226.53	32,707.27	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,502.000	50.610341	1,543,716.63	113.660000	3,466,857.32	1,923,140.69	0.18
		Base		50.610341	1,543,716.63	113.660000	3,466,857.32	1,923,140.69	0.18
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	49,228.000	42.743558	2,104,179.89	51.950000	2,557,394.60	453,214.71	0.14
		Base		42.743558	2,104,179.89	51.950000	2,557,394.60	453,214.71	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	60,438.000	29.015219	1,753,621.83	24.390000	1,474,082.82	-279,539.01	0.08
		Base		29.015219	1,753,621.83	24.390000	1,474,082.82	-279,539.01	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	77,782.000	31.788875	2,472,602.29	34.560000	2,688,145.92	215,543.63	0.14
		Base		31.788875	2,472,602.29	34.560000	2,688,145.92	215,543.63	0.14
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	50,143.000	27.882975	1,398,136.00	53.250000	2,670,114.75	1,271,978.75	0.14
		Base		27.882975	1,398,136.00	53.250000	2,670,114.75	1,271,978.75	0.14

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872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	64,470.000	17.105020	1,102,760.62	78.340000	5,050,579.80	3,947,819.18	0.27
		Base		17.105020	1,102,760.62	78.340000	5,050,579.80	3,947,819.18	0.27
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	56,441.000	46.308658	2,613,706.97	77.240000	4,359,502.84	1,745,795.87	0.23
		Base		46.308658	2,613,706.97	77.240000	4,359,502.84	1,745,795.87	0.23
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	21,043.000	38.103887	801,820.09	22.430000	471,994.49	-329,825.60	0.03
		Base		38.103887	801,820.09	22.430000	471,994.49	-329,825.60	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,802.000	23.904245	306,022.15	26.850000	343,733.70	37,711.55	0.02
		Base		23.904245	306,022.15	26.850000	343,733.70	37,711.55	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,663.000	39.937956	465,796.38	81.350000	948,785.05	482,988.67	0.05
		Base		39.937956	465,796.38	81.350000	948,785.05	482,988.67	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	98,495.000	35.443096	3,490,967.71	73.930000	7,281,735.35	3,790,767.64	0.39
		Base		35.443096	3,490,967.71	73.930000	7,281,735.35	3,790,767.64	0.39
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	26,456.000	32.012747	846,929.24	46.030000	1,217,769.68	370,840.44	0.06
		Base		32.012747	846,929.24	46.030000	1,217,769.68	370,840.44	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	38,708.000	54.400454	2,105,732.78	140.110000	5,423,377.88	3,317,645.10	0.29
		Base		54.400454	2,105,732.78	140.110000	5,423,377.88	3,317,645.10	0.29
88579Y101	3M CO COMMON STOCK USD.01								
		Local	59,340.000	73.681195	4,372,242.14	171.740000	10,191,051.60	5,818,809.46	0.54
		Base		73.681195	4,372,242.14	171.740000	10,191,051.60	5,818,809.46	0.54
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,546.000	44.963610	474,186.23	82.480000	869,834.08	395,647.85	0.05
		Base		44.963610	474,186.23	82.480000	869,834.08	395,647.85	0.05

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887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	76,369.000	59.409946	4,537,078.18	91.820000	7,012,201.58	2,475,123.40	0.37
		Base		59.409946	4,537,078.18	91.820000	7,012,201.58	2,475,123.40	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,936.000	21.063429	230,349.66	70.090000	766,504.24	536,154.58	0.04
		Base		21.063429	230,349.66	70.090000	766,504.24	536,154.58	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,245.000	27.019404	438,930.21	49.220000	799,578.90	360,648.69	0.04
		Base		27.019404	438,930.21	49.220000	799,578.90	360,648.69	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	13,123.000	72.130961	946,574.60	75.070000	985,143.61	38,569.01	0.05
		Base		72.130961	946,574.60	75.070000	985,143.61	38,569.01	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,916.000	264.990820	1,302,694.87	251.430000	1,236,029.88	-66,664.99	0.07
		Base		264.990820	1,302,694.87	251.430000	1,236,029.88	-66,664.99	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	28,304.000	44.906145	1,271,023.54	113.350000	3,208,258.40	1,937,234.86	0.17
		Base		44.906145	1,271,023.54	113.350000	3,208,258.40	1,937,234.86	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,217.000	36.746926	412,190.27	48.280000	541,556.76	129,366.49	0.03
		Base		36.746926	412,190.27	48.280000	541,556.76	129,366.49	0.03
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	104,465.000	16.291431	1,701,884.34	28.110000	2,936,511.15	1,234,626.81	0.16
		Base		16.291431	1,701,884.34	28.110000	2,936,511.15	1,234,626.81	0.16
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	47,823.000	26.819352	1,282,581.88	28.060000	1,341,913.38	59,331.50	0.07
		Base		26.819352	1,282,581.88	28.060000	1,341,913.38	59,331.50	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	29,204.000	21.694972	633,579.95	56.810000	1,659,079.24	1,025,499.29	0.09
		Base		21.694972	633,579.95	56.810000	1,659,079.24	1,025,499.29	0.09

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902653104	UDR INC REIT USD.01								
		Local	26,219.000	35.883201	940,821.65	34.040000	892,494.76	-48,326.89	0.05
		Base		35.883201	940,821.65	34.040000	892,494.76	-48,326.89	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	157,957.000	26.563739	4,195,928.53	49.620000	7,837,826.34	3,641,897.81	0.42
		Base		26.563739	4,195,928.53	49.620000	7,837,826.34	3,641,897.81	0.42
90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01								
		Local	5,757.000	207.105928	1,192,308.83	259.500000	1,493,941.50	301,632.67	0.08
		Base		207.105928	1,192,308.83	259.500000	1,493,941.50	301,632.67	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,005.000	28.525410	513,600.00	30.800000	554,554.00	40,954.00	0.03
		Base		28.525410	513,600.00	30.800000	554,554.00	40,954.00	0.03
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	18,098.000	26.142929	473,134.72	25.780000	466,566.44	-6,568.28	0.02
		Base		26.142929	473,134.72	25.780000	466,566.44	-6,568.28	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	81,776.000	27.098693	2,216,022.72	101.330000	8,286,362.08	6,070,339.36	0.44
		Base		27.098693	2,216,022.72	101.330000	8,286,362.08	6,070,339.36	0.44
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	28,806.000	56.790600	1,635,910.02	68.950000	1,986,173.70	350,263.68	0.11
		Base		56.790600	1,635,910.02	68.950000	1,986,173.70	350,263.68	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,869.000	69.688942	4,729,718.79	115.920000	7,867,374.48	3,137,655.69	0.42
		Base		69.688942	4,729,718.79	115.920000	7,867,374.48	3,137,655.69	0.42
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,460.000	114.440859	968,169.67	101.110000	855,390.60	-112,779.07	0.05
		Base		114.440859	968,169.67	101.110000	855,390.60	-112,779.07	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	76,418.000	56.754164	4,337,039.68	107.720000	8,231,746.96	3,894,707.28	0.44
		Base		56.754164	4,337,039.68	107.720000	8,231,746.96	3,894,707.28	0.44

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91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,506.000	39.994261	3,739,703.35	158.320000	14,803,869.92	11,064,166.57	0.79
		Base		39.994261	3,739,703.35	158.320000	14,803,869.92	11,064,166.57	0.79
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,845.000	114.379066	1,011,682.84	123.020000	1,088,111.90	76,429.06	0.06
		Base		114.379066	1,011,682.84	123.020000	1,088,111.90	76,429.06	0.06
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	23,038.000	23.918265	551,028.98	42.270000	973,816.26	422,787.28	0.05
		Base		23.918265	551,028.98	42.270000	973,816.26	422,787.28	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	8,740.000	31.716439	277,201.68	31.600000	276,184.00	-1,017.68	0.01
		Base		31.716439	277,201.68	31.600000	276,184.00	-1,017.68	0.01
918204108	VF CORP COMMON STOCK								
		Local	32,576.000	20.462056	666,571.92	54.510000	1,775,717.76	1,109,145.84	0.09
		Base		20.462056	666,571.92	54.510000	1,775,717.76	1,109,145.84	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	45,295.000	30.756211	1,393,102.57	61.560000	2,788,360.20	1,395,257.63	0.15
		Base		30.756211	1,393,102.57	61.560000	2,788,360.20	1,395,257.63	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	9,169.000	50.576655	463,737.35	89.830000	823,651.27	359,913.92	0.04
		Base		50.576655	463,737.35	89.830000	823,651.27	359,913.92	0.04
92276F100	VENTAS INC REIT USD.25								
		Local	34,495.000	42.841013	1,477,800.73	60.420000	2,084,187.90	606,387.17	0.11
		Base		42.841013	1,477,800.73	60.420000	2,084,187.90	606,387.17	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,120.000	27.533297	251,103.67	78.850000	719,112.00	468,008.33	0.04
		Base		27.533297	251,103.67	78.850000	719,112.00	468,008.33	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	400,213.000	42.366859	16,955,767.75	49.900000	19,970,628.70	3,014,860.95	1.06
		Base		42.366859	16,955,767.75	49.900000	19,970,628.70	3,014,860.95	1.06

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92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	15,428.000	81.337838	1,254,880.17	83.080000	1,281,758.24	26,878.07	0.07
		Base		81.337838	1,254,880.17	83.080000	1,281,758.24	26,878.07	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,327.000	79.856530	1,942,669.81	81.610000	1,985,326.47	42,656.66	0.11
		Base		79.856530	1,942,669.81	81.610000	1,985,326.47	42,656.66	0.11
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	34,090.000	44.395229	1,513,433.35	37.480000	1,277,693.20	-235,740.15	0.07
		Base		44.395229	1,513,433.35	37.480000	1,277,693.20	-235,740.15	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	185,211.000	26.088509	4,831,878.93	77.320000	14,320,514.52	9,488,635.59	0.76
		Base		26.088509	4,831,878.93	77.320000	14,320,514.52	9,488,635.59	0.76
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,871.000	73.521516	1,240,381.49	97.750000	1,649,140.25	408,758.76	0.09
		Base		73.521516	1,240,381.49	97.750000	1,649,140.25	408,758.76	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	13,065.000	57.558958	752,007.78	125.650000	1,641,617.25	889,609.47	0.09
		Base		57.558958	752,007.78	125.650000	1,641,617.25	889,609.47	0.09
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	30,987.000	35.687681	1,105,854.18	56.010000	1,735,581.87	629,727.69	0.09
		Base		35.687681	1,105,854.18	56.010000	1,735,581.87	629,727.69	0.09
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	148,812.000	54.679998	8,137,039.81	70.430000	10,480,829.16	2,343,789.35	0.56
		Base		54.679998	8,137,039.81	70.430000	10,480,829.16	2,343,789.35	0.56
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	83,948.000	38.837471	3,260,328.02	84.730000	7,112,914.04	3,852,586.02	0.38
		Base		38.837471	3,260,328.02	84.730000	7,112,914.04	3,852,586.02	0.38
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	39,951.000	30.199630	1,206,505.42	69.520000	2,777,393.52	1,570,888.10	0.15
		Base		30.199630	1,206,505.42	69.520000	2,777,393.52	1,570,888.10	0.15

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941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,911.000	52.946453	418,859.39	134.570000	1,064,583.27	645,723.88	0.06
		Base		52.946453	418,859.39	134.570000	1,064,583.27	645,723.88	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	410,837.000	37.048462	15,220,878.83	52.920000	21,741,494.04	6,520,615.21	1.16
		Base		37.048462	15,220,878.83	52.920000	21,741,494.04	6,520,615.21	1.16
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	35,140.000	54.798000	1,925,601.72	62.780000	2,206,089.20	280,487.48	0.12
		Base		54.798000	1,925,601.72	62.780000	2,206,089.20	280,487.48	0.12
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	27,909.000	37.923685	1,058,412.13	63.660000	1,776,686.94	718,274.81	0.09
		Base		37.923685	1,058,412.13	63.660000	1,776,686.94	718,274.81	0.09
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	47,886.000	17.337615	830,229.01	21.030000	1,007,042.58	176,813.57	0.05
		Base		17.337615	830,229.01	21.030000	1,007,042.58	176,813.57	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	24,691.000	43.919420	1,084,414.41	51.200000	1,264,179.20	179,764.79	0.07
		Base		43.919420	1,084,414.41	51.200000	1,264,179.20	179,764.79	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	73,510.000	27.747482	2,039,717.38	30.830000	2,266,313.30	226,595.92	0.12
		Base		27.747482	2,039,717.38	30.830000	2,266,313.30	226,595.92	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,408.000	92.441744	684,808.44	162.440000	1,203,355.52	518,547.08	0.06
		Base		92.441744	684,808.44	162.440000	1,203,355.52	518,547.08	0.06
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	31,301.000	33.764942	1,056,876.45	30.390000	951,237.39	-105,639.06	0.05
		Base		33.764942	1,056,876.45	30.390000	951,237.39	-105,639.06	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	67,059.000	28.117427	1,885,526.53	30.700000	2,058,711.30	173,184.77	0.11
		Base		28.117427	1,885,526.53	30.700000	2,058,711.30	173,184.77	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
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	10,788.000	33.589812	362,366.89	71.990000	776,628.12	414,261.23	0.04
		Base		33.589812	362,366.89	71.990000	776,628.12	414,261.23	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,796.000	73.154183	570,310.01	101.990000	795,114.04	224,804.03	0.04
		Base		73.154183	570,310.01	101.990000	795,114.04	224,804.03	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	49,871.000	23.289692	1,161,480.25	39.010000	1,945,467.71	783,987.46	0.10
		Base		23.289692	1,161,480.25	39.010000	1,945,467.71	783,987.46	0.10
983919101	XILINX INC COMMON STOCK USD.01								
		Local	24,886.000	37.339910	929,240.99	53.980000	1,343,346.28	414,105.29	0.07
		Base		37.339910	929,240.99	53.980000	1,343,346.28	414,105.29	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	83,569.000	13.130077	1,097,267.39	9.350000	781,370.15	-315,897.24	0.04
		Base		13.130077	1,097,267.39	9.350000	781,370.15	-315,897.24	0.04
98419M100	XYLEM INC COMMON STOCK								
		Local	17,592.000	27.332717	480,837.15	51.580000	907,395.36	426,558.21	0.05
		Base		27.332717	480,837.15	51.580000	907,395.36	426,558.21	0.05
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	85,970.000	29.268264	2,516,192.69	41.020000	3,526,489.40	1,010,296.71	0.19
		Base		29.268264	2,516,192.69	41.020000	3,526,489.40	1,010,296.71	0.19
988498101	YUM BRANDS INC COMMON STOCK								
		Local	34,202.000	20.206187	691,092.00	63.390000	2,168,064.78	1,476,972.78	0.12
		Base		20.206187	691,092.00	63.390000	2,168,064.78	1,476,972.78	0.12
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,637.000	68.809688	1,351,215.85	101.860000	2,000,224.82	649,008.97	0.11
		Base		68.809688	1,351,215.85	101.860000	2,000,224.82	649,008.97	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	20,137.000	37.037804	745,830.25	39.790000	801,251.23	55,420.98	0.04
		Base		37.037804	745,830.25	39.790000	801,251.23	55,420.98	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
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,603.000	33.014929	1,604,624.61	50.380000	2,448,619.14	843,994.53	0.13
		Base		33.014929	1,604,624.61	50.380000	2,448,619.14	843,994.53	0.13
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	0.500	47.000000	23.50	53.560000	26.78	3.28	0.00
		Base		47.000000	23.50	53.560000	26.78	3.28	0.00
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,415.000	29.583819	278,531.66	66.910000	629,957.65	351,425.99	0.03
		Base		29.583819	278,531.66	66.910000	629,957.65	351,425.99	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	36,787.000	169.953901	6,252,094.16	194.300000	7,147,714.10	895,619.94	0.38
		Base		169.953901	6,252,094.16	194.300000	7,147,714.10	895,619.94	0.38
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	26,076.000	41.617994	1,085,230.80	114.100000	2,975,271.60	1,890,040.80	0.16
		Base		41.617994	1,085,230.80	114.100000	2,975,271.60	1,890,040.80	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	61,121.000	64.359160	3,933,696.22	119.430000	7,299,681.03	3,365,984.81	0.39
		Base		64.359160	3,933,696.22	119.430000	7,299,681.03	3,365,984.81	0.39
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	26,780.000	39.662294	1,062,156.23	64.000000	1,713,920.00	651,763.77	0.09
		Base		39.662294	1,062,156.23	64.000000	1,713,920.00	651,763.77	0.09
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	44,643.000	36.564624	1,632,354.49	66.510000	2,969,205.93	1,336,851.44	0.16
		Base		36.564624	1,632,354.49	66.510000	2,969,205.93	1,336,851.44	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	19,466.000	80.785842	1,572,577.20	16.010000	311,650.66	-1,260,926.54	0.02
		Base		80.785842	1,572,577.20	16.010000	311,650.66	-1,260,926.54	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	25,330.000	36.061695	913,442.74	74.540000	1,888,098.20	974,655.46	0.10
		Base		36.061695	913,442.74	74.540000	1,888,098.20	974,655.46	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
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	40,246.000	23.645379	951,631.94	31.310000	1,260,102.26	308,470.32	0.07
		Base		23.645379	951,631.94	31.310000	1,260,102.26	308,470.32	0.07
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	79,265.000	37.157619	2,945,298.68	44.980000	3,565,339.70	620,041.02	0.19
		Base		37.157619	2,945,298.68	44.980000	3,565,339.70	620,041.02	0.19
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	10,576.000	73.721943	779,683.27	52.700000	557,355.20	-222,328.07	0.03
		Base		73.721943	779,683.27	52.700000	557,355.20	-222,328.07	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	135,680.000	74.808899	10,150,071.36	73.010000	9,905,996.80	-244,074.56	0.53
		Base		74.808899	10,150,071.36	73.010000	9,905,996.80	-244,074.56	0.53
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	16,594.000	80.961498	1,343,475.10	46.490000	771,455.06	-572,020.04	0.04
		Base		80.961498	1,343,475.10	46.490000	771,455.06	-572,020.04	0.04
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	32,980.000	39.223484	1,293,590.51	43.100000	1,421,438.00	127,847.49	0.08
		Base		39.223484	1,293,590.51	43.100000	1,421,438.00	127,847.49	0.08
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	29,317.000	28.273271	828,887.49	40.100000	1,175,611.70	346,724.21	0.06
		Base		28.273271	828,887.49	40.100000	1,175,611.70	346,724.21	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	16,359.000	39.026239	638,430.25	57.460000	939,988.14	301,557.89	0.05
		Base		39.026239	638,430.25	57.460000	939,988.14	301,557.89	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	7,422.000	120.319551	893,011.71	91.290000	677,554.38	-215,457.33	0.04
		Base		120.319551	893,011.71	91.290000	677,554.38	-215,457.33	0.04
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,741.000	124.908006	1,591,452.90	124.370000	1,584,598.17	-6,854.73	0.08
		Base		124.908006	1,591,452.90	124.370000	1,584,598.17	-6,854.73	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	14,067.000	123.678307	1,739,782.75	86.340000	1,214,544.78	-525,237.97	0.06
		Base		123.678307	1,739,782.75	86.340000	1,214,544.78	-525,237.97	0.06
G98294104	XL GROUP LTD COMMON STOCK								
		Local	26,997.000	37.032723	999,772.43	36.130000	975,401.61	-24,370.82	0.05
		Base		37.032723	999,772.43	36.130000	975,401.61	-24,370.82	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	45,661.000	76.204863	3,479,590.25	128.000000	5,844,608.00	2,365,017.75	0.31
		Base		76.204863	3,479,590.25	128.000000	5,844,608.00	2,365,017.75	0.31
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		Local	11,312.000	42.760667	483,708.67	52.160000	590,033.92	106,325.25	0.03
		Base		42.760667	483,708.67	52.160000	590,033.92	106,325.25	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	34,909.000	36.433012	1,271,840.01	67.640000	2,361,244.76	1,089,404.75	0.13
		Base		36.433012	1,271,840.01	67.640000	2,361,244.76	1,089,404.75	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	38,095.000	41.983289	1,599,353.40	12.900000	491,425.50	-1,107,927.90	0.03
		Base		41.983289	1,599,353.40	12.900000	491,425.50	-1,107,927.90	0.03
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	33,468.000	55.350529	1,852,471.50	90.320000	3,022,829.76	1,170,358.26	0.16
		Base		55.350529	1,852,471.50	90.320000	3,022,829.76	1,170,358.26	0.16
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	45,165.000	56.313456	2,543,397.23	36.610000	1,653,490.65	-889,906.58	0.09
		Base		56.313456	2,543,397.23	36.610000	1,653,490.65	-889,906.58	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,485.000	78.295279	1,290,697.68	80.970000	1,334,790.45	44,092.77	0.07
		Base		78.295279	1,290,697.68	80.970000	1,334,790.45	44,092.77	0.07
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	50,904.000	128.291595	6,530,555.33	170.490000	8,678,622.96	2,148,067.63	0.46
		Base		128.291595	6,530,555.33	170.490000	8,678,622.96	2,148,067.63	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		29,114,892.233	Local		1,142,758,050.96		1,868,139,879.82	725,381,828.86	99.48
			Base		1,142,758,050.96		1,868,139,879.82	725,381,828.86	99.48
EQUITY Total									
		29,114,892.233	Base		1,142,758,050.96		1,868,139,879.82	725,381,828.86	99.48

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		38,875,022.533	Base	1,152,520,562.95		1,877,902,937.39	725,382,374.44	100.00

& 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								
			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
912796JE0	TREASURY BILL 03/17 0.00000					0.64	02 Mar 2017		
			30,000,000.000	Local	99.844794	29,953,438.33	99.882900	29,964,870.00	11,431.67	2.82
				Base	99.844794	29,953,438.33	99.882900	29,964,870.00	11,431.67	2.82
912796KC2	TREASURY BILL 01/17 0.00000					0.323	12 Jan 2017		
			20,000,000.000	Local	99.962317	19,992,463.33	99.962317	19,992,463.33	0.00	1.88
				Base	99.962317	19,992,463.33	99.962317	19,992,463.33	0.00	1.88
912796KM0	TREASURY BILL 03/17 0.00000					0.467	09 Mar 2017		
			20,000,000.000	Local	99.872872	19,974,574.44	99.869500	19,973,900.00	-674.44	1.88
				Base	99.872872	19,974,574.44	99.869500	19,973,900.00	-674.44	1.88
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
			10,000,000.000	Local	99.860000	9,986,000.00	99.857900	9,985,790.00	-210.00	0.94
				Base	99.860000	9,986,000.00	99.857900	9,985,790.00	-210.00	0.94
979QHR003	SOUTH STREET REPO					0.3	01 Dec 2016		
			130,000,000.000	Local	100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	12.25
				Base	100.000000	130,000,000.00	100.000000	130,000,000.00	0.00	12.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.3	01 Dec 2016		
		Local	82,007,996.500	100.000000	82,007,996.50	100.000000	82,007,996.50	0.00	7.73
		Base		100.000000	82,007,996.50	100.000000	82,007,996.50	0.00	7.73
US DOLLAR Total									
		Local	292,007,996.500		291,914,472.60		291,925,019.83	10,547.23	27.52
		Base			291,914,472.60		291,925,019.83	10,547.23	27.52
CASH EQUIVALENT Total									
		Base	292,007,996.500		291,914,472.60		291,925,019.83	10,547.23	27.52
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	6,865,863.930	100.831016	6,922,920.38	99.959200	6,863,062.66	-59,857.72	0.65
		Base		100.831016	6,922,920.38	99.959200	6,863,062.66	-59,857.72	0.65
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	4,482,247.350	103.140672	4,623,020.02	102.797963	4,607,658.97	-15,361.05	0.43
	Original Face:	Base	15,000,000.000	103.140672	4,623,020.02	102.797963	4,607,658.97	-15,361.05	0.43
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	5,433.750	102.196457	5,553.10	104.404688	5,673.09	119.99	0.00
	Original Face:	Base	159,822.000	102.196457	5,553.10	104.404688	5,673.09	119.99	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	7,814.120	102.411020	8,002.52	104.992525	8,204.24	201.72	0.00
	Original Face:	Base	200,000.000	102.411020	8,002.52	104.992525	8,204.24	201.72	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	6,593.580	101.034339	6,661.78	103.425665	6,819.45	157.67	0.00
	Original Face:	Base	1,170,550.000	101.034339	6,661.78	103.425665	6,819.45	157.67	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	35,449.170	101.508018	35,983.75	103.047498	36,529.48	545.73	0.00
	Original Face:	Base	3,070,737.000	101.508018	35,983.75	103.047498	36,529.48	545.73	0.00

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36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	35,886.530	101.637049	36,474.01	103.083360	36,993.04	519.03	0.00
Original Face:		Base	2,150,000.000	101.637049	36,474.01	103.083360	36,993.04	519.03	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	46,678.170	101.701288	47,472.30	103.076578	48,114.26	641.96	0.00
Original Face:		Base	3,000,000.000	101.701288	47,472.30	103.076578	48,114.26	641.96	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	101,563.220	101.781925	103,373.00	103.093328	104,704.90	1,331.90	0.01
Original Face:		Base	6,427,055.000	101.781925	103,373.00	103.093328	104,704.90	1,331.90	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,156.590	101.966989	1,179.34	104.755174	1,211.59	32.25	0.00
Original Face:		Base	50,000.000	101.966989	1,179.34	104.755174	1,211.59	32.25	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	81,098.660	101.855049	82,603.08	104.356639	84,631.84	2,028.76	0.01
Original Face:		Base	2,975,426.000	101.855049	82,603.08	104.356639	84,631.84	2,028.76	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	153,797.670	102.883899	158,233.04	104.828989	161,224.54	2,991.50	0.02
Original Face:		Base	2,793,101.000	102.883899	158,233.04	104.828989	161,224.54	2,991.50	0.02
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	98,684.770	103.005712	101,650.95	105.098928	103,716.64	2,065.69	0.01
Original Face:		Base	1,680,083.000	103.005712	101,650.95	105.098928	103,716.64	2,065.69	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	52,293.980	103.409800	54,077.10	104.407228	54,598.69	521.59	0.01
Original Face:		Base	754,224.000	103.409800	54,077.10	104.407228	54,598.69	521.59	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	7,089.860	102.917124	7,296.68	104.534979	7,411.38	114.70	0.00
Original Face:		Base	300,000.000	102.917124	7,296.68	104.534979	7,411.38	114.70	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	51,974.960	103.627882	53,860.55	105.039072	54,594.02	733.47	0.01
Original Face:		Base	300,000.000	103.627882	53,860.55	105.039072	54,594.02	733.47	0.01

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36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	36,051.680	103.687262	37,381.00	105.053553	37,873.57	492.57	0.00
Original Face:		Base	1,297,789.000	103.687262	37,381.00	105.053553	37,873.57	492.57	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	28,076.380	103.720458	29,120.95	104.743615	29,408.22	287.27	0.00
Original Face:		Base	1,048,917.000	103.720458	29,120.95	104.743615	29,408.22	287.27	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	60,594.750	103.685418	62,827.92	106.722871	64,668.46	1,840.54	0.01
Original Face:		Base	438,038.000	103.685418	62,827.92	106.722871	64,668.46	1,840.54	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,534,206.700	103.961108	2,634,589.37	107.344724	2,720,337.19	85,747.82	0.26
Original Face:		Base	10,000,000.000	103.961108	2,634,589.37	107.344724	2,720,337.19	85,747.82	0.26
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,394,532.660	106.216197	1,481,219.56	104.987310	1,464,082.33	-17,137.23	0.14
Original Face:		Base	17,600,000.000	106.216197	1,481,219.56	104.987310	1,464,082.33	-17,137.23	0.14
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	362,345.740	100.942553	365,761.04	107.634260	390,008.16	24,247.12	0.04
Original Face:		Base	16,300,000.000	100.942553	365,761.04	107.634260	390,008.16	24,247.12	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,340,610.740	106.170222	4,608,436.05	104.941140	4,555,086.39	-53,349.66	0.43
Original Face:		Base	50,000,000.000	106.170222	4,608,436.05	104.941140	4,555,086.39	-53,349.66	0.43
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.96178	20 Jun 2042		
		Local	2,460,320.940	100.137174	2,463,695.85	100.017450	2,460,750.27	-2,945.58	0.23
Original Face:		Base	10,000,000.000	100.137174	2,463,695.85	100.017450	2,460,750.27	-2,945.58	0.23
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	23,499,407.100	102.645344	24,121,047.26	97.990920	23,027,285.21	-1,093,762.05	2.17
Original Face:		Base	41,570,000.000	102.645344	24,121,047.26	97.990920	23,027,285.21	-1,093,762.05	2.17
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.84206	16 Jun 2037		
		Local	3,061,242.670	100.210778	3,067,695.11	99.693590	3,051,862.72	-15,832.39	0.29
Original Face:		Base	32,313,742.000	100.210778	3,067,695.11	99.693590	3,051,862.72	-15,832.39	0.29

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38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	92,748.320	101.417514	94,063.04	100.131940	92,870.69	-1,192.35	0.01
Original Face:		Base	5,130,000.000	101.417514	94,063.04	100.131940	92,870.69	-1,192.35	0.01
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,627,326.560	107.239279	1,745,133.27	107.079310	1,742,530.05	-2,603.22	0.16
Original Face:		Base	10,300,000.000	107.239279	1,745,133.27	107.079310	1,742,530.05	-2,603.22	0.16
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	545,566.320	100.453105	548,038.31	101.342220	552,889.02	4,850.71	0.05
Original Face:		Base	10,000,000.000	100.453105	548,038.31	101.342220	552,889.02	4,850.71	0.05
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	904,283.350	103.833303	938,947.27	103.889220	939,452.92	505.65	0.09
Original Face:		Base	5,000,000.000	103.833303	938,947.27	103.889220	939,452.92	505.65	0.09
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,088,148.160	101.581173	1,105,353.66	102.706210	1,117,595.73	12,242.07	0.11
Original Face:		Base	8,000,000.000	101.581173	1,105,353.66	102.706210	1,117,595.73	12,242.07	0.11
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,601,909.370	104.200517	1,669,197.84	102.722050	1,645,514.14	-23,683.70	0.16
Original Face:		Base	10,000,000.000	104.200517	1,669,197.84	102.722050	1,645,514.14	-23,683.70	0.16
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	974,513.860	106.246643	1,035,388.26	104.744000	1,020,744.80	-14,643.46	0.10
Original Face:		Base	7,350,000.000	106.246643	1,035,388.26	104.744000	1,020,744.80	-14,643.46	0.10
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	493,157.680	100.469866	495,474.86	101.127530	498,718.18	3,243.32	0.05
Original Face:		Base	4,400,000.000	100.469866	495,474.86	101.127530	498,718.18	3,243.32	0.05
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,588,573.800	100.986444	2,614,108.64	100.225790	2,594,418.54	-19,690.10	0.24
Original Face:		Base	10,000,000.000	100.986444	2,614,108.64	100.225790	2,594,418.54	-19,690.10	0.24
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	738,498.740	100.197288	739,955.71	101.596820	750,291.24	10,335.53	0.07
Original Face:		Base	3,600,000.000	100.197288	739,955.71	101.596820	750,291.24	10,335.53	0.07

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38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,498,772.100	99.962427	1,498,208.97	101.915130	1,527,475.53	29,266.56	0.14
Original Face:		Base	5,000,000.000	99.962427	1,498,208.97	101.915130	1,527,475.53	29,266.56	0.14
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	564,590.150	101.812192	574,821.61	102.165250	576,814.94	1,993.33	0.05
Original Face:		Base	5,000,000.000	101.812192	574,821.61	102.165250	576,814.94	1,993.33	0.05
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,855,012.920	99.774377	2,848,571.34	101.429760	2,895,832.75	47,261.41	0.27
Original Face:		Base	10,000,000.000	99.774377	2,848,571.34	101.429760	2,895,832.75	47,261.41	0.27
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,855,012.920	101.170274	2,888,424.40	103.527280	2,955,717.22	67,292.82	0.28
Original Face:		Base	10,000,000.000	101.170274	2,888,424.40	103.527280	2,955,717.22	67,292.82	0.28
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	2,340,777.870	99.950243	2,339,613.16	100.598770	2,354,793.75	15,180.59	0.22
Original Face:		Base	10,000,000.000	99.950243	2,339,613.16	100.598770	2,354,793.75	15,180.59	0.22
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	557,854.080	102.952494	574,324.69	107.762000	601,154.71	26,830.02	0.06
Original Face:		Base	5,000,000.000	102.952494	574,324.69	107.762000	601,154.71	26,830.02	0.06
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,042,456.110	99.899158	1,041,404.88	102.079290	1,064,131.80	22,726.92	0.10
Original Face:		Base	5,000,000.000	99.899158	1,041,404.88	102.079290	1,064,131.80	22,726.92	0.10
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,842,212.450	99.797764	2,836,464.47	101.192980	2,876,119.48	39,655.01	0.27
Original Face:		Base	10,815,142.000	99.797764	2,836,464.47	101.192980	2,876,119.48	39,655.01	0.27
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	684,331.250	101.914098	697,430.02	102.007260	698,067.56	637.54	0.07
Original Face:		Base	5,000,000.000	101.914098	697,430.02	102.007260	698,067.56	637.54	0.07
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,368,662.500	100.657523	1,377,661.77	101.310790	1,386,602.79	8,941.02	0.13
Original Face:		Base	10,000,000.000	100.657523	1,377,661.77	101.310790	1,386,602.79	8,941.02	0.13

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38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,055,050.700	102.680976	1,083,336.36	103.833030	1,095,491.11	12,154.75	0.10
Original Face:		Base	5,648,629.000	102.680976	1,083,336.36	103.833030	1,095,491.11	12,154.75	0.10
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	3,756,638.380	101.288864	3,805,056.34	100.189080	3,763,741.43	-41,314.91	0.35
Original Face:		Base	30,000,000.000	101.288864	3,805,056.34	100.189080	3,763,741.43	-41,314.91	0.35
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.86178	20 Nov 2042		
		Local	16,064,074.360	100.000000	16,064,074.36	99.248450	15,943,344.81	-120,729.55	1.50
Original Face:		Base	25,333,333.000	100.000000	16,064,074.36	99.248450	15,943,344.81	-120,729.55	1.50
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.89206	16 Nov 2041		
		Local	4,500,442.200	100.159863	4,507,636.72	99.804240	4,491,632.13	-16,004.59	0.42
Original Face:		Base	10,000,000.000	100.159863	4,507,636.72	99.804240	4,491,632.13	-16,004.59	0.42
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,531,576.250	105.027311	2,658,846.47	103.909880	2,630,557.84	-28,288.63	0.25
Original Face:		Base	10,359,452.000	105.027311	2,658,846.47	103.909880	2,630,557.84	-28,288.63	0.25
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.89206	16 Dec 2041		
		Local	7,276,340.680	100.159940	7,287,978.45	99.783990	7,260,623.06	-27,355.39	0.68
Original Face:		Base	12,911,372.000	100.159940	7,287,978.45	99.783990	7,260,623.06	-27,355.39	0.68
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.697496	15,254,624.33	99.851720	14,977,758.00	-276,866.33	1.41
Original Face:		Base	15,000,000.000	101.697496	15,254,624.33	99.851720	14,977,758.00	-276,866.33	1.41
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	14,821,490.000	101.425171	15,032,721.63	99.080100	14,685,147.11	-347,574.52	1.38
Original Face:		Base	20,000,000.000	101.425171	15,032,721.63	99.080100	14,685,147.11	-347,574.52	1.38
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	3,376,668.710	104.380168	3,524,572.48	101.368190	3,422,867.95	-101,704.53	0.32
Original Face:		Base	10,000,000.000	104.380168	3,524,572.48	101.368190	3,422,867.95	-101,704.53	0.32
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	12,989,030.000	101.103772	13,132,399.33	98.752990	12,827,055.50	-305,343.83	1.21
Original Face:		Base	25,000,000.000	101.103772	13,132,399.33	98.752990	12,827,055.50	-305,343.83	1.21

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38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,582,509.900	100.198486	5,593,590.40	96.910370	5,410,031.00	-183,559.40	0.51
Original Face:		Base	10,000,000.000	100.198486	5,593,590.40	96.910370	5,410,031.00	-183,559.40	0.51
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,582,509.900	100.950646	5,635,579.79	98.677790	5,508,697.40	-126,882.39	0.52
Original Face:		Base	10,000,000.000	100.950646	5,635,579.79	98.677790	5,508,697.40	-126,882.39	0.52
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	7,986,454.200	102.022199	8,147,956.22	100.510660	8,027,237.83	-120,718.39	0.76
Original Face:		Base	18,249,312.000	102.022199	8,147,956.22	100.510660	8,027,237.83	-120,718.39	0.76
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,238,016.270	100.000000	6,238,016.25	97.072500	6,055,398.34	-182,617.91	0.57
Original Face:		Base	10,000,000.000	100.000000	6,238,016.25	97.072500	6,055,398.34	-182,617.91	0.57
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,238,016.270	101.810144	6,350,933.36	97.072460	6,055,395.85	-295,537.51	0.57
Original Face:		Base	10,000,000.000	101.810144	6,350,933.36	97.072460	6,055,395.85	-295,537.51	0.57
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	6,012,275.000	101.974601	6,130,993.45	99.036640	5,954,355.15	-176,638.30	0.56
Original Face:		Base	10,000,000.000	101.974601	6,130,993.45	99.036640	5,954,355.15	-176,638.30	0.56
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,403,107.340	99.070165	14,269,182.21	98.783910	14,227,952.59	-41,229.62	1.34
Original Face:		Base	18,000,000.000	99.070165	14,269,182.21	98.783910	14,227,952.59	-41,229.62	1.34
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.367	16 Nov 2041		
		Local	4,178,254.200	98.921875	4,133,207.40	98.242480	4,104,820.55	-28,386.85	0.39
Original Face:		Base	5,000,000.000	98.921875	4,133,207.40	98.242480	4,104,820.55	-28,386.85	0.39
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,241,963.350	99.266191	12,152,130.72	97.158730	11,894,136.12	-257,994.60	1.12
Original Face:		Base	15,000,000.000	99.266191	12,152,130.72	97.158730	11,894,136.12	-257,994.60	1.12
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,761,548.660	101.546195	2,804,247.59	100.694100	2,780,716.57	-23,531.02	0.26
Original Face:		Base	3,000,000.000	101.546195	2,804,247.59	100.694100	2,780,716.57	-23,531.02	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
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	763,962.510	101.450902	775,046.86	101.223240	773,307.61	-1,739.25	0.07
Original Face:		Base	1,000,000.000	101.450902	775,046.86	101.223240	773,307.61	-1,739.25	0.07
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,451,389.690	100.806179	1,463,090.49	101.110000	1,467,500.12	4,409.63	0.14
Original Face:		Base	2,000,000.000	100.806179	1,463,090.49	101.110000	1,467,500.12	4,409.63	0.14
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	872,842.540	100.920096	880,873.53	100.485730	877,082.20	-3,791.33	0.08
Original Face:		Base	1,000,000.000	100.920096	880,873.53	100.485730	877,082.20	-3,791.33	0.08
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	3,508,763.930	101.218703	3,551,525.35	100.465120	3,525,083.89	-26,441.46	0.33
Original Face:		Base	5,000,000.000	101.218703	3,551,525.35	100.465120	3,525,083.89	-26,441.46	0.33
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,843,215.030	100.872738	5,894,211.00	100.514040	5,873,251.49	-20,959.51	0.55
Original Face:		Base	5,985,000.000	100.872738	5,894,211.00	100.514040	5,873,251.49	-20,959.51	0.55
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.850090	12,533,202.92	98.680900	12,511,751.31	-21,451.61	1.18
		Base		98.850090	12,533,202.92	98.680900	12,511,751.31	-21,451.61	1.18
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.774068	14,965,259.03	98.687200	14,952,097.67	-13,161.36	1.41
		Base		98.774068	14,965,259.03	98.687200	14,952,097.67	-13,161.36	1.41
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.932	06 Feb 2020		
		Local	1,712,145.360	96.965813	1,660,195.67	100.000960	1,712,161.80	51,966.13	0.16
Original Face:		Base	4,000,000.000	96.965813	1,660,195.67	100.000960	1,712,161.80	51,966.13	0.16
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	104.105733	4,892,969.44	103.938000	4,885,086.00	-7,883.44	0.46
		Base		104.105733	4,892,969.44	103.938000	4,885,086.00	-7,883.44	0.46
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	101.019195	1,212,230.34	101.120000	1,213,440.00	1,209.66	0.11
		Base		101.019195	1,212,230.34	101.120000	1,213,440.00	1,209.66	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
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.132949	4,005,317.95	100.132949	4,005,317.95	0.00	0.38
		Base		100.132949	4,005,317.95	100.132949	4,005,317.95	0.00	0.38
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	6,450,049.630	110.449122	7,124,023.19	108.248310	6,982,069.72	-141,953.47	0.66
	Original Face:	Base	28,600,000.000	110.449122	7,124,023.19	108.248310	6,982,069.72	-141,953.47	0.66
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.325	25 Dec 2018		
		Local	444,346.510	102.188810	454,072.41	101.508704	451,050.38	-3,022.03	0.04
	Original Face:	Base	2,152,855.000	102.188810	454,072.41	101.508704	451,050.38	-3,022.03	0.04
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.075	25 Sep 2022		
		Local	880,394.340	104.710122	921,861.99	103.658008	912,599.24	-9,262.75	0.09
	Original Face:	Base	2,348,960.000	104.710122	921,861.99	103.658008	912,599.24	-9,262.75	0.09
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.825	25 Aug 2024		
		Local	1,715,265.770	105.307957	1,806,311.34	103.706403	1,778,840.43	-27,470.91	0.17
	Original Face:	Base	4,240,960.000	105.307957	1,806,311.34	103.706403	1,778,840.43	-27,470.91	0.17
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.075	25 Feb 2024		
		Local	2,754,059.050	105.740627	2,912,159.30	104.427841	2,876,004.41	-36,154.89	0.27
	Original Face:	Base	6,113,646.000	105.740627	2,912,159.30	104.427841	2,876,004.41	-36,154.89	0.27
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.325	25 Jul 2024		
		Local	2,240,858.360	109.286576	2,448,957.38	107.353315	2,405,635.73	-43,321.65	0.23
	Original Face:	Base	4,650,545.000	109.286576	2,448,957.38	107.353315	2,405,635.73	-43,321.65	0.23
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.553	25 Aug 2019		
		Local	646,198.100	103.760690	670,499.61	102.696649	663,623.79	-6,875.82	0.06
	Original Face:	Base	5,080,000.000	103.760690	670,499.61	102.696649	663,623.79	-6,875.82	0.06
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.435	25 Nov 2024		
		Local	6,595,811.820	110.014435	7,256,345.09	108.658020	7,166,878.53	-89,466.56	0.68
	Original Face:	Base	12,180,140.000	110.014435	7,256,345.09	108.658020	7,166,878.53	-89,466.56	0.68
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.295	25 Jan 2025		
		Local	5,744,802.260	109.651165	6,299,242.59	107.628780	6,183,060.59	-116,182.00	0.58
	Original Face:	Base	10,243,765.000	109.651165	6,299,242.59	107.628780	6,183,060.59	-116,182.00	0.58

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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
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					4.809	25 Jan 2029		
		4,810,042.250	Local	113.787822	5,473,242.30	113.805497	5,474,092.49	850.19	0.52
Original Face:		5,000,000.000	Base	113.787822	5,473,242.30	113.805497	5,474,092.49	850.19	0.52
912828A91	US TREASURY N/B 01/17 0.75					0.75	15 Jan 2017		
		30,000,000.000	Local	100.044994	30,013,498.27	100.044994	30,013,498.27	0.00	2.83
			Base	100.044994	30,013,498.27	100.044994	30,013,498.27	0.00	2.83
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.956086	5,147,804.31	101.531200	5,076,560.00	-71,244.31	0.48
			Base	102.956086	5,147,804.31	101.531200	5,076,560.00	-71,244.31	0.48
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.045484	10,004,548.35	100.077200	10,007,720.00	3,171.65	0.94
			Base	100.045484	10,004,548.35	100.077200	10,007,720.00	3,171.65	0.94
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	100.809028	10,080,902.78	100.809028	10,080,902.78	0.00	0.95
			Base	100.809028	10,080,902.78	100.809028	10,080,902.78	0.00	0.95
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		60,000,000.000	Local	101.752594	61,051,556.11	101.730500	61,038,300.00	-13,256.11	5.75
			Base	101.752594	61,051,556.11	101.730500	61,038,300.00	-13,256.11	5.75
912828H60	US TREASURY FRN 01/17 VAR					0.5746076	31 Jan 2017		
		20,000,000.000	Local	99.999831	19,999,966.13	99.999831	19,999,966.13	0.00	1.89
			Base	99.999831	19,999,966.13	99.999831	19,999,966.13	0.00	1.89
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.671485	4,983,574.24	99.640600	4,982,030.00	-1,544.24	0.47
			Base	99.671485	4,983,574.24	99.640600	4,982,030.00	-1,544.24	0.47
912828K41	US TREASURY FRN 04/17 VAR					0.5646076	30 Apr 2017		
		40,000,000.000	Local	100.000312	40,000,124.87	100.035600	40,014,240.00	14,115.13	3.77
			Base	100.000312	40,000,124.87	100.035600	40,014,240.00	14,115.13	3.77
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.004084	15,000,612.54	99.979200	14,996,880.00	-3,732.54	1.41
			Base	100.004084	15,000,612.54	99.979200	14,996,880.00	-3,732.54	1.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M23	US TREASURY FRN 10/17 VAR					0.6586076	31 Oct 2017		
		19,000,000.000	Local	99.933506	18,987,366.10	100.145900	19,027,721.00	40,354.90	1.79
			Base	99.933506	18,987,366.10	100.145900	19,027,721.00	40,354.90	1.79
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.476666	4,019,066.63	100.250000	4,010,000.00	-9,066.63	0.38
			Base	100.476666	4,019,066.63	100.250000	4,010,000.00	-9,066.63	0.38
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		20,000,000.000	Local	100.463325	20,092,664.93	100.463325	20,092,664.93	0.00	1.89
			Base	100.463325	20,092,664.93	100.463325	20,092,664.93	0.00	1.89
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		20,000,000.000	Local	100.913212	20,182,642.49	100.904200	20,180,840.00	-1,802.49	1.90
			Base	100.913212	20,182,642.49	100.904200	20,180,840.00	-1,802.49	1.90
912828N97	US TREASURY FRN 01/18 VAR					0.7626076	31 Jan 2018		
		19,000,000.000	Local	100.049396	19,009,385.16	100.273000	19,051,870.00	42,484.84	1.80
			Base	100.049396	19,009,385.16	100.273000	19,051,870.00	42,484.84	1.80
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.974399	9,997,439.90	99.750000	9,975,000.00	-22,439.90	0.94
			Base	99.974399	9,997,439.90	99.750000	9,975,000.00	-22,439.90	0.94
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.226567	4,961,328.34	97.410200	4,870,510.00	-90,818.34	0.46
			Base	99.226567	4,961,328.34	97.410200	4,870,510.00	-90,818.34	0.46
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.099008	10,009,900.80	99.847700	9,984,770.00	-25,130.80	0.94
			Base	100.099008	10,009,900.80	99.847700	9,984,770.00	-25,130.80	0.94
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.856306	9,985,630.58	99.640600	9,964,060.00	-21,570.58	0.94
			Base	99.856306	9,985,630.58	99.640600	9,964,060.00	-21,570.58	0.94
912828S84	US TREASURY FRN 07/18 VAR					0.6646076	31 Jul 2018		
		15,000,000.000	Local	100.021768	15,003,265.27	100.075000	15,011,250.00	7,984.73	1.41
			Base	100.021768	15,003,265.27	100.075000	15,011,250.00	7,984.73	1.41

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912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		10,000,000.000	Local	100.089356	10,008,935.55	100.089356	10,008,935.55	0.00	0.94
			Base	100.089356	10,008,935.55	100.089356	10,008,935.55	0.00	0.94
912828SJ0	US TREASURY N/B 02/17 0.875					0.875	28 Feb 2017		
		10,000,000.000	Local	100.098717	10,009,871.72	100.098717	10,009,871.72	0.00	0.94
			Base	100.098717	10,009,871.72	100.098717	10,009,871.72	0.00	0.94
912828T75	US TREASURY FRN 10/18 VAR					0.6606076	31 Oct 2018		
		10,000,000.000	Local	99.985523	9,998,552.33	100.003000	10,000,300.00	1,747.67	0.94
			Base	99.985523	9,998,552.33	100.003000	10,000,300.00	1,747.67	0.94
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.283494	4,964,174.70	99.293000	4,964,650.00	475.30	0.47
			Base	99.283494	4,964,174.70	99.293000	4,964,650.00	475.30	0.47
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		40,000,000.000	Local	100.071718	40,028,687.39	100.035200	40,014,080.00	-14,607.39	3.77
			Base	100.071718	40,028,687.39	100.035200	40,014,080.00	-14,607.39	3.77
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.993585	9,999,358.48	99.000000	9,900,000.00	-99,358.48	0.93
			Base	99.993585	9,999,358.48	99.000000	9,900,000.00	-99,358.48	0.93
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.970894	19,994,178.81	99.679700	19,935,940.00	-58,238.81	1.88
			Base	99.970894	19,994,178.81	99.679700	19,935,940.00	-58,238.81	1.88
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.647615	4,982,380.73	99.441400	4,972,070.00	-10,310.73	0.47
			Base	99.647615	4,982,380.73	99.441400	4,972,070.00	-10,310.73	0.47
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	102.386039	5,119,301.97	101.359400	5,067,970.00	-51,331.97	0.48
			Base	102.386039	5,119,301.97	101.359400	5,067,970.00	-51,331.97	0.48
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		10,000,000.000	Local	100.054954	10,005,495.42	100.093800	10,009,380.00	3,884.58	0.94
			Base	100.054954	10,005,495.42	100.093800	10,009,380.00	3,884.58	0.94

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		765,835,537.700	Local		773,432,658.42		768,947,123.22	-4,485,535.20	72.48
	Original Face:	743,292,595.000	Base		773,432,658.42		768,947,123.22	-4,485,535.20	72.48
FIXED INCOME Total									
		765,835,537.700	Base		773,432,658.42		768,947,123.22	-4,485,535.20	72.48
	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: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,057,843,534.210	Base		1,065,347,131.03		1,060,872,143.06	-4,474,987.97	100.00
Original Face:		743,292,595.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-63,342.610	1.000000	-63,342.61	1.000000	-63,342.61	0.00	0.00
		Base		1.000000	-63,342.61	1.000000	-63,342.61	0.00	0.00
US DOLLAR Total									
		Local	-63,342.610		-63,342.61		-63,342.61	0.00	0.00
		Base			-63,342.61		-63,342.61	0.00	0.00
CASH Total									
		Base	-63,342.610		-63,342.61		-63,342.61	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JNQ9	AMERICAN HONDA FINAN					0.65	24 Jan 2017		
		Local	13,200,000.000	99.902500	13,187,130.00	99.902500	13,187,130.00	0.00	0.86
		Base		99.902500	13,187,130.00	99.902500	13,187,130.00	0.00	0.86
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
		Local	15,000,000.000	99.931250	14,989,687.50	99.931250	14,989,687.50	0.00	0.98
		Base		99.931250	14,989,687.50	99.931250	14,989,687.50	0.00	0.98
04821TM77	ATLANTIC ASSET SECUR					0.98	07 Dec 2016		
		Local	25,000,000.000	99.983667	24,995,916.67	99.983667	24,995,916.67	0.00	1.63
		Base		99.983667	24,995,916.67	99.983667	24,995,916.67	0.00	1.63
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.10933	02 Jun 2017		
		Local	30,000,000.000	99.989959	29,996,987.65	100.110000	30,033,000.00	36,012.35	1.96
		Base		99.989959	29,996,987.65	100.110000	30,033,000.00	36,012.35	1.96
13738JN48	CAN AST + CAN LTD JT					0.89	04 Jan 2017		
		Local	10,000,000.000	99.915944	9,991,594.44	99.915944	9,991,594.44	0.00	0.65
		Base		99.915944	9,991,594.44	99.915944	9,991,594.44	0.00	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060XNB4	CEDAR SPRING CPTL CO				0.78	11 Jan 2017		
	25,000,000.000	Local	99.911167	24,977,791.67	99.911167	24,977,791.67	0.00	1.63
		Base	99.911167	24,977,791.67	99.911167	24,977,791.67	0.00	1.63
2063C0M58	CONCORD MIN CPTL CO				1.02	05 Dec 2016		
	25,000,000.000	Local	99.988667	24,997,166.67	99.988667	24,997,166.67	0.00	1.63
		Base	99.988667	24,997,166.67	99.988667	24,997,166.67	0.00	1.63
2063C0NA6	CONCORD MIN CPTL CO				0.8	10 Jan 2017		
	10,564,000.000	Local	99.911111	10,554,609.78	99.911111	10,554,609.78	0.00	0.69
		Base	99.911111	10,554,609.78	99.911111	10,554,609.78	0.00	0.69
2284K0MF9	CROWN POINT CAP CO.				1.02	15 Dec 2016		
	20,000,000.000	Local	99.960333	19,992,066.67	99.960333	19,992,066.67	0.00	1.30
		Base	99.960333	19,992,066.67	99.960333	19,992,066.67	0.00	1.30
24023GN60	DCAT, LLC				0.82	06 Jan 2017		
	5,000,000.000	Local	99.918000	4,995,900.00	99.918000	4,995,900.00	0.00	0.33
		Base	99.918000	4,995,900.00	99.918000	4,995,900.00	0.00	0.33
38102JNH4	GOLDEN FUNDING CORP				0.73	17 Jan 2017		
	21,679,000.000	Local	99.904694	21,658,338.71	99.904694	21,658,338.71	0.00	1.41
		Base	99.904694	21,658,338.71	99.904694	21,658,338.71	0.00	1.41
38346LMN3	GOTHAM FDG CORP				0.75	22 Dec 2016		
	6,000,000.000	Local	99.956250	5,997,375.00	99.956250	5,997,375.00	0.00	0.39
		Base	99.956250	5,997,375.00	99.956250	5,997,375.00	0.00	0.39
38346LNS1	GOTHAM FDG CORP				0.72	26 Jan 2017		
	20,000,000.000	Local	99.888000	19,977,600.00	99.888000	19,977,600.00	0.00	1.30
		Base	99.888000	19,977,600.00	99.888000	19,977,600.00	0.00	1.30
4497W0PD4	ING (US) FUNDING LLC				0.01	13 Feb 2017		
	10,000,000.000	Local	99.769778	9,976,977.79	99.769778	9,976,977.79	0.00	0.65
		Base	99.769778	9,976,977.79	99.769778	9,976,977.79	0.00	0.65
52468JNA8	LEGACY CAPITAL COMPANY				0.85	10 Jan 2017		
	25,618,000.000	Local	99.905556	25,593,805.22	99.905556	25,593,805.22	0.00	1.67
		Base	99.905556	25,593,805.22	99.905556	25,593,805.22	0.00	1.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
56274LN42	MANHATTAN ASSET FDG.				0.73	04 Jan 2017		
	20,000,000.000	Local	99.931056	19,986,211.11	99.931056	19,986,211.11	0.00	1.30
		Base	99.931056	19,986,211.11	99.931056	19,986,211.11	0.00	1.30
56274LNJ9	MANHATTAN ASSET FDG.				0.78	18 Jan 2017		
	7,000,000.000	Local	99.896000	6,992,720.00	99.896000	6,992,720.00	0.00	0.46
		Base	99.896000	6,992,720.00	99.896000	6,992,720.00	0.00	0.46
59515MN50	MICROSOFT CORP				0.5	05 Jan 2017		
	7,000,000.000	Local	99.951389	6,996,597.22	99.951389	6,996,597.22	0.00	0.46
		Base	99.951389	6,996,597.22	99.951389	6,996,597.22	0.00	0.46
59515MN50	MICROSOFT CORP				0.63	05 Jan 2017		
	16,850,000.000	Local	99.938750	16,839,679.38	99.938750	16,839,679.38	0.00	1.10
		Base	99.938750	16,839,679.38	99.938750	16,839,679.38	0.00	1.10
62455AM12	MOUNTCLIFF				1.03	01 Dec 2016		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.63
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.63
63763PN62	NATIONAL SECS CLEARING				0.58	06 Jan 2017		
	30,000,000.000	Local	99.942000	29,982,600.00	99.942000	29,982,600.00	0.00	1.95
		Base	99.942000	29,982,600.00	99.942000	29,982,600.00	0.00	1.95
65409RNA4	NIEUW AMSTERDAM RECV				0.67	10 Jan 2017		
	6,300,000.000	Local	99.925556	6,295,310.00	99.925556	6,295,310.00	0.00	0.41
		Base	99.925556	6,295,310.00	99.925556	6,295,310.00	0.00	0.41
78009NHT6	ROYAL BK OF CANADA				1.25206	14 Aug 2017		
	13,057,966.000	Local	100.000000	13,057,966.00	100.220000	13,086,693.53	28,727.53	0.85
		Base	100.000000	13,057,966.00	100.220000	13,086,693.53	28,727.53	0.85
82124LML3	SHEFFIELD RECEIVABLE				1.0	20 Dec 2016		
	25,000,000.000	Local	99.947222	24,986,805.56	99.947222	24,986,805.56	0.00	1.63
		Base	99.947222	24,986,805.56	99.947222	24,986,805.56	0.00	1.63
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	20,000,000.000	Local	99.601528	19,920,305.55	99.679964	19,935,992.80	15,687.25	1.30
		Base	99.601528	19,920,305.55	99.679964	19,935,992.80	15,687.25	1.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		Local	20,000,000.000	99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	1.30
		Base		99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	1.30
92646KNR9	VICTORY RECEIVABLES					0.75	25 Jan 2017		
		Local	20,500,000.000	99.885417	20,476,510.42	99.885417	20,476,510.42	0.00	1.33
		Base		99.885417	20,476,510.42	99.885417	20,476,510.42	0.00	1.33
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		Local	25,000,000.000	99.544861	24,886,215.28	99.573761	24,893,440.25	7,224.97	1.62
		Base		99.544861	24,886,215.28	99.573761	24,893,440.25	7,224.97	1.62
979QHR003	SOUTH STREET REPO					0.33	01 Dec 2016		
		Local	257,494,840.620	100.000000	257,494,840.62	100.000000	257,494,840.62	0.00	16.77
		Base		100.000000	257,494,840.62	100.000000	257,494,840.62	0.00	16.77
98137RNH9	WORKING CAP. MAN. CO					0.75	17 Jan 2017		
		Local	25,000,000.000	99.902083	24,975,520.83	99.902083	24,975,520.83	0.00	1.63
		Base		99.902083	24,975,520.83	99.902083	24,975,520.83	0.00	1.63
US DOLLAR Total									
		Local	780,263,806.620		779,746,851.96		779,834,504.06	87,652.10	50.80
		Base			779,746,851.96		779,834,504.06	87,652.10	50.80
CASH EQUIVALENT Total									
		Base	780,263,806.620		779,746,851.96		779,834,504.06	87,652.10	50.80

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.18094	06 May 2019		
		Local	5,000,000.000	100.272116	5,013,605.80	100.297100	5,014,855.00	1,249.20	0.33
		Base		100.272116	5,013,605.80	100.297100	5,014,855.00	1,249.20	0.33
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.02567	22 Jan 2018		
		Local	8,683,402.690	100.000000	8,683,402.69	100.138130	8,695,397.07	11,994.38	0.57
Original Face:		Base	10,000,000.000	100.000000	8,683,402.69	100.138130	8,695,397.07	11,994.38	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
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.37356	09 Dec 2016		
		Local	10,000,000.000	99.998633	9,999,863.27	99.998633	9,999,863.27	0.00	0.65
		Base		99.998633	9,999,863.27	99.998633	9,999,863.27	0.00	0.65
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	14,000,000.000	99.943057	13,992,028.04	100.438300	14,061,362.00	69,333.96	0.92
		Base		99.943057	13,992,028.04	100.438300	14,061,362.00	69,333.96	0.92
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	100.239500	2,845,486.66	6,798.66	0.19
		Base		100.000000	2,838,688.00	100.239500	2,845,486.66	6,798.66	0.19
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	103.949998	3,895,077.10	103.982500	3,896,294.98	1,217.88	0.25
		Base		103.949998	3,895,077.10	103.982500	3,896,294.98	1,217.88	0.25
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	10,948,820.000	99.836476	10,930,916.08	99.990900	10,947,823.66	16,907.58	0.71
		Base		99.836476	10,930,916.08	99.990900	10,947,823.66	16,907.58	0.71
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.82817	15 Aug 2018		
		Local	1,396,512.380	100.000000	1,396,512.38	100.013760	1,396,704.54	192.16	0.09
Original Face:		Base	5,500,000.000	100.000000	1,396,512.38	100.013760	1,396,704.54	192.16	0.09
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.990432	4,541,466.45	100.213100	4,551,579.79	10,113.34	0.30
		Base		99.990432	4,541,466.45	100.213100	4,551,579.79	10,113.34	0.30
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	4,605,487.920	99.999152	4,605,448.85	99.921780	4,601,885.51	-3,563.34	0.30
Original Face:		Base	7,948,327.000	99.999152	4,605,448.85	99.921780	4,601,885.51	-3,563.34	0.30
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	7,493,796.560	99.996225	7,493,513.69	100.038130	7,496,653.94	3,140.25	0.49
Original Face:		Base	10,000,000.000	99.996225	7,493,513.69	100.038130	7,496,653.94	3,140.25	0.49
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.979948	3,999,197.92	100.082850	4,003,314.00	4,116.08	0.26
Original Face:		Base	4,000,000.000	99.979948	3,999,197.92	100.082850	4,003,314.00	4,116.08	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
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.06817	15 Apr 2019		
		Local	3,372,208.450	100.000000	3,372,208.45	100.186240	3,378,488.85	6,280.40	0.22
Original Face:		Base	4,500,000.000	100.000000	3,372,208.45	100.186240	3,378,488.85	6,280.40	0.22
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	0.74
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.74
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.998367	7,380,468.47	100.145700	7,391,342.52	10,874.05	0.48
		Base		99.998367	7,380,468.47	100.145700	7,391,342.52	10,874.05	0.48
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.90817	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.138070	4,548,172.00	6,271.00	0.30
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.138070	4,548,172.00	6,271.00	0.30
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.960174	4,540,092.16	99.960174	4,540,092.16	0.00	0.30
		Base		99.960174	4,540,092.16	99.960174	4,540,092.16	0.00	0.30
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.19606	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.252000	4,010,080.00	10,080.00	0.26
		Base		100.000000	4,000,000.00	100.252000	4,010,080.00	10,080.00	0.26
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	4,297,532.600	99.988552	4,297,040.62	99.927660	4,294,423.76	-2,616.86	0.28
Original Face:		Base	8,000,000.000	99.988552	4,297,040.62	99.927660	4,294,423.76	-2,616.86	0.28
29372EBN7	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A1 144A					0.8	20 Feb 2017		
		Local	471,316.060	100.000000	471,316.06	100.000000	471,316.06	0.00	0.03
Original Face:		Base	25,000,000.000	100.000000	471,316.06	100.000000	471,316.06	0.00	0.03
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.636541	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.636541	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,170,687.250	102.089984	1,195,154.43	102.958037	1,205,316.61	10,162.18	0.08
Original Face:		Base	2,752,950.000	102.089984	1,195,154.43	102.958037	1,205,316.61	10,162.18	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	55,023.480	102.472544	56,383.96	102.724205	56,522.43	138.47	0.00
Original Face:		Base	3,000,000.000	102.472544	56,383.96	102.724205	56,522.43	138.47	0.00
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	100.063100	4,002,524.00	2,524.00	0.26
		Base		100.000000	4,000,000.00	100.063100	4,002,524.00	2,524.00	0.26
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.919452	11,740,535.62	99.618600	11,705,185.50	-35,350.12	0.76
		Base		99.919452	11,740,535.62	99.618600	11,705,185.50	-35,350.12	0.76
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,783,442.650	105.416071	7,150,838.70	103.262301	7,004,738.97	-146,099.73	0.46
Original Face:		Base	11,354,753.000	105.416071	7,150,838.70	103.262301	7,004,738.97	-146,099.73	0.46
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,822,852.380	105.304078	2,972,578.67	103.037886	2,908,607.42	-63,971.25	0.19
Original Face:		Base	5,677,376.000	105.304078	2,972,578.67	103.037886	2,908,607.42	-63,971.25	0.19
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.11122	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.528400	10,052,840.00	52,840.00	0.65
		Base		100.000000	10,000,000.00	100.528400	10,052,840.00	52,840.00	0.65
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	99.602600	11,309,629.21	-45,123.79	0.74
		Base		100.000000	11,354,753.00	99.602600	11,309,629.21	-45,123.79	0.74
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.68778	23 Nov 2018		
		Local	15,000,000.000	99.879430	14,981,914.54	100.098200	15,014,730.00	32,815.46	0.98
		Base		99.879430	14,981,914.54	100.098200	15,014,730.00	32,815.46	0.98
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.906	22 Jan 2021		
		Local	20,000,000.000	99.983437	19,996,687.47	100.529000	20,105,800.00	109,112.53	1.31
		Base		99.983437	19,996,687.47	100.529000	20,105,800.00	109,112.53	1.31
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	99.697200	24,824,602.80	-75,397.20	1.62
		Base		100.000000	24,900,000.00	99.697200	24,824,602.80	-75,397.20	1.62

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3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.938800	9,993,880.00	-6,120.00	0.65
		Base		100.000000	10,000,000.00	99.938800	9,993,880.00	-6,120.00	0.65
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.402600	10,934,286.00	-65,714.00	0.71
		Base		100.000000	11,000,000.00	99.402600	10,934,286.00	-65,714.00	0.71
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	99.846100	29,953,830.00	-46,170.00	1.95
		Base		100.000000	30,000,000.00	99.846100	29,953,830.00	-46,170.00	1.95
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	10,000,000.000	100.196122	10,019,612.19	100.105800	10,010,580.00	-9,032.19	0.65
		Base		100.196122	10,019,612.19	100.105800	10,010,580.00	-9,032.19	0.65
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	99.645300	14,143,096.86	-50,344.14	0.92
		Base		100.000000	14,193,441.00	99.645300	14,143,096.86	-50,344.14	0.92
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.551300	22,607,608.45	-101,897.55	1.47
		Base		100.000000	22,709,506.00	99.551300	22,607,608.45	-101,897.55	1.47
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	713,780.690	103.266583	737,096.93	101.554040	724,873.13	-12,223.80	0.05
Original Face:		Base	2,838,688.000	103.266583	737,096.93	101.554040	724,873.13	-12,223.80	0.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,661,071.110	100.152916	1,663,611.16	100.848890	1,675,171.78	11,560.62	0.11
Original Face:		Base	5,677,376.000	100.152916	1,663,611.16	100.848890	1,675,171.78	11,560.62	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,963,852.400	101.720930	3,014,858.22	98.064770	2,906,495.04	-108,363.18	0.19
Original Face:		Base	5,677,376.000	101.720930	3,014,858.22	98.064770	2,906,495.04	-108,363.18	0.19
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,871,156.480	101.819218	5,977,965.62	100.303000	5,888,946.08	-89,019.54	0.38
Original Face:		Base	11,275,256.000	101.819218	5,977,965.62	100.303000	5,888,946.08	-89,019.54	0.38

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3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,075,922.380	100.922792	3,104,306.75	101.137150	3,110,900.23	6,593.48	0.20
Original Face:		Base	7,317,571.000	100.922792	3,104,306.75	101.137150	3,110,900.23	6,593.48	0.20
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,322,935.290	101.648861	2,361,237.26	97.889220	2,273,903.24	-87,334.02	0.15
Original Face:		Base	5,677,376.000	101.648861	2,361,237.26	97.889220	2,273,903.24	-87,334.02	0.15
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,431,583.920	100.927524	4,472,687.92	96.750080	4,287,560.99	-185,126.93	0.28
Original Face:		Base	6,713,909.000	100.927524	4,472,687.92	96.750080	4,287,560.99	-185,126.93	0.28
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,233,623.590	99.639704	3,221,972.97	96.018170	3,104,866.20	-117,106.77	0.20
Original Face:		Base	5,677,376.000	99.639704	3,221,972.97	96.018170	3,104,866.20	-117,106.77	0.20
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,444,430.820	101.751776	4,522,287.28	98.344280	4,370,843.49	-151,443.79	0.28
Original Face:		Base	6,995,663.000	101.751776	4,522,287.28	98.344280	4,370,843.49	-151,443.79	0.28
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,233,623.590	100.348673	3,244,898.35	96.466590	3,119,366.41	-125,531.94	0.20
Original Face:		Base	5,677,376.000	100.348673	3,244,898.35	96.466590	3,119,366.41	-125,531.94	0.20
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	6,040,234.890	100.790426	6,087,978.48	95.116320	5,745,249.15	-342,729.33	0.37
Original Face:		Base	11,354,753.000	100.790426	6,087,978.48	95.116320	5,745,249.15	-342,729.33	0.37
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,341,152.010	100.471087	3,356,891.75	99.389800	3,320,764.30	-36,127.45	0.22
Original Face:		Base	5,677,376.000	100.471087	3,356,891.75	99.389800	3,320,764.30	-36,127.45	0.22
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,306,430.720	98.376420	1,285,219.77	97.992680	1,280,206.47	-5,013.30	0.08
Original Face:		Base	2,000,000.000	98.376420	1,285,219.77	97.992680	1,280,206.47	-5,013.30	0.08
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,253,769.700	101.870524	4,333,337.50	97.623180	4,152,665.25	-180,672.25	0.27
Original Face:		Base	8,516,065.000	101.870524	4,333,337.50	97.623180	4,152,665.25	-180,672.25	0.27

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3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,081,309.530	99.832213	3,076,139.50	96.870430	2,984,877.79	-91,261.71	0.19
	Original Face:	Base	5,677,376.000	99.832213	3,076,139.50	96.870430	2,984,877.79	-91,261.71	0.19
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,638,341.870	97.874948	4,539,774.69	96.707220	4,485,611.48	-54,163.21	0.29
	Original Face:	Base	6,060,416.000	97.874948	4,539,774.69	96.707220	4,485,611.48	-54,163.21	0.29
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	789,516.230	97.955733	773,376.41	99.045790	781,982.59	8,606.18	0.05
	Original Face:	Base	2,838,688.000	97.955733	773,376.41	99.045790	781,982.59	8,606.18	0.05
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	78,565.620	102.193529	80,288.98	101.841940	80,012.75	-276.23	0.01
	Original Face:	Base	648,587.000	102.193529	80,288.98	101.841940	80,012.75	-276.23	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,905,823.490	100.154100	1,908,760.37	99.537820	1,897,015.15	-11,745.22	0.12
	Original Face:	Base	5,946,910.000	100.154100	1,908,760.37	99.537820	1,897,015.15	-11,745.22	0.12
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	280,054.200	105.255376	294,772.10	103.888640	290,944.50	-3,827.60	0.02
	Original Face:	Base	500,000.000	105.255376	294,772.10	103.888640	290,944.50	-3,827.60	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	535,304.570	101.954069	545,764.79	102.363610	547,957.08	2,192.29	0.04
	Original Face:	Base	5,677,376.000	101.954069	545,764.79	102.363610	547,957.08	2,192.29	0.04
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,400,123.630	101.599283	2,438,508.40	101.220290	2,429,412.10	-9,096.30	0.16
	Original Face:	Base	11,354,753.000	101.599283	2,438,508.40	101.220290	2,429,412.10	-9,096.30	0.16
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,188,809.860	99.305894	1,180,558.26	100.407970	1,193,659.85	13,101.59	0.08
	Original Face:	Base	2,838,688.000	99.305894	1,180,558.26	100.407970	1,193,659.85	13,101.59	0.08
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,240,733.210	99.974039	1,240,411.10	99.252520	1,231,458.98	-8,952.12	0.08
	Original Face:	Base	2,838,688.000	99.974039	1,240,411.10	99.252520	1,231,458.98	-8,952.12	0.08

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,116,841.130	99.948148	1,116,262.03	99.139970	1,107,235.96	-9,026.07	0.07
Original Face:		Base	3,247,459.000	99.948148	1,116,262.03	99.139970	1,107,235.96	-9,026.07	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,566,957.480	100.301130	1,571,676.06	99.037740	1,551,879.27	-19,796.79	0.10
Original Face:		Base	5,677,376.000	100.301130	1,571,676.06	99.037740	1,551,879.27	-19,796.79	0.10
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,661,024.530	100.423143	4,680,747.34	100.064540	4,664,032.76	-16,714.58	0.30
Original Face:		Base	8,516,065.000	100.423143	4,680,747.34	100.064540	4,664,032.76	-16,714.58	0.30
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,284,914.380	100.094536	4,288,965.16	96.743740	4,145,386.43	-143,578.73	0.27
Original Face:		Base	7,380,589.000	100.094536	4,288,965.16	96.743740	4,145,386.43	-143,578.73	0.27
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,918,941.800	101.456867	3,976,035.58	95.197880	3,730,749.51	-245,286.07	0.24
Original Face:		Base	5,677,376.000	101.456867	3,976,035.58	95.197880	3,730,749.51	-245,286.07	0.24
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,498,519.570	100.027464	3,499,480.40	96.605540	3,379,763.72	-119,716.68	0.22
Original Face:		Base	5,677,376.000	100.027464	3,499,480.40	96.605540	3,379,763.72	-119,716.68	0.22
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,746,299.530	100.851540	8,820,777.79	97.339380	8,513,593.74	-307,184.05	0.55
Original Face:		Base	14,193,441.000	100.851540	8,820,777.79	97.339380	8,513,593.74	-307,184.05	0.55
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	7,513,843.590	100.541686	7,554,545.04	100.030480	7,516,133.81	-38,411.23	0.49
Original Face:		Base	14,193,441.000	100.541686	7,554,545.04	100.030480	7,516,133.81	-38,411.23	0.49
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,981,410.280	99.878395	1,979,000.78	98.154930	1,944,851.87	-34,148.91	0.13
Original Face:		Base	3,250,000.000	99.878395	1,979,000.78	98.154930	1,944,851.87	-34,148.91	0.13
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,850,406.400	100.610960	3,873,930.85	100.426490	3,866,828.00	-7,102.85	0.25
Original Face:		Base	5,677,376.000	100.610960	3,873,930.85	100.426490	3,866,828.00	-7,102.85	0.25

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3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,534,652.040	99.890073	5,528,567.95	96.273070	5,328,379.43	-200,188.52	0.35
Original Face:		Base	8,516,065.000	99.890073	5,528,567.95	96.273070	5,328,379.43	-200,188.52	0.35
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	219,623.300	104.228886	228,910.92	102.998300	226,208.27	-2,702.65	0.01
Original Face:		Base	495,228.000	104.228886	228,910.92	102.998300	226,208.27	-2,702.65	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.351750	1,023,517.50	100.369591	1,003,695.91	-19,821.59	0.07
Original Face:		Base	1,000,000.000	102.351750	1,023,517.50	100.369591	1,003,695.91	-19,821.59	0.07
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,393,348.470	103.709413	5,593,410.05	100.584219	5,424,857.44	-168,552.61	0.35
Original Face:		Base	8,516,065.000	103.709413	5,593,410.05	100.584219	5,424,857.44	-168,552.61	0.35
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	7,563.970	99.623346	7,535.48	100.178310	7,577.46	41.98	0.00
Original Face:		Base	8,516,065.000	99.623346	7,535.48	100.178310	7,577.46	41.98	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,215,571.070	101.475303	1,233,504.43	102.088190	1,240,954.50	7,450.07	0.08
Original Face:		Base	44,567,405.000	101.475303	1,233,504.43	102.088190	1,240,954.50	7,450.07	0.08
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	60,598.000	110.849649	67,172.67	112.003860	67,872.10	699.43	0.00
Original Face:		Base	1,000,000.000	110.849649	67,172.67	112.003860	67,872.10	699.43	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,116,838.420	106.503669	1,189,473.89	107.636520	1,202,126.01	12,652.12	0.08
Original Face:		Base	24,898,134.000	106.503669	1,189,473.89	107.636520	1,202,126.01	12,652.12	0.08
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,388,972.820	99.092876	1,376,373.11	102.402460	1,422,342.34	45,969.23	0.09
Original Face:		Base	5,677,376.000	99.092876	1,376,373.11	102.402460	1,422,342.34	45,969.23	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	830,526.430	105.896523	879,498.61	106.704750	886,211.15	6,712.54	0.06
Original Face:		Base	8,516,065.000	105.896523	879,498.61	106.704750	886,211.15	6,712.54	0.06

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34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	824,974.490	99.999945	824,974.04	99.982270	824,828.22	-145.82	0.05
Original Face:		Base	5,677,376.000	99.999945	824,974.04	99.982270	824,828.22	-145.82	0.05
34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.81817	15 Dec 2017		
		Local	964,980.110	100.000000	964,980.11	99.998320	964,963.90	-16.21	0.06
Original Face:		Base	16,750,000.000	100.000000	964,980.11	99.998320	964,963.90	-16.21	0.06
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	2,958,354.400	99.996064	2,958,237.96	100.032320	2,959,310.54	1,072.58	0.19
Original Face:		Base	4,250,000.000	99.996064	2,958,237.96	100.032320	2,959,310.54	1,072.58	0.19
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					0.93817	15 Dec 2018		
		Local	3,132,375.250	100.000000	3,132,375.25	100.118390	3,136,083.67	3,708.42	0.20
Original Face:		Base	4,500,000.000	100.000000	3,132,375.25	100.118390	3,136,083.67	3,708.42	0.20
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.45606	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.802100	9,162,189.00	162,189.00	0.60
		Base		100.000000	9,000,000.00	101.802100	9,162,189.00	162,189.00	0.60
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98817	15 Mar 2020		
		Local	11,354,753.000	100.000000	11,354,753.00	100.056250	11,361,140.05	6,387.05	0.74
Original Face:		Base	11,354,753.000	100.000000	11,354,753.00	100.056250	11,361,140.05	6,387.05	0.74
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	97,623.410	104.027753	101,555.44	103.465889	101,006.93	-548.51	0.01
Original Face:		Base	1,675,000.000	104.027753	101,555.44	103.465889	101,006.93	-548.51	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.14178	20 Jun 2018		
		Local	4,765,820.650	100.000000	4,765,820.65	100.144330	4,772,699.16	6,878.51	0.31
Original Face:		Base	7,000,000.000	100.000000	4,765,820.65	100.144330	4,772,699.16	6,878.51	0.31
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	5,677,376.000	100.264095	5,692,369.68	100.942800	5,730,902.30	38,532.62	0.37
		Base		100.264095	5,692,369.68	100.942800	5,730,902.30	38,532.62	0.37
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	10,203.620	100.128288	10,216.71	100.819300	10,287.22	70.51	0.00
Original Face:		Base	2,469,659.000	100.128288	10,216.71	100.819300	10,287.22	70.51	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
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	131,942.090	106.298854	140,252.93	107.111410	141,325.03	1,072.10	0.01
Original Face:		Base	877,500.000	106.298854	140,252.93	107.111410	141,325.03	1,072.10	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	21,822.650	101.933404	22,244.57	101.342220	22,115.56	-129.01	0.00
Original Face:		Base	400,000.000	101.933404	22,244.57	101.342220	22,115.56	-129.01	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.702823	10,170,282.26	99.851720	9,985,172.00	-185,110.26	0.65
Original Face:		Base	10,000,000.000	101.702823	10,170,282.26	99.851720	9,985,172.00	-185,110.26	0.65
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,471,474.520	98.716160	2,439,744.73	95.963010	2,371,701.34	-68,043.39	0.15
Original Face:		Base	3,000,000.000	98.716160	2,439,744.73	95.963010	2,371,701.34	-68,043.39	0.15
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,858,003.970	102.427531	6,000,208.86	98.677790	5,780,548.86	-219,660.00	0.38
Original Face:		Base	10,493,495.000	102.427531	6,000,208.86	98.677790	5,780,548.86	-219,660.00	0.38
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	99.079100	19,815,820.00	-184,180.00	1.29
		Base		100.000000	20,000,000.00	99.079100	19,815,820.00	-184,180.00	1.29
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.455200	1,996,127.20	9,045.20	0.13
		Base		100.000000	1,987,082.00	100.455200	1,996,127.20	9,045.20	0.13
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.968912	14,995,336.81	100.219300	15,032,895.00	37,558.19	0.98
		Base		99.968912	14,995,336.81	100.219300	15,032,895.00	37,558.19	0.98
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.78178	25 Jan 2018		
		Local	4,610,030.000	100.079267	4,613,684.24	100.678300	4,641,299.83	27,615.59	0.30
		Base		100.079267	4,613,684.24	100.678300	4,641,299.83	27,615.59	0.30
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.315054	10,131,505.36	100.645800	10,064,580.00	-66,925.36	0.66
		Base		101.315054	10,131,505.36	100.645800	10,064,580.00	-66,925.36	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.977575	3,973,272.81	100.043100	3,975,876.86	2,604.05	0.26
		Base		99.977575	3,973,272.81	100.043100	3,975,876.86	2,604.05	0.26
50116WAA3	KUBOTA CREDIT OWNER TRUST KCOT 2016 1A A1 144A					0.63	15 Aug 2017		
		Local	5,005,899.560	100.000000	5,005,899.56	99.904630	5,001,125.43	-4,774.13	0.33
	Original Face:	Base	10,500,000.000	100.000000	5,005,899.56	99.904630	5,001,125.43	-4,774.13	0.33
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	2,657,152.760	100.000000	2,657,152.76	99.996300	2,657,054.45	-98.31	0.17
	Original Face:	Base	5,000,000.000	100.000000	2,657,152.76	99.996300	2,657,054.45	-98.31	0.17
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.884412	2,835,406.82	100.063700	2,840,496.24	5,089.42	0.19
		Base		99.884412	2,835,406.82	100.063700	2,840,496.24	5,089.42	0.19
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.20344	07 Jun 2017		
		Local	10,645,081.000	99.903416	10,634,799.58	100.049400	10,650,339.67	15,540.09	0.69
		Base		99.903416	10,634,799.58	100.049400	10,650,339.67	15,540.09	0.69
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	104.728654	10,472,865.36	104.505500	10,450,550.00	-22,315.36	0.68
		Base		104.728654	10,472,865.36	104.505500	10,450,550.00	-22,315.36	0.68
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.871677	2,996,150.31	98.394900	2,951,847.00	-44,303.31	0.19
		Base		99.871677	2,996,150.31	98.394900	2,951,847.00	-44,303.31	0.19
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.896702	9,989,670.24	99.619100	9,961,910.00	-27,760.24	0.65
		Base		99.896702	9,989,670.24	99.619100	9,961,910.00	-27,760.24	0.65
65478VAA5	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A1					0.63	15 May 2017		
		Local	2,050,176.640	100.000000	2,050,176.64	100.000000	2,050,176.64	0.00	0.13
	Original Face:	Base	15,000,000.000	100.000000	2,050,176.64	100.000000	2,050,176.64	0.00	0.13
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.994574	8,515,602.94	99.994574	8,515,602.94	0.00	0.55
		Base		99.994574	8,515,602.94	99.994574	8,515,602.94	0.00	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.15028	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.338700	5,696,605.27	19,229.27	0.37
		Base		100.000000	5,677,376.00	100.338700	5,696,605.27	19,229.27	0.37
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.38733	30 Apr 2018		
		Local	11,354,753.000	99.894984	11,342,828.65	99.522700	11,300,556.76	-42,271.89	0.74
		Base		99.894984	11,342,828.65	99.522700	11,300,556.76	-42,271.89	0.74
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.93817	15 Aug 2025		
		Local	133,717.780	100.000000	133,717.78	100.152400	133,921.57	203.79	0.01
Original Face:		Base	2,270,951.000	100.000000	133,717.78	100.152400	133,921.57	203.79	0.01
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.234	25 Jan 2029		
		Local	1,467,489.020	100.000000	1,467,489.02	97.305960	1,427,954.28	-39,534.74	0.09
Original Face:		Base	2,838,688.000	100.000000	1,467,489.02	97.305960	1,427,954.28	-39,534.74	0.09
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.990233	2,838,410.74	100.049300	2,840,087.47	1,676.73	0.19
		Base		99.990233	2,838,410.74	100.049300	2,840,087.47	1,676.73	0.19
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	2,838,688.000	99.898165	2,835,797.22	99.510100	2,824,781.27	-11,015.95	0.18
		Base		99.898165	2,835,797.22	99.510100	2,824,781.27	-11,015.95	0.18
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.13733	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	100.097200	11,365,789.82	11,036.82	0.74
		Base		100.000000	11,354,753.00	100.097200	11,365,789.82	11,036.82	0.74
912828A91	US TREASURY N/B 01/17 0.75					0.75	15 Jan 2017		
		Local	20,000,000.000	100.047309	20,009,461.81	100.047309	20,009,461.81	0.00	1.30
		Base		100.047309	20,009,461.81	100.047309	20,009,461.81	0.00	1.30
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.671485	4,983,574.24	99.640600	4,982,030.00	-1,544.24	0.32
		Base		99.671485	4,983,574.24	99.640600	4,982,030.00	-1,544.24	0.32
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.226567	4,961,328.34	97.410200	4,870,510.00	-90,818.34	0.32
		Base		99.226567	4,961,328.34	97.410200	4,870,510.00	-90,818.34	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		Local	10,000,000.000	100.089356	10,008,935.55	100.089356	10,008,935.55	0.00	0.65
		Base		100.089356	10,008,935.55	100.089356	10,008,935.55	0.00	0.65
912828T75	US TREASURY FRN 10/18 VAR					0.6606076	31 Oct 2018		
		Local	10,000,000.000	99.985523	9,998,552.33	100.003000	10,000,300.00	1,747.67	0.65
		Base		99.985523	9,998,552.33	100.003000	10,000,300.00	1,747.67	0.65
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.283494	4,964,174.70	99.293000	4,964,650.00	475.30	0.32
		Base		99.283494	4,964,174.70	99.293000	4,964,650.00	475.30	0.32
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.061676	10,006,167.62	100.035200	10,003,520.00	-2,647.62	0.65
		Base		100.061676	10,006,167.62	100.035200	10,003,520.00	-2,647.62	0.65
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.647615	2,828,684.88	99.441400	2,822,831.09	-5,853.79	0.18
		Base		99.647615	2,828,684.88	99.441400	2,822,831.09	-5,853.79	0.18
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.474391	3,978,975.63	99.670900	3,986,836.00	7,860.37	0.26
		Base		99.474391	3,978,975.63	99.670900	3,986,836.00	7,860.37	0.26
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	104.682092	5,943,195.99	104.546300	5,935,486.55	-7,709.44	0.39
		Base		104.682092	5,943,195.99	104.546300	5,935,486.55	-7,709.44	0.39
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.400100	5,700,091.18	22,715.18	0.37
		Base		100.000000	5,677,376.00	100.400100	5,700,091.18	22,715.18	0.37
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	99.925500	4,538,517.28	-3,383.72	0.30
		Base		100.000000	4,541,901.00	99.925500	4,538,517.28	-3,383.72	0.30
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	12,320,572.950	100.000000	12,320,572.95	99.969200	12,316,778.21	-3,794.74	0.80
Original Face:		Base	20,000,000.000	100.000000	12,320,572.95	99.969200	12,316,778.21	-3,794.74	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					0.93817	15 Jul 2019		
		Local	6,583,765.800	100.000000	6,583,765.80	100.104510	6,590,646.49	6,880.69	0.43
Original Face:		Base	12,000,000.000	100.000000	6,583,765.80	100.104510	6,590,646.49	6,880.69	0.43
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		Local	2,515,535.000	100.000000	2,515,535.00	100.000050	2,515,536.26	1.26	0.16
Original Face:		Base	10,000,000.000	100.000000	2,515,535.00	100.000050	2,515,536.26	1.26	0.16
US DOLLAR Total									
		Local	756,269,309.640		758,980,192.22		755,214,893.18	-3,765,299.04	49.20
Original Face:		Base	578,983,292.000		758,980,192.22		755,214,893.18	-3,765,299.04	49.20
FIXED INCOME Total									
		Base	756,269,309.640		758,980,192.22		755,214,893.18	-3,765,299.04	49.20
Original Face:			578,983,292.000						

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,536,469,773.650	Base	1,538,663,701.57		1,534,986,054.63	-3,677,646.94	100.00
Original Face:		578,983,292.000						

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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								
		1,697,635.390	Local	1.000000	1,697,635.39	1.000000	1,697,635.39	0.00	1.63
			Base	1.000000	1,697,635.39	1.000000	1,697,635.39	0.00	1.63
US DOLLAR Total									
		1,697,635.390	Local		1,697,635.39		1,697,635.39	0.00	1.63
			Base		1,697,635.39		1,697,635.39	0.00	1.63
CASH Total									
		1,697,635.390	Base		1,697,635.39		1,697,635.39	0.00	1.63
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.6624234	31 Dec 2030		
		149,306.450	Local	100.000007	149,306.46	100.030000	149,351.24	44.78	0.14
			Base	100.000007	149,306.46	100.030000	149,351.24	44.78	0.14
06417GMJ4	BANK OF NOVA SCOTIA					1.29	16 May 2017		
		1,000,000.000	Local	99.948828	999,488.28	100.114281	1,001,142.81	1,654.53	0.96
			Base	99.948828	999,488.28	100.114281	1,001,142.81	1,654.53	0.96
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		3,000,000.000	Local	99.941352	2,998,240.55	98.796400	2,963,892.00	-34,348.55	2.85
			Base	99.941352	2,998,240.55	98.796400	2,963,892.00	-34,348.55	2.85
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		2,000,000.000	Local	99.986282	1,999,725.64	99.284100	1,985,682.00	-14,043.64	1.91
			Base	99.986282	1,999,725.64	99.284100	1,985,682.00	-14,043.64	1.91
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.56589	22 Mar 2018		
		550,000.000	Local	100.230522	551,267.87	100.218000	551,199.00	-68.87	0.53
			Base	100.230522	551,267.87	100.218000	551,199.00	-68.87	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
US DOLLAR Total									
		Local	6,699,306.450		6,698,028.80		6,651,267.05	-46,761.75	6.40
		Base			6,698,028.80		6,651,267.05	-46,761.75	6.40
CASH EQUIVALENT Total									
		Base	6,699,306.450		6,698,028.80		6,651,267.05	-46,761.75	6.40
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998861	539,993.85	100.099630	540,538.00	544.15	0.52
Original Face:		Base	540,000.000	99.998861	539,993.85	100.099630	540,538.00	544.15	0.52
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997612	324,992.24	100.265000	325,861.25	869.01	0.31
Original Face:		Base	325,000.000	99.997612	324,992.24	100.265000	325,861.25	869.01	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.994959	484,975.55	100.208910	486,013.21	1,037.66	0.47
Original Face:		Base	485,000.000	99.994959	484,975.55	100.208910	486,013.21	1,037.66	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.66094	05 Nov 2018		
		Local	1,105,000.000	100.091293	1,106,008.79	100.783200	1,113,654.36	7,645.57	1.07
		Base		100.091293	1,106,008.79	100.783200	1,113,654.36	7,645.57	1.07
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.912968	474,586.60	98.184100	466,374.48	-8,212.12	0.45
		Base		99.912968	474,586.60	98.184100	466,374.48	-8,212.12	0.45
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.485730	1,392,800.22	99.542000	1,393,588.00	787.78	1.34
		Base		99.485730	1,392,800.22	99.542000	1,393,588.00	787.78	1.34
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.991555	649,945.11	100.074970	650,487.31	542.20	0.63
Original Face:		Base	650,000.000	99.991555	649,945.11	100.074970	650,487.31	542.20	0.63

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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
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	355,000.000	99.999549	354,998.40	99.439090	353,008.77	-1,989.63	0.34
Original Face:		Base	355,000.000	99.999549	354,998.40	99.439090	353,008.77	-1,989.63	0.34
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	100.007341	1,290,094.70	100.004700	1,290,060.63	-34.07	1.24
		Base		100.007341	1,290,094.70	100.004700	1,290,060.63	-34.07	1.24
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.44594	01 Aug 2018		
		Local	1,150,000.000	100.015150	1,150,174.23	100.389400	1,154,478.10	4,303.87	1.11
		Base		100.015150	1,150,174.23	100.389400	1,154,478.10	4,303.87	1.11
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.29622	22 May 2018		
		Local	1,000,000.000	99.820159	998,201.59	100.139700	1,001,397.00	3,195.41	0.96
		Base		99.820159	998,201.59	100.139700	1,001,397.00	3,195.41	0.96
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.952986	807,620.13	99.970300	807,760.02	139.89	0.78
		Base		99.952986	807,620.13	99.970300	807,760.02	139.89	0.78
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.169063	601,014.38	100.043300	600,259.80	-754.58	0.58
		Base		100.169063	601,014.38	100.043300	600,259.80	-754.58	0.58
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.942115	589,658.48	99.954900	589,733.91	75.43	0.57
		Base		99.942115	589,658.48	99.954900	589,733.91	75.43	0.57
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.54028	15 Mar 2019		
		Local	1,100,000.000	100.699441	1,107,693.85	101.270600	1,113,976.60	6,282.75	1.07
		Base		100.699441	1,107,693.85	101.270600	1,113,976.60	6,282.75	1.07
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	654,261.100	100.015413	654,361.94	99.965660	654,036.43	-325.51	0.63
Original Face:		Base	1,390,000.000	100.015413	654,361.94	99.965660	654,036.43	-325.51	0.63

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12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.978745	289,938.36	99.692940	289,109.53	-828.83	0.28
Original Face:		Base	290,000.000	99.978745	289,938.36	99.692940	289,109.53	-828.83	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.977362	259,941.14	99.901040	259,742.70	-198.44	0.25
Original Face:		Base	260,000.000	99.977362	259,941.14	99.901040	259,742.70	-198.44	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	556,200.240	99.978069	556,078.26	99.940890	555,871.47	-206.79	0.53
Original Face:		Base	1,210,000.000	99.978069	556,078.26	99.940890	555,871.47	-206.79	0.53
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	39,203.300	99.992373	39,200.31	99.966510	39,190.17	-10.14	0.04
Original Face:		Base	1,000,000.000	99.992373	39,200.31	99.966510	39,190.17	-10.14	0.04
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	993,581.570	99.831356	991,905.95	99.901800	992,605.87	699.92	0.95
Original Face:		Base	1,500,000.000	99.831356	991,905.95	99.901800	992,605.87	699.92	0.95
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.980616	189,963.17	99.285190	188,641.86	-1,321.31	0.18
Original Face:		Base	190,000.000	99.980616	189,963.17	99.285190	188,641.86	-1,321.31	0.18
13342BAK1	CAMERON INTL CORP COMPANY GUAR 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.992730	399,970.92	99.992730	399,970.92	0.00	0.38
		Base		99.992730	399,970.92	99.992730	399,970.92	0.00	0.38
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.997379	329,991.35	100.060920	330,201.04	209.69	0.32
Original Face:		Base	330,000.000	99.997379	329,991.35	100.060920	330,201.04	209.69	0.32
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.370651	1,003,706.51	100.107590	1,001,075.90	-2,630.61	0.96
Original Face:		Base	1,000,000.000	100.370651	1,003,706.51	100.107590	1,001,075.90	-2,630.61	0.96
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.995385	664,969.31	100.147000	665,977.55	1,008.24	0.64
		Base		99.995385	664,969.31	100.147000	665,977.55	1,008.24	0.64

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14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.246406	1,303,203.28	100.198900	1,302,585.70	-617.58	1.25
		Base		100.246406	1,303,203.28	100.198900	1,302,585.70	-617.58	1.25
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.065842	1,000,658.42	99.814000	998,140.00	-2,518.42	0.96
		Base		100.065842	1,000,658.42	99.814000	998,140.00	-2,518.42	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	100.091800	370,339.66	339.66	0.36
		Base		100.000000	370,000.00	100.091800	370,339.66	339.66	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	99.405200	1,093,457.20	-6,542.80	1.05
		Base		100.000000	1,100,000.00	99.405200	1,093,457.20	-6,542.80	1.05
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					1.11511	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.073400	600,440.40	440.40	0.58
		Base		100.000000	600,000.00	100.073400	600,440.40	440.40	0.58
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.16028	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.254900	1,403,568.60	3,568.60	1.35
		Base		100.000000	1,400,000.00	100.254900	1,403,568.60	3,568.60	1.35
17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.976519	1,729,593.78	100.019680	1,730,340.46	746.68	1.66
Original Face:		Base	1,730,000.000	99.976519	1,729,593.78	100.019680	1,730,340.46	746.68	1.66
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.914390	589,494.90	100.663900	593,917.01	4,422.11	0.57
		Base		99.914390	589,494.90	100.663900	593,917.01	4,422.11	0.57
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.941773	659,615.70	99.423500	656,195.10	-3,420.60	0.63
		Base		99.941773	659,615.70	99.423500	656,195.10	-3,420.60	0.63
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.374450	441,647.58	100.585300	442,575.32	927.74	0.43
		Base		100.374450	441,647.58	100.585300	442,575.32	927.74	0.43

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235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.920162	709,433.15	100.210300	711,493.13	2,059.98	0.68
		Base		99.920162	709,433.15	100.210300	711,493.13	2,059.98	0.68
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.991696	2,119,823.95	99.316880	2,105,517.86	-14,306.09	2.03
Original Face:		Base	2,120,000.000	99.991696	2,119,823.95	99.316880	2,105,517.86	-14,306.09	2.03
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.24511	30 May 2019		
		Local	1,100,000.000	99.965245	1,099,617.70	100.000100	1,100,001.10	383.40	1.06
		Base		99.965245	1,099,617.70	100.000100	1,100,001.10	383.40	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.906102	304,713.61	100.237900	305,725.60	1,011.99	0.29
		Base		99.906102	304,713.61	100.237900	305,725.60	1,011.99	0.29
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					1.03511	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.058500	245,143.33	143.33	0.24
		Base		100.000000	245,000.00	100.058500	245,143.33	143.33	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					1.09039	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.983300	999,833.00	-167.00	0.96
		Base		100.000000	1,000,000.00	99.983300	999,833.00	-167.00	0.96
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	99.753200	1,197,038.40	-6,693.60	1.15
		Base		100.311000	1,203,732.00	99.753200	1,197,038.40	-6,693.60	1.15
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.919463	999,194.63	99.931700	999,317.00	122.37	0.96
		Base		99.919463	999,194.63	99.931700	999,317.00	122.37	0.96
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	605,476.930	101.697174	615,752.93	100.171878	606,517.61	-9,235.32	0.58
Original Face:		Base	1,419,000.000	101.697174	615,752.93	100.171878	606,517.61	-9,235.32	0.58
313384R35	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/16 0.00000					0.01	28 Nov 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

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3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.897000	2,797,116.00	99.482000	2,785,496.00	-11,620.00	2.68
		Base		99.897000	2,797,116.00	99.482000	2,785,496.00	-11,620.00	2.68
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.808400	1,086,892.40	-13,107.60	1.05
		Base		100.000000	1,100,000.00	98.808400	1,086,892.40	-13,107.60	1.05
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	270,659.760	100.982662	273,319.43	100.249580	271,335.27	-1,984.16	0.26
Original Face:		Base	1,000,000.000	100.982662	273,319.43	100.249580	271,335.27	-1,984.16	0.26
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	128,096.180	101.446460	129,949.04	101.000370	129,377.62	-571.42	0.12
Original Face:		Base	1,000,000.000	101.446460	129,949.04	101.000370	129,377.62	-571.42	0.12
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	254,933.710	101.787582	259,490.86	101.266661	258,162.86	-1,328.00	0.25
Original Face:		Base	485,000.000	101.787582	259,490.86	101.266661	258,162.86	-1,328.00	0.25
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	38,527.030	103.558852	39,898.15	101.557230	39,126.98	-771.17	0.04
Original Face:		Base	281,000.000	103.558852	39,898.15	101.557230	39,126.98	-771.17	0.04
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	28,804.610	100.641807	28,989.48	100.435790	28,930.14	-59.34	0.03
Original Face:		Base	550,000.000	100.641807	28,989.48	100.435790	28,930.14	-59.34	0.03
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,423,142.300	101.462580	2,458,582.70	100.217292	2,428,407.59	-30,175.11	2.34
Original Face:		Base	5,000,000.000	101.462580	2,458,582.70	100.217292	2,428,407.59	-30,175.11	2.34
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.993697	1,199,924.36	100.080600	1,200,967.20	1,042.84	1.16
		Base		99.993697	1,199,924.36	100.080600	1,200,967.20	1,042.84	1.16
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.44294	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.027300	360,098.28	98.28	0.35
		Base		100.000000	360,000.00	100.027300	360,098.28	98.28	0.35

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	46,024.600	100.000652	46,024.90	99.968560	46,010.13	-14.77	0.04
Original Face:		Base	780,000.000	100.000652	46,024.90	99.968560	46,010.13	-14.77	0.04
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	280,453.380	99.961124	280,344.35	99.929600	280,255.94	-88.41	0.27
Original Face:		Base	500,000.000	99.961124	280,344.35	99.929600	280,255.94	-88.41	0.27
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	52,443.840	99.989436	52,438.30	99.967750	52,426.93	-11.37	0.05
Original Face:		Base	450,000.000	99.989436	52,438.30	99.967750	52,426.93	-11.37	0.05
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	1,050,000.000	100.000000	1,050,000.00	99.985210	1,049,844.71	-155.29	1.01
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	99.985210	1,049,844.71	-155.29	1.01
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.985819	994,858.90	100.199330	996,983.33	2,124.43	0.96
Original Face:		Base	995,000.000	99.985819	994,858.90	100.199330	996,983.33	2,124.43	0.96
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	100.185580	1,102,041.38	100.185580	1,102,041.38	0.00	1.06
		Base		100.185580	1,102,041.38	100.185580	1,102,041.38	0.00	1.06
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.998125	574,989.22	100.045800	575,263.35	274.13	0.55
		Base		99.998125	574,989.22	100.045800	575,263.35	274.13	0.55
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.68	15 Apr 2020		
		Local	750,000.000	100.073540	750,551.55	101.499000	761,242.50	10,690.95	0.73
		Base		100.073540	750,551.55	101.499000	761,242.50	10,690.95	0.73
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.065492	1,000,654.92	100.462700	1,004,627.00	3,972.08	0.97
		Base		100.065492	1,000,654.92	100.462700	1,004,627.00	3,972.08	0.97
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	341,737.880	101.506169	346,885.03	100.729900	344,232.22	-2,652.81	0.33
Original Face:		Base	2,750,000.000	101.506169	346,885.03	100.729900	344,232.22	-2,652.81	0.33

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40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.65094	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.912300	679,403.64	-596.36	0.65
		Base		100.000000	680,000.00	99.912300	679,403.64	-596.36	0.65
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.971708	629,821.76	99.922400	629,511.12	-310.64	0.61
		Base		99.971708	629,821.76	99.922400	629,511.12	-310.64	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	54,914.700	99.998270	54,913.75	99.969870	54,898.15	-15.60	0.05
Original Face:		Base	440,000.000	99.998270	54,913.75	99.969870	54,898.15	-15.60	0.05
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	773,479.280	99.824873	772,124.71	99.946460	773,065.16	940.45	0.74
Original Face:		Base	800,000.000	99.824873	772,124.71	99.946460	773,065.16	940.45	0.74
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	138,466.060	99.986242	138,447.01	99.896710	138,323.04	-123.97	0.13
Original Face:		Base	440,000.000	99.986242	138,447.01	99.896710	138,323.04	-123.97	0.13
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998382	434,992.96	99.970320	434,870.89	-122.07	0.42
Original Face:		Base	435,000.000	99.998382	434,992.96	99.970320	434,870.89	-122.07	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.923239	1,498,848.58	99.241200	1,488,618.00	-10,230.58	1.43
		Base		99.923239	1,498,848.58	99.241200	1,488,618.00	-10,230.58	1.43
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.944657	999,446.57	100.016000	1,000,160.00	713.43	0.96
		Base		99.944657	999,446.57	100.016000	1,000,160.00	713.43	0.96
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	62,240.770	99.996819	62,238.79	99.958990	62,215.25	-23.54	0.06
Original Face:		Base	305,000.000	99.996819	62,238.79	99.958990	62,215.25	-23.54	0.06
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	356,004.540	99.994430	355,984.71	99.954350	355,842.02	-142.69	0.34
Original Face:		Base	460,000.000	99.994430	355,984.71	99.954350	355,842.02	-142.69	0.34

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44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	565,000.000	99.992791	564,959.27	99.904070	564,458.00	-501.27	0.54
Original Face:		Base	565,000.000	99.992791	564,959.27	99.904070	564,458.00	-501.27	0.54
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	497,489.430	99.931040	497,146.36	99.926470	497,123.63	-22.73	0.48
Original Face:		Base	950,000.000	99.931040	497,146.36	99.926470	497,123.63	-22.73	0.48
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.986727	394,947.57	100.183320	395,724.11	776.54	0.38
Original Face:		Base	395,000.000	99.986727	394,947.57	100.183320	395,724.11	776.54	0.38
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.160708	500,803.54	100.200000	501,000.00	196.46	0.48
		Base		100.160708	500,803.54	100.200000	501,000.00	196.46	0.48
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.879781	998,797.81	99.771600	997,716.00	-1,081.81	0.96
		Base		99.879781	998,797.81	99.771600	997,716.00	-1,081.81	0.96
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.52039	28 Jan 2019		
		Local	1,251,000.000	99.012026	1,238,640.45	100.370400	1,255,633.70	16,993.25	1.21
		Base		99.012026	1,238,640.45	100.370400	1,255,633.70	16,993.25	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.09233	29 Oct 2020		
		Local	500,000.000	102.159044	510,795.22	101.694600	508,473.00	-2,322.22	0.49
		Base		102.159044	510,795.22	101.694600	508,473.00	-2,322.22	0.49
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	470,425.040	99.977782	470,320.52	99.954220	470,209.68	-110.84	0.45
Original Face:		Base	1,600,000.000	99.977782	470,320.52	99.954220	470,209.68	-110.84	0.45
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.974412	339,913.00	100.101500	340,345.10	432.10	0.33
		Base		99.974412	339,913.00	100.101500	340,345.10	432.10	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					1.25933	02 Jun 2017		
		Local	475,000.000	100.000000	475,000.00	100.000000	475,000.00	0.00	0.46
		Base		100.000000	475,000.00	100.000000	475,000.00	0.00	0.46

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49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.255054	1,253,188.17	100.043100	1,250,538.75	-2,649.42	1.20
		Base		100.255054	1,253,188.17	100.043100	1,250,538.75	-2,649.42	1.20
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.995559	899,960.03	99.505900	895,553.10	-4,406.93	0.86
		Base		99.995559	899,960.03	99.505900	895,553.10	-4,406.93	0.86
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.914293	1,368,825.82	99.081500	1,357,416.55	-11,409.27	1.31
		Base		99.914293	1,368,825.82	99.081500	1,357,416.55	-11,409.27	1.31
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					1.26233	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.96
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.96
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.992656	589,956.67	100.143800	590,848.42	891.75	0.57
		Base		99.992656	589,956.67	100.143800	590,848.42	891.75	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.132336	1,001,323.36	99.860300	998,603.00	-2,720.36	0.96
		Base		100.132336	1,001,323.36	99.860300	998,603.00	-2,720.36	0.96
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.987810	839,897.60	99.572000	836,404.80	-3,492.80	0.80
Original Face:		Base	840,000.000	99.987810	839,897.60	99.572000	836,404.80	-3,492.80	0.80
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	651,564.950	99.993648	651,523.56	99.911010	650,985.12	-538.44	0.63
Original Face:		Base	1,530,000.000	99.993648	651,523.56	99.911010	650,985.12	-538.44	0.63
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.886560	599,319.36	100.092320	600,553.92	1,234.56	0.58
Original Face:		Base	600,000.000	99.886560	599,319.36	100.092320	600,553.92	1,234.56	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.26872	18 May 2018		
		Local	1,000,000.000	100.086090	1,000,860.90	100.308500	1,003,085.00	2,224.10	0.96
		Base		100.086090	1,000,860.90	100.308500	1,003,085.00	2,224.10	0.96

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594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.935948	989,365.89	99.856200	988,576.38	-789.51	0.95
		Base		99.935948	989,365.89	99.856200	988,576.38	-789.51	0.95
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.907817	659,391.59	98.620200	650,893.32	-8,498.27	0.63
		Base		99.907817	659,391.59	98.620200	650,893.32	-8,498.27	0.63
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.061359	1,000,613.59	100.087800	1,000,878.00	264.41	0.96
		Base		100.061359	1,000,613.59	100.087800	1,000,878.00	264.41	0.96
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	250,229.250	99.896231	249,969.59	99.785360	249,692.16	-277.43	0.24
Original Face:		Base	1,500,000.000	99.896231	249,969.59	99.785360	249,692.16	-277.43	0.24
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	203,682.040	99.956491	203,593.42	99.922080	203,523.33	-70.09	0.20
Original Face:		Base	785,000.000	99.956491	203,593.42	99.922080	203,523.33	-70.09	0.20
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	1,043,866.050	99.897796	1,042,799.18	99.899870	1,042,820.83	21.65	1.00
Original Face:		Base	1,150,000.000	99.897796	1,042,799.18	99.899870	1,042,820.83	21.65	1.00
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	987,160.000	99.996120	987,121.70	99.998880	987,148.94	27.24	0.95
Original Face:		Base	1,400,000.000	99.996120	987,121.70	99.998880	987,148.94	27.24	0.95
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.932857	999,328.57	100.096300	1,000,963.00	1,634.43	0.96
		Base		99.932857	999,328.57	100.096300	1,000,963.00	1,634.43	0.96
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.46	15 Jan 2019		
		Local	500,000.000	100.383590	501,917.95	100.851000	504,255.00	2,337.05	0.49
		Base		100.383590	501,917.95	100.851000	504,255.00	2,337.05	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.994954	499,974.77	100.095600	500,478.00	503.23	0.48
		Base		99.994954	499,974.77	100.095600	500,478.00	503.23	0.48

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69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.26211	01 Jun 2018		
		Local	1,400,000.000	99.921857	1,398,906.00	100.128400	1,401,797.60	2,891.60	1.35
		Base		99.921857	1,398,906.00	100.128400	1,401,797.60	2,891.60	1.35
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.875980	249,689.95	98.758900	246,897.25	-2,792.70	0.24
		Base		99.875980	249,689.95	98.758900	246,897.25	-2,792.70	0.24
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.977990	794,825.02	99.968000	794,745.60	-79.42	0.76
		Base		99.977990	794,825.02	99.968000	794,745.60	-79.42	0.76
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.960291	384,847.12	99.971600	384,890.66	43.54	0.37
		Base		99.960291	384,847.12	99.971600	384,890.66	43.54	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.935807	554,643.73	99.980800	554,893.44	249.71	0.53
		Base		99.935807	554,643.73	99.980800	554,893.44	249.71	0.53
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	98.289900	265,382.73	-4,617.27	0.26
		Base		100.000000	270,000.00	98.289900	265,382.73	-4,617.27	0.26
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.990019	1,499,850.28	99.979200	1,499,688.00	-162.28	1.44
		Base		99.990019	1,499,850.28	99.979200	1,499,688.00	-162.28	1.44
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.776700	498,883.50	99.896700	499,483.50	600.00	0.48
		Base		99.776700	498,883.50	99.896700	499,483.50	600.00	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.602696	996,026.96	99.460300	994,603.00	-1,423.96	0.96
		Base		99.602696	996,026.96	99.460300	994,603.00	-1,423.96	0.96
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.995557	299,986.67	100.096000	300,288.00	301.33	0.29
		Base		99.995557	299,986.67	100.096000	300,288.00	301.33	0.29

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857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.972241	704,804.30	99.821300	703,740.17	-1,064.13	0.68
		Base		99.972241	704,804.30	99.821300	703,740.17	-1,064.13	0.68
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.925458	1,533,855.78	100.099700	1,536,530.40	2,674.62	1.48
		Base		99.925458	1,533,855.78	100.099700	1,536,530.40	2,674.62	1.48
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	572,852.340	99.997092	572,835.68	99.954130	572,589.57	-246.11	0.55
Original Face:		Base	1,120,000.000	99.997092	572,835.68	99.954130	572,589.57	-246.11	0.55
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.987481	319,959.94	99.493560	318,379.39	-1,580.55	0.31
Original Face:		Base	320,000.000	99.987481	319,959.94	99.493560	318,379.39	-1,580.55	0.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	135,588.490	99.998849	135,586.93	99.959290	135,533.29	-53.64	0.13
Original Face:		Base	830,000.000	99.998849	135,586.93	99.959290	135,533.29	-53.64	0.13
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.991972	999,919.72	100.042400	1,000,424.00	504.28	0.96
		Base		99.991972	999,919.72	100.042400	1,000,424.00	504.28	0.96
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.917690	699,423.83	99.857400	699,001.80	-422.03	0.67
		Base		99.917690	699,423.83	99.857400	699,001.80	-422.03	0.67
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.353490	802,827.92	100.321000	802,568.00	-259.92	0.77
		Base		100.353490	802,827.92	100.321000	802,568.00	-259.92	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	100.207700	686,422.75	1,422.75	0.66
		Base		100.000000	685,000.00	100.207700	686,422.75	1,422.75	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.952580	204,902.79	100.043000	205,088.15	185.36	0.20
		Base		99.952580	204,902.79	100.043000	205,088.15	185.36	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
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.840105	1,035,341.89	99.946700	1,036,447.28	1,105.39	1.00
		Base		99.840105	1,035,341.89	99.946700	1,036,447.28	1,105.39	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.972593	284,921.89	100.089000	285,253.65	331.76	0.27
		Base		99.972593	284,921.89	100.089000	285,253.65	331.76	0.27
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	287,055.460	99.975036	286,983.80	99.908730	286,793.46	-190.34	0.28
Original Face:		Base	1,725,000.000	99.975036	286,983.80	99.908730	286,793.46	-190.34	0.28
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.17511	04 Mar 2021		
		Local	500,000.000	102.885326	514,426.63	102.299600	511,498.00	-2,928.63	0.49
		Base		102.885326	514,426.63	102.299600	511,498.00	-2,928.63	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.895017	722,240.97	99.777300	721,389.88	-851.09	0.69
		Base		99.895017	722,240.97	99.777300	721,389.88	-851.09	0.69
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.007837	1,200,094.04	99.987700	1,199,852.40	-241.64	1.15
		Base		100.007837	1,200,094.04	99.987700	1,199,852.40	-241.64	1.15
US DOLLAR Total									
		Local	95,627,564.830		95,698,185.16		95,607,473.27	-90,711.89	91.97
Original Face:		Base	47,825,000.000		95,698,185.16		95,607,473.27	-90,711.89	91.97
FIXED INCOME Total									
		Base	95,627,564.830		95,698,185.16		95,607,473.27	-90,711.89	91.97
Original Face:			47,825,000.000						

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		104,024,506.670	Base	104,093,849.35		103,956,375.71	-137,473.64	100.00
Original Face:		47,825,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00
CASH Total									
		0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KC2	TREASURY BILL 01/17 0.00000					0.323	12 Jan 2017		
		20,000,000.000	Local	99.962317	19,992,463.33	99.962317	19,992,463.33	0.00	2.09
			Base	99.962317	19,992,463.33	99.962317	19,992,463.33	0.00	2.09
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		10,000,000.000	Local	99.860000	9,986,000.00	99.857900	9,985,790.00	-210.00	1.04
			Base	99.860000	9,986,000.00	99.857900	9,985,790.00	-210.00	1.04
979QHR003	SOUTH STREET REPO					0.33	01 Dec 2016		
		142,505,159.380	Local	100.000000	142,505,159.38	100.000000	142,505,159.38	0.00	14.86
			Base	100.000000	142,505,159.38	100.000000	142,505,159.38	0.00	14.86
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.3	01 Dec 2016		
		533,805.980	Local	100.000000	533,805.98	100.000000	533,805.98	0.00	0.06
			Base	100.000000	533,805.98	100.000000	533,805.98	0.00	0.06
US DOLLAR Total									
		173,038,965.360	Local		173,017,428.69		173,017,218.69	-210.00	18.05
			Base		173,017,428.69		173,017,218.69	-210.00	18.05

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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
CASH EQUIVALENT Total									
		Base	173,038,965.360		173,017,428.69		173,017,218.69	-210.00	18.05
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
			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		
			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		
			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		
			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		
			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		
			20,000,000.000	99.891500	19,978,300.00	99.891500	19,978,300.00	0.00	2.08
		Base		99.891500	19,978,300.00	99.891500	19,978,300.00	0.00	2.08
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
			14,629,371.160	105.416071	15,421,708.23	103.262301	15,106,625.28	-315,082.95	1.58
Original Face:		Base	24,487,993.000	105.416071	15,421,708.23	103.262301	15,106,625.28	-315,082.95	1.58
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
			4,972,107.500	105.304077	5,235,831.91	103.037886	5,123,154.46	-112,677.45	0.53
Original Face:		Base	10,000,000.000	105.304077	5,235,831.91	103.037886	5,123,154.46	-112,677.45	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
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.11122	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.528400	20,105,680.00	105,680.00	2.10
		Base		100.000000	20,000,000.00	100.528400	20,105,680.00	105,680.00	2.10
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.694000	9,969,400.00	99.682700	9,968,270.00	-1,130.00	1.04
		Base		99.694000	9,969,400.00	99.682700	9,968,270.00	-1,130.00	1.04
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	99.214500	8,929,305.00	-70,695.00	0.93
		Base		100.000000	9,000,000.00	99.214500	8,929,305.00	-70,695.00	0.93
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	25,000,000.000	99.974125	24,993,531.25	99.974125	24,993,531.25	0.00	2.61
		Base		99.974125	24,993,531.25	99.974125	24,993,531.25	0.00	2.61
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	10,000,000.000	99.946472	9,994,647.22	99.946472	9,994,647.22	0.00	1.04
		Base		99.946472	9,994,647.22	99.946472	9,994,647.22	0.00	1.04

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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
313385BA3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.2624952	25 Jan 2017		
		Local	40,000,000.000	99.938125	39,975,250.00	99.938125	39,975,250.00	0.00	4.17
		Base		99.938125	39,975,250.00	99.938125	39,975,250.00	0.00	4.17
313385CD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	21 Feb 2017		
		Local	10,000,000.000	99.911167	9,991,116.67	99.911167	9,991,116.67	0.00	1.04
		Base		99.911167	9,991,116.67	99.911167	9,991,116.67	0.00	1.04
313385CS3	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	06 Mar 2017		
		Local	10,000,000.000	99.894444	9,989,444.44	99.862800	9,986,280.00	-3,164.44	1.04
		Base		99.894444	9,989,444.44	99.862800	9,986,280.00	-3,164.44	1.04
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.733653	9,973,365.28	99.773500	9,977,350.00	3,984.72	1.04
		Base		99.733653	9,973,365.28	99.773500	9,977,350.00	3,984.72	1.04
313397BV2	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	13 Feb 2017		
		Local	10,000,000.000	99.926000	9,992,600.00	99.926000	9,992,600.00	0.00	1.04
		Base		99.926000	9,992,600.00	99.926000	9,992,600.00	0.00	1.04
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.684944	19,936,988.89	99.655200	19,931,040.00	-5,948.89	2.08
		Base		99.684944	19,936,988.89	99.655200	19,931,040.00	-5,948.89	2.08
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.66561	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.061600	20,012,320.00	12,320.00	2.09
		Base		100.000000	20,000,000.00	100.061600	20,012,320.00	12,320.00	2.09
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	99.602600	9,960,260.00	-39,740.00	1.04
		Base		100.000000	10,000,000.00	99.602600	9,960,260.00	-39,740.00	1.04
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.981305	19,996,260.94	99.388000	19,877,600.00	-118,660.94	2.07
		Base		99.981305	19,996,260.94	99.388000	19,877,600.00	-118,660.94	2.07
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.644	23 Nov 2018		
		Local	20,000,000.000	99.879430	19,975,886.05	100.098200	20,019,640.00	43,753.95	2.09
		Base		99.879430	19,975,886.05	100.098200	20,019,640.00	43,753.95	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
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.036894	6,877,536.49	100.014100	6,875,969.38	-1,567.11	0.72
		Base		100.036894	6,877,536.49	100.014100	6,875,969.38	-1,567.11	0.72
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.097989	7,357,202.16	100.076400	7,355,615.40	-1,586.76	0.77
		Base		100.097989	7,357,202.16	100.076400	7,355,615.40	-1,586.76	0.77
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.906	22 Jan 2021		
		Local	10,000,000.000	99.983437	9,998,343.73	100.529000	10,052,900.00	54,556.27	1.05
		Base		99.983437	9,998,343.73	100.529000	10,052,900.00	54,556.27	1.05
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					0.736	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.106200	5,005,310.00	5,310.00	0.52
		Base		100.000000	5,000,000.00	100.106200	5,005,310.00	5,310.00	0.52
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					0.68817	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.977300	9,997,730.00	-2,270.00	1.04
		Base		100.000000	10,000,000.00	99.977300	9,997,730.00	-2,270.00	1.04
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					0.76422	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.04
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.04
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	99.818200	5,689,637.40	-10,362.60	0.59
		Base		100.000000	5,700,000.00	99.818200	5,689,637.40	-10,362.60	0.59
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	99.956800	4,098,228.80	-1,771.20	0.43
		Base		100.000000	4,100,000.00	99.956800	4,098,228.80	-1,771.20	0.43
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.938800	9,993,880.00	-6,120.00	1.04
		Base		100.000000	10,000,000.00	99.938800	9,993,880.00	-6,120.00	1.04
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.846100	19,969,220.00	-30,780.00	2.08
		Base		100.000000	20,000,000.00	99.846100	19,969,220.00	-30,780.00	2.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.500100	14,925,015.00	-74,985.00	1.56
		Base		100.000000	15,000,000.00	99.500100	14,925,015.00	-74,985.00	1.56
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
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	8,000,000.000	100.196122	8,015,689.75	100.105800	8,008,464.00	-7,225.75	0.84
		Base		100.196122	8,015,689.75	100.105800	8,008,464.00	-7,225.75	0.84
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.956222	8,996,060.00	100.334000	9,030,060.00	34,000.00	0.94
		Base		99.956222	8,996,060.00	100.334000	9,030,060.00	34,000.00	0.94
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.551300	9,955,130.00	-44,870.00	1.04
		Base		100.000000	10,000,000.00	99.551300	9,955,130.00	-44,870.00	1.04
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.526700	19,632,636.84	-93,363.16	2.05
		Base		100.000000	19,726,000.00	99.526700	19,632,636.84	-93,363.16	2.05
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,462,886.300	100.152911	1,465,123.21	100.848890	1,475,304.60	10,181.39	0.15
	Original Face:	Base	5,000,000.000	100.152911	1,465,123.21	100.848890	1,475,304.60	10,181.39	0.15
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,491,594.900	99.732365	6,474,221.15	96.199800	6,244,901.31	-229,319.84	0.65
	Original Face:	Base	11,452,445.000	99.732365	6,474,221.15	96.199800	6,244,901.31	-229,319.84	0.65
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	7,431,781.770	100.329276	7,456,252.88	94.301320	7,008,268.31	-447,984.57	0.73
	Original Face:	Base	11,058,708.000	100.329276	7,456,252.88	94.301320	7,008,268.31	-447,984.57	0.73
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.72517	25 Nov 2018		
		Local	21,693,663.920	99.786066	21,647,253.83	99.899430	21,671,846.60	24,592.77	2.26
	Original Face:	Base	26,125,000.000	99.786066	21,647,253.83	99.899430	21,671,846.60	24,592.77	2.26

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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
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.90083	25 Apr 2020		
		Local	4,463,815.100	99.975987	4,462,743.21	100.120020	4,469,172.57	6,429.36	0.47
Original Face:		Base	5,000,000.000	99.975987	4,462,743.21	100.120020	4,469,172.57	6,429.36	0.47
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,405,603.650	98.361493	1,382,572.74	101.744900	1,430,130.03	47,557.29	0.15
Original Face:		Base	5,000,000.000	98.361493	1,382,572.74	101.744900	1,430,130.03	47,557.29	0.15
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	11,644.770	102.325765	11,915.60	100.039260	11,649.34	-266.26	0.00
Original Face:		Base	2,245,000.000	102.325765	11,915.60	100.039260	11,649.34	-266.26	0.00
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	367,283.250	102.195415	375,346.64	102.793420	377,543.01	2,196.37	0.04
Original Face:		Base	5,000,000.000	102.195415	375,346.64	102.793420	377,543.01	2,196.37	0.04
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	471,436.600	101.954068	480,648.79	102.363610	482,579.52	1,930.73	0.05
Original Face:		Base	5,000,000.000	101.954068	480,648.79	102.363610	482,579.52	1,930.73	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	4,370,798.100	99.974041	4,369,663.49	99.252520	4,338,127.26	-31,536.23	0.45
Original Face:		Base	10,000,000.000	99.974041	4,369,663.49	99.252520	4,338,127.26	-31,536.23	0.45
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	2,954,113.700	103.385885	3,054,136.59	101.627570	3,002,193.97	-51,942.62	0.31
Original Face:		Base	10,000,000.000	103.385885	3,054,136.59	101.627570	3,002,193.97	-51,942.62	0.31
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	5,099,124.540	100.849343	5,142,433.62	99.151880	5,055,877.84	-86,555.78	0.53
Original Face:		Base	12,022,600.000	100.849343	5,142,433.62	99.151880	5,055,877.84	-86,555.78	0.53
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	8,408,877.260	100.423144	8,444,458.89	100.064540	8,414,304.35	-30,154.54	0.88
Original Face:		Base	15,363,692.000	100.423144	8,444,458.89	100.064540	8,414,304.35	-30,154.54	0.88
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	12,076,734.480	101.964414	12,313,971.54	99.312440	11,993,699.68	-320,271.86	1.25
Original Face:		Base	24,000,000.000	101.964414	12,313,971.54	99.312440	11,993,699.68	-320,271.86	1.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	4,490,496.500	100.394127	4,508,194.75	99.162680	4,452,896.67	-55,298.08	0.46
Original Face:		Base	10,000,000.000	100.394127	4,508,194.75	99.162680	4,452,896.67	-55,298.08	0.46
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	13,878,765.210	100.884701	14,001,550.75	99.543420	13,815,397.54	-186,153.21	1.44
Original Face:		Base	29,723,368.000	100.884701	14,001,550.75	99.543420	13,815,397.54	-186,153.21	1.44
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,400,672.930	101.897525	2,446,226.29	98.712990	2,369,776.03	-76,450.26	0.25
Original Face:		Base	9,815,000.000	101.897525	2,446,226.29	98.712990	2,369,776.03	-76,450.26	0.25
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,878,586.200	100.251713	3,888,349.09	99.238460	3,849,049.21	-39,299.88	0.40
Original Face:		Base	4,690,000.000	100.251713	3,888,349.09	99.238460	3,849,049.21	-39,299.88	0.40
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,131,392.500	102.241383	2,179,165.16	100.912070	2,150,832.29	-28,332.87	0.22
Original Face:		Base	10,000,000.000	102.241383	2,179,165.16	100.912070	2,150,832.29	-28,332.87	0.22
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,016,176.430	111.590895	2,249,869.33	113.577120	2,289,915.12	40,045.79	0.24
Original Face:		Base	12,777,000.000	111.590895	2,249,869.33	113.577120	2,289,915.12	40,045.79	0.24
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	448,563.100	106.503669	477,736.16	107.636520	482,817.71	5,081.55	0.05
Original Face:		Base	10,000,000.000	106.503669	477,736.16	107.636520	482,817.71	5,081.55	0.05
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	646,304.250	104.833757	677,545.03	106.253870	686,723.28	9,178.25	0.07
Original Face:		Base	5,000,000.000	104.833757	677,545.03	106.253870	686,723.28	9,178.25	0.07
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,110,381.920	103.563813	1,149,953.86	104.217060	1,157,207.39	7,253.53	0.12
Original Face:		Base	16,000,000.000	103.563813	1,149,953.86	104.217060	1,157,207.39	7,253.53	0.12
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	129,891.900	101.616021	131,990.98	100.573500	130,636.83	-1,354.15	0.01
Original Face:		Base	10,000,000.000	101.616021	131,990.98	100.573500	130,636.83	-1,354.15	0.01

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	487,623.350	105.896518	516,376.15	106.704750	520,317.28	3,941.13	0.05
Original Face:		Base	5,000,000.000	105.896518	516,376.15	106.704750	520,317.28	3,941.13	0.05
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.052857	9,558,600.71	98.887900	9,542,682.35	-15,918.36	1.00
		Base		99.052857	9,558,600.71	98.887900	9,542,682.35	-15,918.36	1.00
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.052857	9,905,285.71	98.886000	9,888,600.00	-16,685.71	1.03
		Base		99.052857	9,905,285.71	98.886000	9,888,600.00	-16,685.71	1.03
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.231568	9,923,156.81	99.131400	9,913,140.00	-10,016.81	1.03
		Base		99.231568	9,923,156.81	99.131400	9,913,140.00	-10,016.81	1.03
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.231568	5,765,354.10	99.215100	5,764,397.31	-956.79	0.60
		Base		99.231568	5,765,354.10	99.215100	5,764,397.31	-956.79	0.60
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.052857	9,905,285.71	98.945200	9,894,520.00	-10,765.71	1.03
		Base		99.052857	9,905,285.71	98.945200	9,894,520.00	-10,765.71	1.03
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.793972	9,879,397.17	98.642500	9,864,250.00	-15,147.17	1.03
		Base		98.793972	9,879,397.17	98.642500	9,864,250.00	-15,147.17	1.03
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.215393	9,921,539.29	99.131400	9,913,140.00	-8,399.29	1.03
		Base		99.215393	9,921,539.29	99.131400	9,913,140.00	-8,399.29	1.03
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.231568	9,923,156.81	99.131400	9,913,140.00	-10,016.81	1.03
		Base		99.231568	9,923,156.81	99.131400	9,913,140.00	-10,016.81	1.03
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.029265	9,902,926.46	99.076400	9,907,640.00	4,713.54	1.03
		Base		99.029265	9,902,926.46	99.076400	9,907,640.00	4,713.54	1.03

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31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.810641	9,881,064.12	98.563000	9,856,300.00	-24,764.12	1.03
		Base		98.810641	9,881,064.12	98.563000	9,856,300.00	-24,764.12	1.03
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,951,059.360	103.140628	3,043,741.15	102.797963	3,033,628.91	-10,112.24	0.32
	Original Face:	Base	9,875,825.000	103.140628	3,043,741.15	102.797963	3,033,628.91	-10,112.24	0.32
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	6,024,930.270	101.144685	6,093,896.75	99.207910	5,977,207.40	-116,689.35	0.62
	Original Face:	Base	10,000,000.000	101.144685	6,093,896.75	99.207910	5,977,207.40	-116,689.35	0.62
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.702823	10,170,282.26	99.851720	9,985,172.00	-185,110.26	1.04
	Original Face:	Base	10,000,000.000	101.702823	10,170,282.26	99.851720	9,985,172.00	-185,110.26	1.04
912828A91	US TREASURY N/B 01/17 0.75					0.75	15 Jan 2017		
		Local	20,000,000.000	100.047309	20,009,461.81	100.047309	20,009,461.81	0.00	2.09
		Base		100.047309	20,009,461.81	100.047309	20,009,461.81	0.00	2.09
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	10,000,000.000	100.913212	10,091,321.24	100.904200	10,090,420.00	-901.24	1.05
		Base		100.913212	10,091,321.24	100.904200	10,090,420.00	-901.24	1.05
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.226567	4,961,328.34	97.410200	4,870,510.00	-90,818.34	0.51
		Base		99.226567	4,961,328.34	97.410200	4,870,510.00	-90,818.34	0.51
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.099008	5,004,950.40	99.847700	4,992,385.00	-12,565.40	0.52
		Base		100.099008	5,004,950.40	99.847700	4,992,385.00	-12,565.40	0.52
912828S84	US TREASURY FRN 07/18 VAR					0.6646076	31 Jul 2018		
		Local	15,000,000.000	100.021768	15,003,265.27	100.075000	15,011,250.00	7,984.73	1.57
		Base		100.021768	15,003,265.27	100.075000	15,011,250.00	7,984.73	1.57
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		Local	10,000,000.000	100.089356	10,008,935.55	100.089356	10,008,935.55	0.00	1.04
		Base		100.089356	10,008,935.55	100.089356	10,008,935.55	0.00	1.04

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912828SJ0	US TREASURY N/B 02/17 0.875					0.875	28 Feb 2017		
		10,000,000.000	Local	100.098717	10,009,871.72	100.098717	10,009,871.72	0.00	1.04
			Base	100.098717	10,009,871.72	100.098717	10,009,871.72	0.00	1.04
912828T75	US TREASURY FRN 10/18 VAR					0.6606076	31 Oct 2018		
		10,000,000.000	Local	99.985523	9,998,552.33	100.003000	10,000,300.00	1,747.67	1.04
			Base	99.985523	9,998,552.33	100.003000	10,000,300.00	1,747.67	1.04
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.283494	4,964,174.70	99.293000	4,964,650.00	475.30	0.52
			Base	99.283494	4,964,174.70	99.293000	4,964,650.00	475.30	0.52
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		30,000,000.000	Local	100.070393	30,021,118.04	100.035200	30,010,560.00	-10,558.04	3.13
			Base	100.070393	30,021,118.04	100.035200	30,010,560.00	-10,558.04	3.13
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		10,000,000.000	Local	99.970894	9,997,089.41	99.679700	9,967,970.00	-29,119.41	1.04
			Base	99.970894	9,997,089.41	99.679700	9,967,970.00	-29,119.41	1.04
US DOLLAR Total									
		787,116,680.920	Local		788,446,617.21		785,784,066.49	-2,662,550.72	81.95
	Original Face:	334,636,631.000	Base		788,446,617.21		785,784,066.49	-2,662,550.72	81.95
FIXED INCOME Total									
		787,116,680.920	Base		788,446,617.21		785,784,066.49	-2,662,550.72	81.95
	Original Face:	334,636,631.000							

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		960,155,646.290	Base		961,464,045.91		958,801,285.19	-2,662,760.72	100.00
Original Face:		334,636,631.000							

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-543.790	Local	1.000000	-543.79	1.000000	-543.79	0.00	0.00
				Base	1.000000	-543.79	1.000000	-543.79	0.00	0.00
US DOLLAR Total									
			-543.790	Local		-543.79		-543.79	0.00	0.00
				Base		-543.79		-543.79	0.00	0.00
CASH Total									
			-543.790	Base		-543.79		-543.79	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2M11	ANGLESEA FDG PLC & ANG					0.67	01 Dec 2016		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.85
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.85
03785DMC7	APPLE INC					0.5	12 Dec 2016		
			10,000,000.000	Local	99.984722	9,998,472.22	99.984722	9,998,472.22	0.00	0.74
				Base	99.984722	9,998,472.22	99.984722	9,998,472.22	0.00	0.74
03785DNQ5	APPLE INC					0.53	24 Jan 2017		
			30,000,000.000	Local	99.920500	29,976,150.00	99.920500	29,976,150.00	0.00	2.22
				Base	99.920500	29,976,150.00	99.920500	29,976,150.00	0.00	2.22
03948GM91	ARCHER DANIELS MIDLA					0.45	09 Dec 2016		
			25,000,000.000	Local	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.85
				Base	99.990000	24,997,500.00	99.990000	24,997,500.00	0.00	1.85
04249KM54	ARMY & AIR FORCE EXCHA					0.46	05 Dec 2016		
			15,000,000.000	Local	99.994889	14,999,233.33	99.994889	14,999,233.33	0.00	1.11
				Base	99.994889	14,999,233.33	99.994889	14,999,233.33	0.00	1.11

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06427KAD9	BANK OF MONTREAL-				0.9	13 Dec 2016		
	10,000,000.000	Local	99.999999	9,999,999.93	99.999999	9,999,999.93	0.00	0.74
		Base	99.999999	9,999,999.93	99.999999	9,999,999.93	0.00	0.74
06427KE37	BANK OF MONTREAL-				0.66	12 Dec 2016		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.48
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.48
06538BM59	BANK TOKYO MIT UFJ NY				0.44	05 Dec 2016		
	25,000,000.000	Local	99.995111	24,998,777.78	99.995111	24,998,777.78	0.00	1.85
		Base	99.995111	24,998,777.78	99.995111	24,998,777.78	0.00	1.85
14912DMC0	CATERPLR FIN SRV CO.				0.55	12 Dec 2016		
	25,000,000.000	Local	99.983194	24,995,798.61	99.983194	24,995,798.61	0.00	1.85
		Base	99.983194	24,995,798.61	99.983194	24,995,798.61	0.00	1.85
16677JNK8	CHEVRON CORP				0.54	19 Jan 2017		
	15,000,000.000	Local	99.926500	14,988,975.00	99.926500	14,988,975.00	0.00	1.11
		Base	99.926500	14,988,975.00	99.926500	14,988,975.00	0.00	1.11
16677JP67	CHEVRON CORP				0.53	06 Feb 2017		
	30,000,000.000	Local	99.901361	29,970,408.33	99.901361	29,970,408.33	0.00	2.22
		Base	99.901361	29,970,408.33	99.901361	29,970,408.33	0.00	2.22
19121AMG3	COCA-COLA COMPANY				0.51	16 Dec 2016		
	20,000,000.000	Local	99.978750	19,995,750.00	99.978750	19,995,750.00	0.00	1.48
		Base	99.978750	19,995,750.00	99.978750	19,995,750.00	0.00	1.48
19121AN98	COCA-COLA COMPANY				0.63	09 Jan 2017		
	10,000,000.000	Local	99.931750	9,993,175.00	99.931750	9,993,175.00	0.00	0.74
		Base	99.931750	9,993,175.00	99.931750	9,993,175.00	0.00	0.74
19121ANK3	COCA-COLA COMPANY				0.52	19 Jan 2017		
	10,000,000.000	Local	99.929222	9,992,922.22	99.929222	9,992,922.22	0.00	0.74
		Base	99.929222	9,992,922.22	99.929222	9,992,922.22	0.00	0.74
2063C0M17	CONCORD MIN CPTL CO				0.52	01 Dec 2016		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.48
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.48

& 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
2063C0M58	CONCORD MIN CPTL CO					1.02	05 Dec 2016		
		10,000,000.000	Local	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.74
			Base	99.988667	9,998,866.67	99.988667	9,998,866.67	0.00	0.74
21684BP65	COOPERATIEVE CENTRALE					1.25672	25 Sep 2017		
		2,500,000.000	Local	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.19
			Base	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.19
2546R2MW3	WALT DISNEY CO					0.55	30 Dec 2016		
		15,000,000.000	Local	99.955694	14,993,354.17	99.955694	14,993,354.17	0.00	1.11
			Base	99.955694	14,993,354.17	99.955694	14,993,354.17	0.00	1.11
2546R2MW3	WALT DISNEY CO					0.56	30 Dec 2016		
		30,000,000.000	Local	99.954889	29,986,466.67	99.954889	29,986,466.67	0.00	2.22
			Base	99.954889	29,986,466.67	99.954889	29,986,466.67	0.00	2.22
30229AM14	EXXON MOBIL CORP					0.52	01 Dec 2016		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.11
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.11
30229AMM8	EXXON MOBIL CORP					0.49	21 Dec 2016		
		25,000,000.000	Local	99.972778	24,993,194.44	99.972778	24,993,194.44	0.00	1.85
			Base	99.972778	24,993,194.44	99.972778	24,993,194.44	0.00	1.85
36960LMV4	GENERAL ELECTRIC CO					0.52	29 Dec 2016		
		20,000,000.000	Local	99.959556	19,991,911.11	99.959556	19,991,911.11	0.00	1.48
			Base	99.959556	19,991,911.11	99.959556	19,991,911.11	0.00	1.48
36960LMW2	GENERAL ELECTRIC CO					0.53	30 Dec 2016		
		10,000,000.000	Local	99.957306	9,995,730.56	99.957306	9,995,730.56	0.00	0.74
			Base	99.957306	9,995,730.56	99.957306	9,995,730.56	0.00	0.74
38102JM51	GOLDEN FUNDING CORP					0.61	05 Dec 2016		
		17,415,000.000	Local	99.993222	17,413,819.65	99.993222	17,413,819.65	0.00	1.29
			Base	99.993222	17,413,819.65	99.993222	17,413,819.65	0.00	1.29
38102JN50	GOLDEN FUNDING CORP					0.65	05 Jan 2017		
		15,000,000.000	Local	99.936806	14,990,520.83	99.936806	14,990,520.83	0.00	1.11
			Base	99.936806	14,990,520.83	99.936806	14,990,520.83	0.00	1.11

& 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
42786TMC9	HERSHEY FOODS CORP					0.43	12 Dec 2016		
		10,000,000.000	Local	99.986861	9,998,686.11	99.986861	9,998,686.11	0.00	0.74
			Base	99.986861	9,998,686.11	99.986861	9,998,686.11	0.00	0.74
45779PM54	INSTITUTIONAL SECURED					0.57	05 Dec 2016		
		20,000,000.000	Local	99.993667	19,998,733.33	99.993667	19,998,733.33	0.00	1.48
			Base	99.993667	19,998,733.33	99.993667	19,998,733.33	0.00	1.48
45920FMT2	INTL BUS MACH CORP					0.62	27 Dec 2016		
		30,000,000.000	Local	99.955222	29,986,566.66	99.955222	29,986,566.66	0.00	2.22
			Base	99.955222	29,986,566.66	99.955222	29,986,566.66	0.00	2.22
45920FMU9	INTL BUS MACH CORP					0.54	28 Dec 2016		
		15,000,000.000	Local	99.959500	14,993,925.00	99.959500	14,993,925.00	0.00	1.11
			Base	99.959500	14,993,925.00	99.959500	14,993,925.00	0.00	1.11
59515MM69	MICROSOFT CORP					0.54	06 Dec 2016		
		15,000,000.000	Local	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	1.11
			Base	99.992500	14,998,875.00	99.992500	14,998,875.00	0.00	1.11
59515MN43	MICROSOFT CORP					0.63	04 Jan 2017		
		15,000,000.000	Local	99.940500	14,991,075.00	99.940500	14,991,075.00	0.00	1.11
			Base	99.940500	14,991,075.00	99.940500	14,991,075.00	0.00	1.11
59515MNX9	MICROSOFT CORP					0.69	31 Jan 2017		
		15,000,000.000	Local	99.883083	14,982,462.50	99.883083	14,982,462.50	0.00	1.11
			Base	99.883083	14,982,462.50	99.883083	14,982,462.50	0.00	1.11
60689DR54	MIZUHO BANK LTD					0.91	18 Jan 2017		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.74
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.74
60689DR96	MIZUHO BANK LTD					0.62	20 Dec 2016		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.85
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.85
63743CME0	NATL RURAL UTIL COOP					0.44	14 Dec 2016		
		20,000,000.000	Local	99.984111	19,996,822.22	99.984111	19,996,822.22	0.00	1.48
			Base	99.984111	19,996,822.22	99.984111	19,996,822.22	0.00	1.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63763PMD8	NATIONAL SECS CLEARING					0.5	13 Dec 2016		
		30,000,000.000	Local	99.983333	29,995,000.00	99.983333	29,995,000.00	0.00	2.22
			Base	99.983333	29,995,000.00	99.983333	29,995,000.00	0.00	2.22
66844CML5	NORTHWESTERN UNIVERS					0.6691	20 Dec 2016		
		20,000,000.000	Local	99.964686	19,992,937.28	99.964686	19,992,937.28	0.00	1.48
			Base	99.964686	19,992,937.28	99.964686	19,992,937.28	0.00	1.48
66844CMV3	NORTHWESTERN UNIVERS					0.65	29 Dec 2016		
		14,250,000.000	Local	99.949444	14,242,795.83	99.949444	14,242,795.83	0.00	1.05
			Base	99.949444	14,242,795.83	99.949444	14,242,795.83	0.00	1.05
66844CN42	NORTHWESTERN UNIVERS					0.56	04 Jan 2017		
		15,000,000.000	Local	99.947111	14,992,066.67	99.947111	14,992,066.67	0.00	1.11
			Base	99.947111	14,992,066.67	99.947111	14,992,066.67	0.00	1.11
71344TM25	PEPSICO INC					0.39	02 Dec 2016		
		10,000,000.000	Local	99.998917	9,999,891.67	99.998917	9,999,891.67	0.00	0.74
			Base	99.998917	9,999,891.67	99.998917	9,999,891.67	0.00	0.74
71708EMG7	PFIZER INC					0.46	16 Dec 2016		
		19,500,000.000	Local	99.980833	19,496,262.50	99.980833	19,496,262.50	0.00	1.44
			Base	99.980833	19,496,262.50	99.980833	19,496,262.50	0.00	1.44
77119LML0	ROCHE HOLDING INC					0.42	20 Dec 2016		
		10,000,000.000	Local	99.977833	9,997,783.33	99.977833	9,997,783.33	0.00	0.74
			Base	99.977833	9,997,783.33	99.977833	9,997,783.33	0.00	0.74
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.257500	1,985,150.00	99.315550	1,986,311.00	1,161.00	0.15
			Base	99.257500	1,985,150.00	99.315550	1,986,311.00	1,161.00	0.15
89233GMP8	TOYOTA MOTOR CREDIT					0.79	23 Dec 2016		
		10,000,000.000	Local	99.951722	9,995,172.22	99.951722	9,995,172.22	0.00	0.74
			Base	99.951722	9,995,172.22	99.951722	9,995,172.22	0.00	0.74
9113A2M52	UNITED PARCEL SERVIC					0.3	05 Dec 2016		
		20,000,000.000	Local	99.996667	19,999,333.33	99.996667	19,999,333.33	0.00	1.48
			Base	99.996667	19,999,333.33	99.996667	19,999,333.33	0.00	1.48

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

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9113A2N36	UNITED PARCEL SERVIC					0.4	03 Jan 2017		
		20,000,000.000	Local	99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	1.48
			Base	99.963333	19,992,666.67	99.963333	19,992,666.67	0.00	1.48
912796JY6	TREASURY BILL 12/16 0.00000					0.2	15 Dec 2016		
		30,000,000.000	Local	99.992222	29,997,666.67	99.992222	29,997,666.67	0.00	2.22
			Base	99.992222	29,997,666.67	99.992222	29,997,666.67	0.00	2.22
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	08 Dec 2016		
		8,124,838.990	Local	100.000000	8,124,838.99	100.000000	8,124,838.99	0.00	0.60
			Base	100.000000	8,124,838.99	100.000000	8,124,838.99	0.00	0.60
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	12 Jan 2017		
		2,360,160.590	Local	100.000000	2,360,160.59	100.000000	2,360,160.59	0.00	0.17
			Base	100.000000	2,360,160.59	100.000000	2,360,160.59	0.00	0.17
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	0.21
			Base	100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.21
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	0.32
			Base	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.32
924CUD006	MIZUHO 06/14 VAR 1					0.26	01 Dec 2016		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.70
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.70
930ABD003	FIDELITY INVESTMENTS MONEY					0.56	01 Dec 2016		
		50,107,173.550	Local	100.000000	50,107,173.55	100.000000	50,107,173.55	0.00	3.71
			Base	100.000000	50,107,173.55	100.000000	50,107,173.55	0.00	3.71
93114EMK0	WAL-MART STORES INC					0.43	19 Dec 2016		
		25,000,000.000	Local	99.978500	24,994,625.00	99.978500	24,994,625.00	0.00	1.85
			Base	99.978500	24,994,625.00	99.978500	24,994,625.00	0.00	1.85
96327RM92	WHEELS INC					0.5	09 Dec 2016		
		25,000,000.000	Local	99.988889	24,997,222.23	99.988889	24,997,222.23	0.00	1.85
			Base	99.988889	24,997,222.23	99.988889	24,997,222.23	0.00	1.85

& 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
979QHT009	WELLS FARGO REPO					0.27	01 Dec 2016		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.40
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.40
979QHT009	WELLS FARGO REPO					0.31	01 Dec 2016		
		150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.10
			Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.10
979QRC005	BANK OF AMERICA REPO					0.25	01 Dec 2016		
		50,468,017.530	Local	100.000000	50,468,017.53	100.000000	50,468,017.53	0.00	3.73
			Base	100.000000	50,468,017.53	100.000000	50,468,017.53	0.00	3.73
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.31	01 Dec 2016		
		22,971,611.430	Local	100.000000	22,971,611.43	100.000000	22,971,611.43	0.00	1.70
			Base	100.000000	22,971,611.43	100.000000	22,971,611.43	0.00	1.70
98137RMM9	WORKING CAP. MAN. CO					0.6	21 Dec 2016		
		20,000,000.000	Local	99.966667	19,993,333.33	99.966667	19,993,333.33	0.00	1.48
			Base	99.966667	19,993,333.33	99.966667	19,993,333.33	0.00	1.48
US DOLLAR Total									
		1,336,787,016.900	Local		1,336,512,095.97		1,336,521,081.97	8,986.00	98.88
			Base		1,336,512,095.97		1,336,521,081.97	8,986.00	98.88
CASH EQUIVALENT Total									
		1,336,787,016.900	Base		1,336,512,095.97		1,336,521,081.97	8,986.00	98.88

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		3,281,492.950	Local	100.000000	3,281,492.95	99.958140	3,280,119.32	-1,373.63	0.24
Original Face:		8,000,000.000	Base	100.000000	3,281,492.95	99.958140	3,280,119.32	-1,373.63	0.24
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		6,833,102.490	Local	100.000000	6,833,102.49	100.000300	6,833,122.99	20.50	0.51
Original Face:		15,000,000.000	Base	100.000000	6,833,102.49	100.000300	6,833,122.99	20.50	0.51

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

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78010UNX1	ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2					1.2	23 Jan 2017		
			5,000,000.000	Local 100.039972	5,001,998.60	100.039972	5,001,998.60	0.00	0.37
				Base 100.039972	5,001,998.60	100.039972	5,001,998.60	0.00	0.37
US DOLLAR Total									
			15,114,595.440	Local	15,116,594.04		15,115,240.91	-1,353.13	1.12
	Original Face:		23,000,000.000	Base	15,116,594.04		15,115,240.91	-1,353.13	1.12
FIXED INCOME Total									
			15,114,595.440	Base	15,116,594.04		15,115,240.91	-1,353.13	1.12
	Original Face:		23,000,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,351,901,068.550	Base	1,351,628,146.22		1,351,635,779.09	7,632.87	100.00
Original Face:		23,000,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
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	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
			40,000,000.000	Local	99.905500	39,962,200.00	99.905500	39,962,200.00	0.00	3.37
				Base	99.905500	39,962,200.00	99.905500	39,962,200.00	0.00	3.37
912796JE0	TREASURY BILL 03/17 0.00000					0.51	02 Mar 2017		
			40,000,000.000	Local	99.853958	39,941,583.06	99.882900	39,953,160.00	11,576.94	3.37
				Base	99.853958	39,941,583.06	99.882900	39,953,160.00	11,576.94	3.37
912796JJ9	TREASURY BILL 03/17 0.00000					0.54	30 Mar 2017		
			50,000,000.000	Local	99.826789	49,913,394.44	99.839700	49,919,850.00	6,455.56	4.22
				Base	99.826789	49,913,394.44	99.839700	49,919,850.00	6,455.56	4.22
912796JP5	TREASURY BILL 04/17 0.00000					0.5	27 Apr 2017		
			90,000,000.000	Local	99.787621	89,808,859.16	99.775800	89,798,220.00	-10,639.16	7.58
				Base	99.787621	89,808,859.16	99.775800	89,798,220.00	-10,639.16	7.58
912796JW0	WI TREASURY SEC 12/16 0.00000					0.225	01 Dec 2016		
			40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.38
				Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	3.38

& 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
912796JX8	TREASURY BILL 06/17 0.00000					0.477	22 Jun 2017		
		Local	20,000,000.000	99.731025	19,946,205.00	99.674400	19,934,880.00	-11,325.00	1.68
		Base		99.731025	19,946,205.00	99.674400	19,934,880.00	-11,325.00	1.68
912796KB4	TREASURY BILL 07/17 0.00000					0.533	20 Jul 2017		
		Local	40,000,000.000	99.656869	39,862,747.50	99.601100	39,840,440.00	-22,307.50	3.36
		Base		99.656869	39,862,747.50	99.601100	39,840,440.00	-22,307.50	3.36
912796KC2	TREASURY BILL 01/17 0.00000					0.32	12 Jan 2017		
		Local	40,000,000.000	99.962667	39,985,066.67	99.962667	39,985,066.67	0.00	3.38
		Base		99.962667	39,985,066.67	99.962667	39,985,066.67	0.00	3.38
912796KD0	TREASURY BILL 01/17 0.00000					0.335	19 Jan 2017		
		Local	80,000,000.000	99.952021	79,961,616.67	99.952021	79,961,616.67	0.00	6.75
		Base		99.952021	79,961,616.67	99.952021	79,961,616.67	0.00	6.75
912796KG3	TREASURY BILL 02/17 0.00000					0.42	09 Feb 2017		
		Local	40,000,000.000	99.918333	39,967,333.34	99.918333	39,967,333.34	0.00	3.37
		Base		99.918333	39,967,333.34	99.918333	39,967,333.34	0.00	3.37
912796KH1	TREASURY BILL 02/17 0.00000					0.5	16 Feb 2017		
		Local	30,000,000.000	99.893056	29,967,916.67	99.893056	29,967,916.67	0.00	2.53
		Base		99.893056	29,967,916.67	99.893056	29,967,916.67	0.00	2.53
912796KQ1	TREASURY BILL 04/17 0.00000					0.4025	06 Apr 2017		
		Local	10,000,000.000	99.859125	9,985,912.50	99.821600	9,982,160.00	-3,752.50	0.84
		Base		99.859125	9,985,912.50	99.821600	9,982,160.00	-3,752.50	0.84
912796KS7	TREASURY BILL 04/17 0.00000					0.43	13 Apr 2017		
		Local	25,000,000.000	99.841139	24,960,284.72	99.809800	24,952,450.00	-7,834.72	2.11
		Base		99.841139	24,960,284.72	99.809800	24,952,450.00	-7,834.72	2.11
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	08 Dec 2016		
		Local	1,107,171.290	100.000000	1,107,171.29	100.000000	1,107,171.29	0.00	0.09
		Base		100.000000	1,107,171.29	100.000000	1,107,171.29	0.00	0.09
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	12 Jan 2017		
		Local	5,639,839.410	100.000000	5,639,839.41	100.000000	5,639,839.41	0.00	0.48
		Base		100.000000	5,639,839.41	100.000000	5,639,839.41	0.00	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	02 Feb 2017		
		Local	1,701,491.760	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		
		Local	4,375,539.210	100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.37
		Base		100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.37
930ABD003	FIDELITY INVESTMENTS MONEY					0.26	01 Dec 2016		
		Local	40,045,575.240	100.000000	40,045,575.24	100.000000	40,045,575.24	0.00	3.38
		Base		100.000000	40,045,575.24	100.000000	40,045,575.24	0.00	3.38
978UHK000	DAIWA CAPITAL MARKETS REPO					0.3	01 Dec 2016		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.89
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	16.89
979QHT009	WELLS FARGO REPO					0.31	01 Dec 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.67
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	12.67
979QRC005	BANK OF AMERICA REPO					0.25	01 Dec 2016		
		Local	25,241,235.960	100.000000	25,241,235.96	100.000000	25,241,235.96	0.00	2.13
		Base		100.000000	25,241,235.96	100.000000	25,241,235.96	0.00	2.13
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.31	01 Dec 2016		
		Local	79,388,234.040	100.000000	79,388,234.04	100.000000	79,388,234.04	0.00	6.70
		Base		100.000000	79,388,234.04	100.000000	79,388,234.04	0.00	6.70
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.3	01 Dec 2016		
		Local	17,458,197.520	100.000000	17,458,197.52	100.000000	17,458,197.52	0.00	1.47
		Base		100.000000	17,458,197.52	100.000000	17,458,197.52	0.00	1.47
US DOLLAR Total									
		Local	1,069,957,284.430		1,069,220,404.16		1,069,182,577.78	-37,826.38	90.28
		Base			1,069,220,404.16		1,069,182,577.78	-37,826.38	90.28
CASH EQUIVALENT Total									
		Base	1,069,957,284.430		1,069,220,404.16		1,069,182,577.78	-37,826.38	90.28

& 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
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
690353E86	OVERSEAS PRIVATE INV US GOVT GUAR 04/18 0.00000					0.01	30 Apr 2018		
			0.000	Local	0.000000	-11,551.90	0.000000	0.00	11,551.90	0.00
				Base	0.000000	-11,551.90	0.000000	0.00	11,551.90	0.00
912828A59	US TREASURY N/B 12/16 0.625					0.625	15 Dec 2016		
			20,000,000.000	Local	100.004431	20,000,886.13	100.004431	20,000,886.13	0.00	1.69
				Base	100.004431	20,000,886.13	100.004431	20,000,886.13	0.00	1.69
912828J35	US TREASURY N/B 02/17 0.5					0.5	28 Feb 2017		
			20,000,000.000	Local	99.996699	19,999,339.89	99.996699	19,999,339.89	0.00	1.69
				Base	99.996699	19,999,339.89	99.996699	19,999,339.89	0.00	1.69
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
			25,000,000.000	Local	100.006135	25,001,533.86	99.979200	24,994,800.00	-6,733.86	2.11
				Base	100.006135	25,001,533.86	99.979200	24,994,800.00	-6,733.86	2.11
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
			10,000,000.000	Local	100.224042	10,022,404.24	100.224042	10,022,404.24	0.00	0.85
				Base	100.224042	10,022,404.24	100.224042	10,022,404.24	0.00	0.85
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
			20,000,000.000	Local	100.058285	20,011,656.92	100.058285	20,011,656.92	0.00	1.69
				Base	100.058285	20,011,656.92	100.058285	20,011,656.92	0.00	1.69
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
			20,000,000.000	Local	100.143229	20,028,645.83	100.105500	20,021,100.00	-7,545.83	1.69
				Base	100.143229	20,028,645.83	100.105500	20,021,100.00	-7,545.83	1.69
US DOLLAR Total									
			115,000,000.000	Local		115,052,914.97		115,050,187.18	-2,727.79	9.72
				Base		115,052,914.97		115,050,187.18	-2,727.79	9.72

& 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
FIXED INCOME Total								
		115,000,000.000	Base	115,052,914.97		115,050,187.18	-2,727.79	9.72

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

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,184,957,284.420	Base	1,184,273,319.12		1,184,232,764.95	-40,554.17	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-3,149.510	1.000000	-3,149.51	1.000000	-3,149.51	0.00	0.00
		Base		1.000000	-3,149.51	1.000000	-3,149.51	0.00	0.00
US DOLLAR Total									
		Local	-3,149.510		-3,149.51		-3,149.51	0.00	0.00
		Base			-3,149.51		-3,149.51	0.00	0.00
CASH Total									
		Base	-3,149.510		-3,149.51		-3,149.51	0.00	0.00
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	104.201657	2,214,285.21	102.564000	2,179,485.00	-34,800.21	0.73
		Base		104.201657	2,214,285.21	102.564000	2,179,485.00	-34,800.21	0.73
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	100.734442	10,073,444.23	100.552000	10,055,200.00	-18,244.23	3.36
		Base		100.734442	10,073,444.23	100.552000	10,055,200.00	-18,244.23	3.36
5907416G4	MESQUITE TX MES 02/17 FIXED 2					2.0	15 Feb 2017		
		Local	2,255,000.000	100.257037	2,260,796.18	100.257037	2,260,796.18	0.00	0.75
		Base		100.257037	2,260,796.18	100.257037	2,260,796.18	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	102.600468	1,026,004.68	102.112000	1,021,120.00	-4,884.68	0.34
		Base		102.600468	1,026,004.68	102.112000	1,021,120.00	-4,884.68	0.34
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	105.287000	1,052,870.00	104.399000	1,043,990.00	-8,880.00	0.35
		Base		105.287000	1,052,870.00	104.399000	1,043,990.00	-8,880.00	0.35

& 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
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.3039996	31 Dec 2030		
		Local	14,141,312.990	100.000000	14,141,312.99	100.000000	14,141,312.99	0.00	4.72
		Base		100.000000	14,141,312.99	100.000000	14,141,312.99	0.00	4.72
US DOLLAR Total									
		Local	30,521,312.990		30,768,713.29		30,701,904.17	-66,809.12	10.25
		Base			30,768,713.29		30,701,904.17	-66,809.12	10.25
CASH EQUIVALENT Total									
		Base	30,521,312.990		30,768,713.29		30,701,904.17	-66,809.12	10.25
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	101.480245	2,476,117.97	101.334000	2,472,549.60	-3,568.37	0.83
		Base		101.480245	2,476,117.97	101.334000	2,472,549.60	-3,568.37	0.83
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	100.853725	9,601,274.59	100.759000	9,592,256.80	-9,017.79	3.20
		Base		100.853725	9,601,274.59	100.759000	9,592,256.80	-9,017.79	3.20
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	105.326933	7,557,207.41	105.077000	7,539,274.75	-17,932.66	2.52
		Base		105.326933	7,557,207.41	105.077000	7,539,274.75	-17,932.66	2.52
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	101.134189	4,045,367.55	101.017000	4,040,680.00	-4,687.55	1.35
		Base		101.134189	4,045,367.55	101.017000	4,040,680.00	-4,687.55	1.35
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	102.540540	4,265,686.47	102.352000	4,257,843.20	-7,843.27	1.42
		Base		102.540540	4,265,686.47	102.352000	4,257,843.20	-7,843.27	1.42
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	105.934529	7,415,417.04	105.704000	7,399,280.00	-16,137.04	2.47
		Base		105.934529	7,415,417.04	105.704000	7,399,280.00	-16,137.04	2.47

& 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
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	104.273124	5,015,537.28	103.987000	5,001,774.70	-13,762.58	1.67
		Base		104.273124	5,015,537.28	103.987000	5,001,774.70	-13,762.58	1.67
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	100.887862	4,514,731.81	100.887862	4,514,731.81	0.00	1.51
		Base		100.887862	4,514,731.81	100.887862	4,514,731.81	0.00	1.51
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	100.928051	6,005,219.03	100.928051	6,005,219.03	0.00	2.01
		Base		100.928051	6,005,219.03	100.928051	6,005,219.03	0.00	2.01
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	100.910240	3,012,170.66	100.910240	3,012,170.66	0.00	1.01
		Base		100.910240	3,012,170.66	100.910240	3,012,170.66	0.00	1.01
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	100.700518	1,364,492.02	100.700518	1,364,492.02	0.00	0.46
		Base		100.700518	1,364,492.02	100.700518	1,364,492.02	0.00	0.46
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	101.133413	5,076,897.35	100.890000	5,064,678.00	-12,219.35	1.69
		Base		101.133413	5,076,897.35	100.890000	5,064,678.00	-12,219.35	1.69
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.34
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.34
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	106.409535	2,341,009.76	106.045000	2,332,990.00	-8,019.76	0.78
		Base		106.409535	2,341,009.76	106.045000	2,332,990.00	-8,019.76	0.78
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	100.507934	3,115,745.94	100.507934	3,115,745.94	0.00	1.04
		Base		100.507934	3,115,745.94	100.507934	3,115,745.94	0.00	1.04
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	101.825538	4,073,021.52	101.672000	4,066,880.00	-6,141.52	1.36
		Base		101.825538	4,073,021.52	101.672000	4,066,880.00	-6,141.52	1.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	100.399780	1,330,297.09	100.399780	1,330,297.09	0.00	0.44
		Base		100.399780	1,330,297.09	100.399780	1,330,297.09	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	100.906835	11,452,925.77	100.906835	11,452,925.77	0.00	3.82
		Base		100.906835	11,452,925.77	100.906835	11,452,925.77	0.00	3.82
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	107.277104	8,313,975.58	106.935000	8,287,462.50	-26,513.08	2.77
		Base		107.277104	8,313,975.58	106.935000	8,287,462.50	-26,513.08	2.77
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.54	01 Nov 2039		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.34
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.34
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	103.536547	2,950,791.60	103.266000	2,943,081.00	-7,710.60	0.98
		Base		103.536547	2,950,791.60	103.266000	2,943,081.00	-7,710.60	0.98
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	102.712295	9,228,699.75	102.458000	9,205,851.30	-22,848.45	3.07
		Base		102.712295	9,228,699.75	102.458000	9,205,851.30	-22,848.45	3.07
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		Local	3,200,000.000	100.195538	3,206,257.23	100.072000	3,202,304.00	-3,953.23	1.07
		Base		100.195538	3,206,257.23	100.072000	3,202,304.00	-3,953.23	1.07
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	101.028418	10,456,441.29	100.704000	10,422,864.00	-33,577.29	3.48
		Base		101.028418	10,456,441.29	100.704000	10,422,864.00	-33,577.29	3.48
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	101.980282	10,228,622.26	101.724000	10,202,917.20	-25,705.06	3.41
		Base		101.980282	10,228,622.26	101.724000	10,202,917.20	-25,705.06	3.41
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	106.207482	3,186,224.46	105.932000	3,177,960.00	-8,264.46	1.06
		Base		106.207482	3,186,224.46	105.932000	3,177,960.00	-8,264.46	1.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	100.754876	1,617,115.76	100.754876	1,617,115.76	0.00	0.54
		Base		100.754876	1,617,115.76	100.754876	1,617,115.76	0.00	0.54
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	100.751559	3,123,298.33	100.751559	3,123,298.33	0.00	1.04
		Base		100.751559	3,123,298.33	100.751559	3,123,298.33	0.00	1.04
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	104.225212	7,816,890.90	104.007000	7,800,525.00	-16,365.90	2.60
		Base		104.225212	7,816,890.90	104.007000	7,800,525.00	-16,365.90	2.60
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	101.433608	1,130,984.73	101.328000	1,129,807.20	-1,177.53	0.38
		Base		101.433608	1,130,984.73	101.328000	1,129,807.20	-1,177.53	0.38
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	102.289189	10,228,918.92	102.159000	10,215,900.00	-13,018.92	3.41
		Base		102.289189	10,228,918.92	102.159000	10,215,900.00	-13,018.92	3.41
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	102.188249	5,109,412.45	102.020000	5,101,000.00	-8,412.45	1.70
		Base		102.188249	5,109,412.45	102.020000	5,101,000.00	-8,412.45	1.70
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	101.355027	10,135,502.66	101.127000	10,112,700.00	-22,802.66	3.38
		Base		101.355027	10,135,502.66	101.127000	10,112,700.00	-22,802.66	3.38
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	106.886520	10,688,651.97	106.628000	10,662,800.00	-25,851.97	3.56
		Base		106.886520	10,688,651.97	106.628000	10,662,800.00	-25,851.97	3.56
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	104.309719	2,221,797.02	103.987000	2,214,923.10	-6,873.92	0.74
		Base		104.309719	2,221,797.02	103.987000	2,214,923.10	-6,873.92	0.74
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.750897	3,052,526.90	101.132000	3,033,960.00	-18,566.90	1.01
		Base		101.750897	3,052,526.90	101.132000	3,033,960.00	-18,566.90	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	102.349103	12,026,019.66	102.159000	12,003,682.50	-22,337.16	4.01
		Base		102.349103	12,026,019.66	102.159000	12,003,682.50	-22,337.16	4.01
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	102.154044	11,236,944.79	101.995000	11,219,450.00	-17,494.79	3.75
		Base		102.154044	11,236,944.79	101.995000	11,219,450.00	-17,494.79	3.75
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	100.334000	2,538,450.20	-5,906.14	0.85
		Base		100.567444	2,544,356.34	100.334000	2,538,450.20	-5,906.14	0.85
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	101.974622	1,019,746.22	101.794000	1,017,940.00	-1,806.22	0.34
		Base		101.974622	1,019,746.22	101.794000	1,017,940.00	-1,806.22	0.34
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	104.765845	4,127,774.29	104.315000	4,110,011.00	-17,763.29	1.37
		Base		104.765845	4,127,774.29	104.315000	4,110,011.00	-17,763.29	1.37
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	104.141560	9,482,089.07	103.997000	9,468,926.85	-13,162.22	3.16
		Base		104.141560	9,482,089.07	103.997000	9,468,926.85	-13,162.22	3.16
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	101.372301	5,068,615.07	101.251000	5,062,550.00	-6,065.07	1.69
		Base		101.372301	5,068,615.07	101.251000	5,062,550.00	-6,065.07	1.69
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	105.015331	10,501,533.06	104.512000	10,451,200.00	-50,333.06	3.49
		Base		105.015331	10,501,533.06	104.512000	10,451,200.00	-50,333.06	3.49
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	100.752857	6,166,074.86	100.752857	6,166,074.86	0.00	2.06
		Base		100.752857	6,166,074.86	100.752857	6,166,074.86	0.00	2.06
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	102.761955	7,712,284.75	102.679000	7,706,058.95	-6,225.80	2.57
		Base		102.761955	7,712,284.75	102.679000	7,706,058.95	-6,225.80	2.57

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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
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
			5,850,000.000	Local 102.506840	5,996,650.13	102.352000	5,987,592.00	-9,058.13	2.00
				Base 102.506840	5,996,650.13	102.352000	5,987,592.00	-9,058.13	2.00
US DOLLAR Total									
			262,280,000.000	Local	269,241,319.31		268,750,195.12	-491,124.19	89.75
				Base	269,241,319.31		268,750,195.12	-491,124.19	89.75
FIXED INCOME Total									
			262,280,000.000	Base	269,241,319.31		268,750,195.12	-491,124.19	89.75

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		292,798,163.480	Base	300,006,883.09		299,448,949.78	-557,933.31	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,645,667.920	1.000000	5,645,667.92	1.000000	5,645,667.92	0.00	1.63
		Base		1.000000	5,645,667.92	1.000000	5,645,667.92	0.00	1.63
US DOLLAR Total									
		Local	5,645,667.920		5,645,667.92		5,645,667.92	0.00	1.63
		Base			5,645,667.92		5,645,667.92	0.00	1.63
CASH Total									
		Base	5,645,667.920		5,645,667.92		5,645,667.92	0.00	1.63
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
		Local	5,000,000.000	99.931250	4,996,562.50	99.931250	4,996,562.50	0.00	1.45
		Base		99.931250	4,996,562.50	99.931250	4,996,562.50	0.00	1.45
04821TN43	ATLANTIC ASSET SECUR					0.63	04 Jan 2017		
		Local	5,000,000.000	99.940500	4,997,025.00	99.940500	4,997,025.00	0.00	1.45
		Base		99.940500	4,997,025.00	99.940500	4,997,025.00	0.00	1.45
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.751000	4,987,550.00	99.751000	4,987,550.00	0.00	1.44
		Base		99.751000	4,987,550.00	99.751000	4,987,550.00	0.00	1.44
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.065755	5,003,287.75	3,287.75	1.45
		Base		100.000000	5,000,000.00	100.065755	5,003,287.75	3,287.75	1.45
19121AN98	COCA-COLA COMPANY					0.63	09 Jan 2017		
		Local	5,000,000.000	99.931750	4,996,587.50	99.931750	4,996,587.50	0.00	1.45
		Base		99.931750	4,996,587.50	99.931750	4,996,587.50	0.00	1.45

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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
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		5,000,000.000	Local	99.851306	4,992,565.28	99.851306	4,992,565.28	0.00	1.44
			Base	99.851306	4,992,565.28	99.851306	4,992,565.28	0.00	1.44
2284K0MF9	CROWN POINT CAP CO.					1.02	15 Dec 2016		
		5,000,000.000	Local	99.960333	4,998,016.67	99.960333	4,998,016.67	0.00	1.45
			Base	99.960333	4,998,016.67	99.960333	4,998,016.67	0.00	1.45
24023GPD3	DCAT, LLC					0.9	13 Feb 2017		
		5,000,000.000	Local	99.815000	4,990,750.00	99.815000	4,990,750.00	0.00	1.44
			Base	99.815000	4,990,750.00	99.815000	4,990,750.00	0.00	1.44
38346LMG8	GOTHAM FDG CORP					1.0	16 Dec 2016		
		5,000,000.000	Local	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.45
			Base	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.45
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		5,000,000.000	Local	99.802778	4,990,138.89	99.802778	4,990,138.89	0.00	1.44
			Base	99.802778	4,990,138.89	99.802778	4,990,138.89	0.00	1.44
53127TN90	LIBERTY FUNDING LLC					0.89	09 Jan 2017		
		5,000,000.000	Local	99.903583	4,995,179.17	99.903583	4,995,179.17	0.00	1.44
			Base	99.903583	4,995,179.17	99.903583	4,995,179.17	0.00	1.44
59515MNC5	MICROSOFT CORP					0.64	12 Jan 2017		
		5,000,000.000	Local	99.925333	4,996,266.67	99.925333	4,996,266.67	0.00	1.44
			Base	99.925333	4,996,266.67	99.925333	4,996,266.67	0.00	1.44
62455AN45	MOUNTCLIFF					0.78	04 Jan 2017		
		5,000,000.000	Local	99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	1.44
			Base	99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	1.44
67984WA32	OLD LINE FUNDING LLC					0.91	30 Jan 2017		
		5,000,000.000	Local	99.848333	4,992,416.67	99.848333	4,992,416.67	0.00	1.44
			Base	99.848333	4,992,416.67	99.848333	4,992,416.67	0.00	1.44
82124LME9	SHEFFIELD RECEIVABLE					0.95	14 Dec 2016		
		5,000,000.000	Local	99.965694	4,998,284.72	99.965694	4,998,284.72	0.00	1.45
			Base	99.965694	4,998,284.72	99.965694	4,998,284.72	0.00	1.45

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8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.601528	4,980,076.39	99.679964	4,983,998.20	3,921.81	1.44
			Base	99.601528	4,980,076.39	99.679964	4,983,998.20	3,921.81	1.44
85520LPM1	STARBIRD FDG. CORP					0.95	21 Feb 2017		
		5,000,000.000	Local	99.783611	4,989,180.56	99.783611	4,989,180.56	0.00	1.44
			Base	99.783611	4,989,180.56	99.783611	4,989,180.56	0.00	1.44
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		5,000,000.000	Local	99.863111	4,993,155.55	99.863111	4,993,155.55	0.00	1.44
			Base	99.863111	4,993,155.55	99.863111	4,993,155.55	0.00	1.44
92646KND0	VICTORY RECEIVABLES					1.05	13 Jan 2017		
		5,000,000.000	Local	99.874583	4,993,729.17	99.874583	4,993,729.17	0.00	1.44
			Base	99.874583	4,993,729.17	99.874583	4,993,729.17	0.00	1.44
979QHR003	SOUTH STREET REPO					0.15	01 Dec 2016		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.58
979QRC005	BANK OF AMERICA REPO					0.25	01 Dec 2016		
		14,290,746.510	Local	100.000000	14,290,746.51	100.000000	14,290,746.51	0.00	4.13
			Base	100.000000	14,290,746.51	100.000000	14,290,746.51	0.00	4.13
US DOLLAR Total									
		111,290,746.510	Local		111,172,464.59		111,179,674.15	7,209.56	32.15
			Base		111,172,464.59		111,179,674.15	7,209.56	32.15
CASH EQUIVALENT Total									
		111,290,746.510	Base		111,172,464.59		111,179,674.15	7,209.56	32.15

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	101.990983	2,039,819.66	99.353900	1,987,078.00	-52,741.66	0.57
			Base	101.990983	2,039,819.66	99.353900	1,987,078.00	-52,741.66	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	99.946137	1,998,922.73	98.971700	1,979,434.00	-19,488.73	0.57
		Base		99.946137	1,998,922.73	98.971700	1,979,434.00	-19,488.73	0.57
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	99.407703	2,087,561.77	103.621600	2,176,053.60	88,491.83	0.63
		Base		99.407703	2,087,561.77	103.621600	2,176,053.60	88,491.83	0.63
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.594534	995,945.34	102.804600	1,028,046.00	32,100.66	0.30
		Base		99.594534	995,945.34	102.804600	1,028,046.00	32,100.66	0.30
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.987378	4,999,368.90	100.252000	5,012,600.00	13,231.10	1.45
		Base		99.987378	4,999,368.90	100.252000	5,012,600.00	13,231.10	1.45
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.91817	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.261680	3,007,850.40	7,850.40	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.261680	3,007,850.40	7,850.40	0.87
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	5,000,000.000	99.943057	4,997,152.87	100.438300	5,021,915.00	24,762.13	1.45
		Base		99.943057	4,997,152.87	100.438300	5,021,915.00	24,762.13	1.45
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.01817	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.980350	2,999,410.50	-589.50	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.980350	2,999,410.50	-589.50	0.87
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.20456	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.978450	2,999,353.50	-646.50	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.978450	2,999,353.50	-646.50	0.87
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.28	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.069880	5,003,494.00	3,494.00	1.45
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.069880	5,003,494.00	3,494.00	1.45
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	435,096.840	99.998580	435,090.66	99.971210	434,971.58	-119.08	0.13
Original Face:		Base	3,000,000.000	99.998580	435,090.66	99.971210	434,971.58	-119.08	0.13

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14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,234,086.500	99.996722	1,234,046.05	99.978720	1,233,823.89	-222.16	0.36
Original Face:		Base	3,000,000.000	99.996722	1,234,046.05	99.978720	1,233,823.89	-222.16	0.36
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.98817	15 Nov 2018		
		Local	1,234,086.500	100.000000	1,234,086.50	100.086590	1,235,155.10	1,068.60	0.36
Original Face:		Base	3,000,000.000	100.000000	1,234,086.50	100.086590	1,235,155.10	1,068.60	0.36
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.07567	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.118600	5,005,930.00	5,930.00	1.45
		Base		100.000000	5,000,000.00	100.118600	5,005,930.00	5,930.00	1.45
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.988550	4,999,427.50	100.188280	5,009,414.00	9,986.50	1.45
Original Face:		Base	5,000,000.000	99.988550	4,999,427.50	100.188280	5,009,414.00	9,986.50	1.45
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.19711	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.264400	5,013,220.00	13,220.00	1.45
		Base		100.000000	5,000,000.00	100.264400	5,013,220.00	13,220.00	1.45
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.862629	2,995,878.88	99.270700	2,978,121.00	-17,757.88	0.86
		Base		99.862629	2,995,878.88	99.270700	2,978,121.00	-17,757.88	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	100.335000	2,006,700.00	6,700.00	0.58
		Base		100.000000	2,000,000.00	100.335000	2,006,700.00	6,700.00	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.989590	3,999,583.61	100.040210	4,001,608.40	2,024.79	1.16
Original Face:		Base	4,000,000.000	99.989590	3,999,583.61	100.040210	4,001,608.40	2,024.79	1.16
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.988061	3,999,522.42	100.084850	4,003,394.00	3,871.58	1.16
Original Face:		Base	4,000,000.000	99.988061	3,999,522.42	100.084850	4,003,394.00	3,871.58	1.16
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.866800	3,994,672.00	-5,328.00	1.16
		Base		100.000000	4,000,000.00	99.866800	3,994,672.00	-5,328.00	1.16

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30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	99.753400	1,496,301.00	-3,699.00	0.43
		Base		100.000000	1,500,000.00	99.753400	1,496,301.00	-3,699.00	0.43
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,225,210.550	101.461597	3,272,350.12	97.417770	3,141,928.20	-130,421.92	0.91
	Original Face:	Base	5,000,000.000	101.461597	3,272,350.12	97.417770	3,141,928.20	-130,421.92	0.91
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	72,769.260	100.726090	73,297.63	104.384147	75,959.57	2,661.94	0.02
	Original Face:	Base	3,158,366.000	100.726090	73,297.63	104.384147	75,959.57	2,661.94	0.02
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	80,775.550	100.262654	80,987.71	102.908230	83,124.69	2,136.98	0.02
	Original Face:	Base	2,500,000.000	100.262654	80,987.71	102.908230	83,124.69	2,136.98	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	99.214500	3,968,580.00	-31,420.00	1.15
		Base		100.000000	4,000,000.00	99.214500	3,968,580.00	-31,420.00	1.15
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,519,162.750	102.976774	2,594,152.52	100.840090	2,540,325.98	-53,826.54	0.73
	Original Face:	Base	5,100,000.000	102.976774	2,594,152.52	100.840090	2,540,325.98	-53,826.54	0.73
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.092	25 Jun 2022		
		Local	2,707,245.270	100.000000	2,707,245.27	99.562650	2,695,405.13	-11,840.14	0.78
	Original Face:	Base	3,000,000.000	100.000000	2,707,245.27	99.562650	2,695,405.13	-11,840.14	0.78
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,808,849.730	100.450737	3,826,017.61	99.057400	3,772,947.51	-53,070.10	1.09
	Original Face:	Base	7,000,000.000	100.450737	3,826,017.61	99.057400	3,772,947.51	-53,070.10	1.09
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,942,514.300	100.242890	2,949,661.38	100.477880	2,956,575.99	6,914.61	0.86
	Original Face:	Base	5,000,000.000	100.242890	2,949,661.38	100.477880	2,956,575.99	6,914.61	0.86
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,836,052.990	99.337512	3,810,639.60	104.671230	4,015,243.85	204,604.25	1.16
	Original Face:	Base	9,000,000.000	99.337512	3,810,639.60	104.671230	4,015,243.85	204,604.25	1.16

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3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.834400	5,414,807.28	44,807.28	1.57
		Base		100.000000	5,370,000.00	100.834400	5,414,807.28	44,807.28	1.57
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,405,603.650	98.361493	1,382,572.74	101.744900	1,430,130.03	47,557.29	0.41
	Original Face:	Base	5,000,000.000	98.361493	1,382,572.74	101.744900	1,430,130.03	47,557.29	0.41
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,390,635.800	97.955732	1,362,207.48	99.045790	1,377,366.21	15,158.73	0.40
	Original Face:	Base	5,000,000.000	97.955732	1,362,207.48	99.045790	1,377,366.21	15,158.73	0.40
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	484,534.040	100.731839	488,080.05	101.841940	493,458.87	5,378.82	0.14
	Original Face:	Base	4,000,000.000	100.731839	488,080.05	101.841940	493,458.87	5,378.82	0.14
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	220,369.950	102.195404	225,207.96	102.793420	226,525.81	1,317.85	0.07
	Original Face:	Base	3,000,000.000	102.195404	225,207.96	102.793420	226,525.81	1,317.85	0.07
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	185,918.720	99.831469	185,605.39	101.212930	188,173.78	2,568.39	0.05
	Original Face:	Base	2,000,000.000	99.831469	185,605.39	101.212930	188,173.78	2,568.39	0.05
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,120,216.780	102.864051	1,152,300.36	103.888640	1,163,777.98	11,477.62	0.34
	Original Face:	Base	2,000,000.000	102.864051	1,152,300.36	103.888640	1,163,777.98	11,477.62	0.34
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	804,670.410	102.306266	823,228.25	102.672740	826,177.16	2,948.91	0.24
	Original Face:	Base	3,000,000.000	102.306266	823,228.25	102.672740	826,177.16	2,948.91	0.24
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,989,011.700	102.950229	3,077,194.40	104.805880	3,132,660.02	55,465.62	0.91
	Original Face:	Base	4,750,000.000	102.950229	3,077,194.40	104.805880	3,132,660.02	55,465.62	0.91
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	837,576.980	99.305905	831,763.40	100.407970	840,994.04	9,230.64	0.24
	Original Face:	Base	2,000,000.000	99.305905	831,763.40	100.407970	840,994.04	9,230.64	0.24

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.359488	2,087,189.75	106.191740	2,123,834.80	36,645.05	0.61
Original Face:		Base	2,000,000.000	104.359488	2,087,189.75	106.191740	2,123,834.80	36,645.05	0.61
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	552,000.600	100.301132	553,662.85	99.037740	546,688.92	-6,973.93	0.16
Original Face:		Base	2,000,000.000	100.301132	553,662.85	99.037740	546,688.92	-6,973.93	0.16
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	221,739.590	102.073973	226,338.41	102.998300	228,388.01	2,049.60	0.07
Original Face:		Base	500,000.000	102.073973	226,338.41	102.998300	228,388.01	2,049.60	0.07
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,201,746.340	105.671952	5,496,786.91	106.688563	5,549,668.42	52,881.51	1.60
Original Face:		Base	7,000,000.000	105.671952	5,496,786.91	106.688563	5,549,668.42	52,881.51	1.60
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	104,731.260	100.065386	104,799.74	102.122450	106,954.13	2,154.39	0.03
Original Face:		Base	6,000,000.000	100.065386	104,799.74	102.122450	106,954.13	2,154.39	0.03
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	159,483.100	102.042731	162,740.91	104.544570	166,730.92	3,990.01	0.05
Original Face:		Base	10,000,000.000	102.042731	162,740.91	104.544570	166,730.92	3,990.01	0.05
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	289,513.190	103.816545	300,562.59	101.181970	292,935.15	-7,627.44	0.08
Original Face:		Base	1,625,000.000	103.816545	300,562.59	101.181970	292,935.15	-7,627.44	0.08
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	17,009.100	103.702312	17,638.83	100.693430	17,127.05	-511.78	0.00
Original Face:		Base	2,500,000.000	103.702312	17,638.83	100.693430	17,127.05	-511.78	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	25,978.380	101.616075	26,398.21	100.573500	26,127.37	-270.84	0.01
Original Face:		Base	2,000,000.000	101.616075	26,398.21	100.573500	26,127.37	-270.84	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	733,951.470	99.092877	727,293.63	102.402460	751,584.36	24,290.73	0.22
Original Face:		Base	3,000,000.000	99.092877	727,293.63	102.402460	751,584.36	24,290.73	0.22

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31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,086,953.560	97.966104	1,064,846.06	100.313830	1,090,364.75	25,518.69	0.32
Original Face:		Base	4,867,385.000	97.966104	1,064,846.06	100.313830	1,090,364.75	25,518.69	0.32
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	487,623.350	105.896518	516,376.15	106.704750	520,317.28	3,941.13	0.15
Original Face:		Base	5,000,000.000	105.896518	516,376.15	106.704750	520,317.28	3,941.13	0.15
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	77,620.320	100.337540	77,882.32	102.937979	79,900.79	2,018.47	0.02
Original Face:		Base	3,000,000.000	100.337540	77,882.32	102.937979	79,900.79	2,018.47	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,145,915.970	102.994190	4,270,052.56	104.024908	4,312,785.27	42,732.71	1.25
Original Face:		Base	7,000,000.000	102.994190	4,270,052.56	104.024908	4,312,785.27	42,732.71	1.25
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	1,609,721.340	99.999983	1,609,721.06	99.952930	1,608,963.64	-757.42	0.47
Original Face:		Base	4,500,000.000	99.999983	1,609,721.06	99.952930	1,608,963.64	-757.42	0.47
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998283	1,749,969.95	100.078620	1,751,375.85	1,405.90	0.51
Original Face:		Base	1,750,000.000	99.998283	1,749,969.95	100.078620	1,751,375.85	1,405.90	0.51
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98817	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.056250	2,001,125.00	1,125.00	0.58
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.056250	2,001,125.00	1,125.00	0.58
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	105,391.140	101.320329	106,782.65	103.465889	109,043.88	2,261.23	0.03
Original Face:		Base	1,808,277.000	101.320329	106,782.65	103.465889	109,043.88	2,261.23	0.03
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997661	9,999,766.14	100.210000	10,021,000.00	21,233.86	2.90
Original Face:		Base	10,000,000.000	99.997661	9,999,766.14	100.210000	10,021,000.00	21,233.86	2.90
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.057469	1,772,017.77	100.057469	1,772,017.77	0.00	0.51
		Base		100.057469	1,772,017.77	100.057469	1,772,017.77	0.00	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.85028	15 Mar 2023		
			4,000,000.000	Local 100.000000	4,000,000.00	101.000000	4,040,000.00	40,000.00	1.17
				Base 100.000000	4,000,000.00	101.000000	4,040,000.00	40,000.00	1.17
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
			5,000,000.000	Local 100.264095	5,013,204.76	100.942800	5,047,140.00	33,935.24	1.46
				Base 100.264095	5,013,204.76	100.942800	5,047,140.00	33,935.24	1.46
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
			23,343.480	Local 100.115535	23,370.45	100.819300	23,534.73	164.28	0.01
	Original Face:		5,650,000.000	Base 100.115535	23,370.45	100.819300	23,534.73	164.28	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
			1,498,772.100	Local 99.962408	1,498,208.68	101.915130	1,527,475.53	29,266.85	0.44
	Original Face:		5,000,000.000	Base 99.962408	1,498,208.68	101.915130	1,527,475.53	29,266.85	0.44
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
			788,398.100	Local 99.797716	786,803.30	101.192980	797,803.53	11,000.23	0.23
	Original Face:		3,000,000.000	Base 99.797716	786,803.30	101.192980	797,803.53	11,000.23	0.23
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
			1,726,462.480	Local 101.992097	1,760,855.29	101.091000	1,745,298.19	-15,557.10	0.50
	Original Face:		2,289,667.000	Base 101.992097	1,760,855.29	101.091000	1,745,298.19	-15,557.10	0.50
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
			6,000,000.000	Local 99.988648	5,999,318.90	99.854490	5,991,269.40	-8,049.50	1.73
	Original Face:		6,000,000.000	Base 99.988648	5,999,318.90	99.854490	5,991,269.40	-8,049.50	1.73
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
			460,017.130	Local 99.999778	460,016.11	99.997090	460,003.74	-12.37	0.13
	Original Face:		5,000,000.000	Base 99.999778	460,016.11	99.997090	460,003.74	-12.37	0.13
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
			2,000,000.000	Local 99.983790	1,999,675.79	99.983790	1,999,675.79	0.00	0.58
				Base 99.983790	1,999,675.79	99.983790	1,999,675.79	0.00	0.58
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
			3,000,000.000	Local 100.000000	3,000,000.00	100.455200	3,013,656.00	13,656.00	0.87
				Base 100.000000	3,000,000.00	100.455200	3,013,656.00	13,656.00	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
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		3,000,000.000	Local	99.968912	2,999,067.36	100.219300	3,006,579.00	7,511.64	0.87
			Base	99.968912	2,999,067.36	100.219300	3,006,579.00	7,511.64	0.87
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		3,000,000.000	Local	103.062815	3,091,884.46	103.241500	3,097,245.00	5,360.54	0.90
			Base	103.062815	3,091,884.46	103.241500	3,097,245.00	5,360.54	0.90
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		1,000,000.000	Local	99.204384	992,043.84	99.761000	997,610.00	5,566.16	0.29
			Base	99.204384	992,043.84	99.761000	997,610.00	5,566.16	0.29
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		4,000,000.000	Local	99.995559	3,999,822.37	99.505900	3,980,236.00	-19,586.37	1.15
			Base	99.995559	3,999,822.37	99.505900	3,980,236.00	-19,586.37	1.15
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.20344	07 Jun 2017		
		4,050,000.000	Local	99.318447	4,022,397.09	100.049400	4,052,000.70	29,603.61	1.17
			Base	99.318447	4,022,397.09	100.049400	4,052,000.70	29,603.61	1.17
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		800,000.000	Local	99.988604	799,908.83	101.472800	811,782.40	11,873.57	0.23
			Base	99.988604	799,908.83	101.472800	811,782.40	11,873.57	0.23
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		2,000,000.000	Local	99.981202	1,999,624.03	99.893120	1,997,862.40	-1,761.63	0.58
Original Face:		2,000,000.000	Base	99.981202	1,999,624.03	99.893120	1,997,862.40	-1,761.63	0.58
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		5,000,000.000	Local	99.994574	4,999,728.71	99.994574	4,999,728.71	0.00	1.45
			Base	99.994574	4,999,728.71	99.994574	4,999,728.71	0.00	1.45
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		4,000,000.000	Local	99.752680	3,990,107.18	98.738400	3,949,536.00	-40,571.18	1.14
			Base	99.752680	3,990,107.18	98.738400	3,949,536.00	-40,571.18	1.14
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		2,000,000.000	Local	100.000000	2,000,000.00	95.776400	1,915,528.00	-84,472.00	0.55
			Base	100.000000	2,000,000.00	95.776400	1,915,528.00	-84,472.00	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.096885	1,000,968.85	103.777200	1,037,772.00	36,803.15	0.30
		Base		100.096885	1,000,968.85	103.777200	1,037,772.00	36,803.15	0.30
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	1.45
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.917294	999,172.94	104.124400	1,041,244.00	42,071.06	0.30
		Base		99.917294	999,172.94	104.124400	1,041,244.00	42,071.06	0.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	653,438.500	99.993430	653,395.57	99.959290	653,172.49	-223.08	0.19
Original Face:		Base	4,000,000.000	99.993430	653,395.57	99.959290	653,172.49	-223.08	0.19
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.990233	4,999,511.64	100.049300	5,002,465.00	2,953.36	1.45
		Base		99.990233	4,999,511.64	100.049300	5,002,465.00	2,953.36	1.45
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.808764	2,717,241.00	97.290700	2,675,494.25	-41,746.75	0.77
		Base		98.808764	2,717,241.00	97.290700	2,675,494.25	-41,746.75	0.77
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	100.401894	5,020,094.69	100.401894	5,020,094.69	0.00	1.45
		Base		100.401894	5,020,094.69	100.401894	5,020,094.69	0.00	1.45
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.116126	5,005,806.30	99.953100	4,997,655.00	-8,151.30	1.45
		Base		100.116126	5,005,806.30	99.953100	4,997,655.00	-8,151.30	1.45
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.990213	4,999,510.67	99.791000	4,989,550.00	-9,960.67	1.44
		Base		99.990213	4,999,510.67	99.791000	4,989,550.00	-9,960.67	1.44
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.987188	999,871.88	101.494000	1,014,940.00	15,068.12	0.29
		Base		99.987188	999,871.88	101.494000	1,014,940.00	15,068.12	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
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
			5,000,000.000	Local 100.000000	5,000,000.00	100.400100	5,020,005.00	20,005.00	1.45
				Base 100.000000	5,000,000.00	100.400100	5,020,005.00	20,005.00	1.45
US DOLLAR Total									
			227,595,198.770	Local	228,431,355.94		228,955,998.98	524,643.04	66.21
	Original Face:		215,998,695.000	Base	228,431,355.94		228,955,998.98	524,643.04	66.21
FIXED INCOME Total									
			227,595,198.770	Base	228,431,355.94		228,955,998.98	524,643.04	66.21
	Original Face:		215,998,695.000						

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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		344,531,613.200	Base		345,249,488.45		345,781,341.05	531,852.60	100.00
Original Face:		215,998,695.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		1,657.540	Local	1.000000	1,657.54	1.000000	1,657.54	0.00	68.64
			Base	1.000000	1,657.54	1.000000	1,657.54	0.00	68.64
US DOLLAR Total									
		1,657.540	Local		1,657.54		1,657.54	0.00	68.64
			Base		1,657.54		1,657.54	0.00	68.64
CASH Total									
		1,657.540	Base		1,657.54		1,657.54	0.00	68.64
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.6624234	31 Dec 2030		
		757.030	Local	100.019814	757.18	100.030000	757.26	0.08	31.36
			Base	100.019814	757.18	100.030000	757.26	0.08	31.36
US DOLLAR Total									
		757.030	Local		757.18		757.26	0.08	31.36
			Base		757.18		757.26	0.08	31.36
CASH EQUIVALENT Total									
		757.030	Base		757.18		757.26	0.08	31.36

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Books Closed

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		2,414.570	Base	2,414.72		2,414.80	0.08	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	700,353.610	1.000000	700,353.61	1.000000	700,353.61	0.00	0.20
		Base		1.000000	700,353.61	1.000000	700,353.61	0.00	0.20
US DOLLAR Total									
		Local	700,353.610		700,353.61		700,353.61	0.00	0.20
		Base			700,353.61		700,353.61	0.00	0.20
CASH Total									
		Base	700,353.610		700,353.61		700,353.61	0.00	0.20
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
		Local	5,000,000.000	99.931250	4,996,562.50	99.931250	4,996,562.50	0.00	1.43
		Base		99.931250	4,996,562.50	99.931250	4,996,562.50	0.00	1.43
04821TN43	ATLANTIC ASSET SECUR					0.63	04 Jan 2017		
		Local	5,000,000.000	99.940500	4,997,025.00	99.940500	4,997,025.00	0.00	1.43
		Base		99.940500	4,997,025.00	99.940500	4,997,025.00	0.00	1.43
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.751000	4,987,550.00	99.751000	4,987,550.00	0.00	1.43
		Base		99.751000	4,987,550.00	99.751000	4,987,550.00	0.00	1.43
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.065755	5,003,287.75	3,287.75	1.43
		Base		100.000000	5,000,000.00	100.065755	5,003,287.75	3,287.75	1.43
24023GPD3	DCAT, LLC					0.9	13 Feb 2017		
		Local	5,000,000.000	99.815000	4,990,750.00	99.815000	4,990,750.00	0.00	1.43
		Base		99.815000	4,990,750.00	99.815000	4,990,750.00	0.00	1.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LMG8	GOTHAM FDG CORP					1.0	16 Dec 2016		
		5,000,000.000	Local	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.43
			Base	99.958333	4,997,916.67	99.958333	4,997,916.67	0.00	1.43
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		5,000,000.000	Local	99.802778	4,990,138.89	99.802778	4,990,138.89	0.00	1.43
			Base	99.802778	4,990,138.89	99.802778	4,990,138.89	0.00	1.43
62455AN45	MOUNTCLIFF					0.78	04 Jan 2017		
		5,000,000.000	Local	99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	1.43
			Base	99.926333	4,996,316.67	99.926333	4,996,316.67	0.00	1.43
67984WA32	OLD LINE FUNDING LLC					0.91	30 Jan 2017		
		5,000,000.000	Local	99.848333	4,992,416.67	99.848333	4,992,416.67	0.00	1.43
			Base	99.848333	4,992,416.67	99.848333	4,992,416.67	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	100.220000	2,004,400.00	4,400.00	0.57
			Base	100.000000	2,000,000.00	100.220000	2,004,400.00	4,400.00	0.57
82124LME9	SHEFFIELD RECEIVABLE					0.95	14 Dec 2016		
		5,000,000.000	Local	99.965694	4,998,284.72	99.965694	4,998,284.72	0.00	1.43
			Base	99.965694	4,998,284.72	99.965694	4,998,284.72	0.00	1.43
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.601528	4,980,076.39	99.679964	4,983,998.20	3,921.81	1.43
			Base	99.601528	4,980,076.39	99.679964	4,983,998.20	3,921.81	1.43
85520LPM1	STARBIRD FDG. CORP					0.95	21 Feb 2017		
		5,000,000.000	Local	99.783611	4,989,180.56	99.783611	4,989,180.56	0.00	1.43
			Base	99.783611	4,989,180.56	99.783611	4,989,180.56	0.00	1.43
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		5,000,000.000	Local	99.863111	4,993,155.55	99.863111	4,993,155.55	0.00	1.43
			Base	99.863111	4,993,155.55	99.863111	4,993,155.55	0.00	1.43
979QHR003	SOUTH STREET REPO					0.15	01 Dec 2016		
		11,000,000.000	Local	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	3.15
			Base	100.000000	11,000,000.00	100.000000	11,000,000.00	0.00	3.15

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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
US DOLLAR Total									
		78,000,000.000	Local		77,909,373.62		77,920,983.18	11,609.56	22.32
			Base		77,909,373.62		77,920,983.18	11,609.56	22.32
CASH EQUIVALENT Total									
		78,000,000.000	Base		77,909,373.62		77,920,983.18	11,609.56	22.32
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		2,000,000.000	Local	100.047779	2,000,955.57	100.047779	2,000,955.57	0.00	0.57
			Base	100.047779	2,000,955.57	100.047779	2,000,955.57	0.00	0.57
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.990983	2,039,819.66	99.353900	1,987,078.00	-52,741.66	0.57
			Base	101.990983	2,039,819.66	99.353900	1,987,078.00	-52,741.66	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.50622	22 May 2018		
		5,000,000.000	Local	100.011573	5,000,578.67	100.335300	5,016,765.00	16,186.33	1.44
			Base	100.011573	5,000,578.67	100.335300	5,016,765.00	16,186.33	1.44
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		3,000,000.000	Local	99.946136	2,998,384.09	98.971700	2,969,151.00	-29,233.09	0.85
			Base	99.946136	2,998,384.09	98.971700	2,969,151.00	-29,233.09	0.85
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.28594	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.067000	5,003,350.00	3,350.00	1.43
			Base	100.000000	5,000,000.00	100.067000	5,003,350.00	3,350.00	1.43
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		1,996,000.000	Local	104.639726	2,088,608.93	105.001400	2,095,827.94	7,219.01	0.60
			Base	104.639726	2,088,608.93	105.001400	2,095,827.94	7,219.01	0.60
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		3,000,000.000	Local	99.818774	2,994,563.22	99.856900	2,995,707.00	1,143.78	0.86
			Base	99.818774	2,994,563.22	99.856900	2,995,707.00	1,143.78	0.86

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10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	2,530,000.000	99.369222	2,514,041.32	99.990900	2,529,769.77	15,728.45	0.72
		Base		99.369222	2,514,041.32	99.990900	2,529,769.77	15,728.45	0.72
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	131,443.260	99.997740	131,440.29	99.989190	131,429.05	-11.24	0.04
Original Face:		Base	6,000,000.000	99.997740	131,440.29	99.989190	131,429.05	-11.24	0.04
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.01817	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.980350	2,999,410.50	-589.50	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.980350	2,999,410.50	-589.50	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.20456	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.978450	2,999,353.50	-646.50	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.978450	2,999,353.50	-646.50	0.86
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.28	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.069880	5,003,494.00	3,494.00	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.069880	5,003,494.00	3,494.00	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.998254	1,999,965.07	99.938900	1,998,778.00	-1,187.07	0.57
		Base		99.998254	1,999,965.07	99.938900	1,998,778.00	-1,187.07	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.990453	1,999,809.06	100.213100	2,004,262.00	4,452.94	0.57
		Base		99.990453	1,999,809.06	100.213100	2,004,262.00	4,452.94	0.57
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	435,096.840	99.998580	435,090.66	99.971210	434,971.58	-119.08	0.12
Original Face:		Base	3,000,000.000	99.998580	435,090.66	99.971210	434,971.58	-119.08	0.12
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	2,056,810.840	99.996722	2,056,743.42	99.978720	2,056,373.15	-370.27	0.59
Original Face:		Base	5,000,000.000	99.996722	2,056,743.42	99.978720	2,056,373.15	-370.27	0.59
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.98817	15 Nov 2018		
		Local	2,056,810.840	100.000000	2,056,810.84	100.086590	2,058,591.83	1,780.99	0.59
Original Face:		Base	5,000,000.000	100.000000	2,056,810.84	100.086590	2,058,591.83	1,780.99	0.59

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161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984268	4,999,213.42	98.688690	4,934,434.50	-64,778.92	1.41
Original Face:		Base	5,000,000.000	99.984268	4,999,213.42	98.688690	4,934,434.50	-64,778.92	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	100.118600	5,005,930.00	5,930.00	1.43
		Base		100.000000	5,000,000.00	100.118600	5,005,930.00	5,930.00	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	99.851300	4,992,565.00	-7,435.00	1.43
		Base		100.000000	5,000,000.00	99.851300	4,992,565.00	-7,435.00	1.43
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.19711	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.264400	5,013,220.00	13,220.00	1.44
		Base		100.000000	5,000,000.00	100.264400	5,013,220.00	13,220.00	1.44
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.48733	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	98.375000	1,967,500.00	-32,500.00	0.56
		Base		100.000000	2,000,000.00	98.375000	1,967,500.00	-32,500.00	0.56
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	100.335000	2,006,700.00	6,700.00	0.57
		Base		100.000000	2,000,000.00	100.335000	2,006,700.00	6,700.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.998362	1,999,967.24	100.145700	2,002,914.00	2,946.76	0.57
		Base		99.998362	1,999,967.24	100.145700	2,002,914.00	2,946.76	0.57
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	2,277,700.850	100.000000	2,277,700.85	100.000300	2,277,707.68	6.83	0.65
Original Face:		Base	5,000,000.000	100.000000	2,277,700.85	100.000300	2,277,707.68	6.83	0.65
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.989590	3,999,583.61	100.040210	4,001,608.40	2,024.79	1.15
Original Face:		Base	4,000,000.000	99.989590	3,999,583.61	100.040210	4,001,608.40	2,024.79	1.15
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.988061	3,999,522.42	100.084850	4,003,394.00	3,871.58	1.15
Original Face:		Base	4,000,000.000	99.988061	3,999,522.42	100.084850	4,003,394.00	3,871.58	1.15

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30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.866800	3,994,672.00	-5,328.00	1.14
		Base		100.000000	4,000,000.00	99.866800	3,994,672.00	-5,328.00	1.14
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	99.753400	1,496,301.00	-3,699.00	0.43
		Base		100.000000	1,500,000.00	99.753400	1,496,301.00	-3,699.00	0.43
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.88817	15 May 2036		
		Local	641,536.000	100.050448	641,859.64	99.601479	638,979.34	-2,880.30	0.18
Original Face:		Base	16,000,000.000	100.050448	641,859.64	99.601479	638,979.34	-2,880.30	0.18
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,225,210.550	101.461597	3,272,350.12	97.417770	3,141,928.20	-130,421.92	0.90
Original Face:		Base	5,000,000.000	101.461597	3,272,350.12	97.417770	3,141,928.20	-130,421.92	0.90
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,816,612.800	105.262094	7,175,309.37	100.382492	6,842,685.80	-332,623.57	1.96
Original Face:		Base	10,000,000.000	105.262094	7,175,309.37	100.382492	6,842,685.80	-332,623.57	1.96
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	117.751863	2,943,796.58	122.485300	3,062,132.50	118,335.92	0.88
		Base		117.751863	2,943,796.58	122.485300	3,062,132.50	118,335.92	0.88
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	116.777914	2,919,447.84	120.047000	3,001,175.00	81,727.16	0.86
		Base		116.777914	2,919,447.84	120.047000	3,001,175.00	81,727.16	0.86
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.092	25 Jun 2022		
		Local	2,707,245.270	100.000000	2,707,245.27	99.562650	2,695,405.13	-11,840.14	0.77
Original Face:		Base	3,000,000.000	100.000000	2,707,245.27	99.562650	2,695,405.13	-11,840.14	0.77
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.235565	5,061,778.23	100.891620	5,044,581.00	-17,197.23	1.45
Original Face:		Base	5,000,000.000	101.235565	5,061,778.23	100.891620	5,044,581.00	-17,197.23	1.45
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.732819	2,014,656.37	98.593550	1,971,871.00	-42,785.37	0.56
Original Face:		Base	2,000,000.000	100.732819	2,014,656.37	98.593550	1,971,871.00	-42,785.37	0.56

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3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,878,487.750	100.860625	1,894,654.49	97.915970	1,839,339.50	-55,314.99	0.53
Original Face:		Base	5,000,000.000	100.860625	1,894,654.49	97.915970	1,839,339.50	-55,314.99	0.53
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.431193	5,171,559.63	103.505740	5,175,287.00	3,727.37	1.48
Original Face:		Base	5,000,000.000	103.431193	5,171,559.63	103.505740	5,175,287.00	3,727.37	1.48
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.363471	3,130,904.12	106.191740	3,185,752.20	54,848.08	0.91
Original Face:		Base	3,000,000.000	104.363471	3,130,904.12	106.191740	3,185,752.20	54,848.08	0.91
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,811,611.520	101.631868	4,890,130.65	102.675800	4,940,360.62	50,229.97	1.42
Original Face:		Base	5,565,000.000	101.631868	4,890,130.65	102.675800	4,940,360.62	50,229.97	1.42
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.486167	4,785,488.35	102.839050	4,621,586.91	-163,901.44	1.32
Original Face:		Base	4,494,000.000	106.486167	4,785,488.35	102.839050	4,621,586.91	-163,901.44	1.32
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	552,000.600	100.301132	553,662.85	99.037740	546,688.92	-6,973.93	0.16
Original Face:		Base	2,000,000.000	100.301132	553,662.85	99.037740	546,688.92	-6,973.93	0.16
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,843,160.950	100.423482	1,850,966.41	98.010330	1,806,488.13	-44,478.28	0.52
Original Face:		Base	5,000,000.000	100.423482	1,850,966.41	98.010330	1,806,488.13	-44,478.28	0.52
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	5,535,102.520	100.428329	5,558,810.98	97.457610	5,394,378.63	-164,432.35	1.55
Original Face:		Base	14,878,168.000	100.428329	5,558,810.98	97.457610	5,394,378.63	-164,432.35	1.55
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.986945	4,949,347.26	98.651950	4,932,597.50	-16,749.76	1.41
Original Face:		Base	5,000,000.000	98.986945	4,949,347.26	98.651950	4,932,597.50	-16,749.76	1.41
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,646,942.200	99.575769	2,635,713.05	100.030480	2,647,748.99	12,035.94	0.76
Original Face:		Base	5,000,000.000	99.575769	2,635,713.05	100.030480	2,647,748.99	12,035.94	0.76

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3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	4,192,578.250	101.413824	4,251,853.94	102.150250	4,282,729.16	30,875.22	1.23
Original Face:		Base	5,000,000.000	101.413824	4,251,853.94	102.150250	4,282,729.16	30,875.22	1.23
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	4,192,578.250	103.418867	4,335,916.94	102.773730	4,308,869.05	-27,047.89	1.23
Original Face:		Base	5,000,000.000	103.418867	4,335,916.94	102.773730	4,308,869.05	-27,047.89	1.23
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,981,324.700	104.125043	3,104,305.63	103.108717	3,074,005.65	-30,299.98	0.88
Original Face:		Base	5,000,000.000	104.125043	3,104,305.63	103.108717	3,074,005.65	-30,299.98	0.88
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,724,126.260	101.279210	1,746,181.46	100.577136	1,734,076.81	-12,104.65	0.50
Original Face:		Base	1,800,000.000	101.279210	1,746,181.46	100.577136	1,734,076.81	-12,104.65	0.50
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	448,563.100	106.503185	477,733.99	107.636520	482,817.71	5,083.72	0.14
Original Face:		Base	10,000,000.000	106.503185	477,733.99	107.636520	482,817.71	5,083.72	0.14
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.112154	6,486,729.21	106.222670	6,373,360.20	-113,369.01	1.83
Original Face:		Base	6,000,000.000	108.112154	6,486,729.21	106.222670	6,373,360.20	-113,369.01	1.83
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,259,815.550	106.552799	4,538,952.70	103.027190	4,388,768.26	-150,184.44	1.26
Original Face:		Base	5,568,000.000	106.552799	4,538,952.70	103.027190	4,388,768.26	-150,184.44	1.26
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	487,623.350	105.896516	516,376.14	106.704750	520,317.28	3,941.14	0.15
Original Face:		Base	5,000,000.000	105.896516	516,376.14	106.704750	520,317.28	3,941.14	0.15
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98817	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.056250	3,001,687.50	1,687.50	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.056250	3,001,687.50	1,687.50	0.86
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.93511	30 May 2017		
		Local	5,000,000.000	99.979922	4,998,996.09	100.391400	5,019,570.00	20,573.91	1.44
		Base		99.979922	4,998,996.09	100.391400	5,019,570.00	20,573.91	1.44

& 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
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.85028	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.000000	4,040,000.00	40,000.00	1.16
		Base		100.000000	4,000,000.00	101.000000	4,040,000.00	40,000.00	1.16
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.676119	5,183,805.95	103.104290	5,155,214.50	-28,591.45	1.48
Original Face:		Base	5,000,000.000	103.676119	5,183,805.95	103.104290	5,155,214.50	-28,591.45	1.48
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	106.686309	3,200,589.26	108.240100	3,247,203.00	46,613.74	0.93
		Base		106.686309	3,200,589.26	108.240100	3,247,203.00	46,613.74	0.93
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	460,017.130	99.999778	460,016.11	99.997090	460,003.74	-12.37	0.13
Original Face:		Base	5,000,000.000	99.999778	460,016.11	99.997090	460,003.74	-12.37	0.13
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.983800	1,999,675.99	99.983800	1,999,675.99	0.00	0.57
		Base		99.983800	1,999,675.99	99.983800	1,999,675.99	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	100.455200	3,013,656.00	13,656.00	0.86
		Base		100.000000	3,000,000.00	100.455200	3,013,656.00	13,656.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.884412	4,994,220.61	100.063700	5,003,185.00	8,964.39	1.43
		Base		99.884412	4,994,220.61	100.063700	5,003,185.00	8,964.39	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.20344	07 Jun 2017		
		Local	7,000,000.000	99.319298	6,952,350.89	100.049400	7,003,458.00	51,107.11	2.01
		Base		99.319298	6,952,350.89	100.049400	7,003,458.00	51,107.11	2.01
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.966754	4,998,337.72	100.085800	5,004,290.00	5,952.28	1.43
		Base		99.966754	4,998,337.72	100.085800	5,004,290.00	5,952.28	1.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.981677	4,999,083.83	99.750300	4,987,515.00	-11,568.83	1.43
		Base		99.981677	4,999,083.83	99.750300	4,987,515.00	-11,568.83	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
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	104.429549	1,707,423.12	105.359200	1,722,622.92	15,199.80	0.49
		Base		104.429549	1,707,423.12	105.359200	1,722,622.92	15,199.80	0.49
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.908600	2,997,258.01	101.309400	3,039,282.00	42,023.99	0.87
		Base		99.908600	2,997,258.01	101.309400	3,039,282.00	42,023.99	0.87
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.912782	4,995,639.12	100.069400	5,003,470.00	7,830.88	1.43
		Base		99.912782	4,995,639.12	100.069400	5,003,470.00	7,830.88	1.43
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.633622	2,989,008.67	99.849600	2,995,488.00	6,479.33	0.86
		Base		99.633622	2,989,008.67	99.849600	2,995,488.00	6,479.33	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	98.283600	2,948,508.00	-51,492.00	0.84
		Base		100.000000	3,000,000.00	98.283600	2,948,508.00	-51,492.00	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	95.776400	1,915,528.00	-84,472.00	0.55
		Base		100.000000	2,000,000.00	95.776400	1,915,528.00	-84,472.00	0.55
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.974042	2,999,221.27	100.138000	3,004,140.00	4,918.73	0.86
		Base		99.974042	2,999,221.27	100.138000	3,004,140.00	4,918.73	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	99.981476	4,499,166.43	100.590610	4,526,577.45	27,411.02	1.30
Original Face:		Base	4,500,000.000	99.981476	4,499,166.43	100.590610	4,526,577.45	27,411.02	1.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	653,438.500	99.999125	653,432.78	99.959290	653,172.49	-260.29	0.19
Original Face:		Base	4,000,000.000	99.999125	653,432.78	99.959290	653,172.49	-260.29	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.990233	4,999,511.64	100.049300	5,002,465.00	2,953.36	1.43
		Base		99.990233	4,999,511.64	100.049300	5,002,465.00	2,953.36	1.43
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	4,000,000.000	99.949083	3,997,963.30	99.510100	3,980,404.00	-17,559.30	1.14
		Base		99.949083	3,997,963.30	99.510100	3,980,404.00	-17,559.30	1.14
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.808764	1,976,175.27	97.290700	1,945,814.00	-30,361.27	0.56
		Base		98.808764	1,976,175.27	97.290700	1,945,814.00	-30,361.27	0.56
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.210731	3,066,321.94	103.099600	3,092,988.00	26,666.06	0.89
		Base		102.210731	3,066,321.94	103.099600	3,092,988.00	26,666.06	0.89
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					1.51178	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.400100	5,020,005.00	20,005.00	1.44
		Base		100.000000	5,000,000.00	100.400100	5,020,005.00	20,005.00	1.44
US DOLLAR Total									
		Local	267,670,837.880		271,376,727.54		270,422,068.55	-954,658.99	77.48
	Original Face:	Base	208,805,168.000		271,376,727.54		270,422,068.55	-954,658.99	77.48
FIXED INCOME Total									
		Base	267,670,837.880		271,376,727.54		270,422,068.55	-954,658.99	77.48
	Original Face:		208,805,168.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		346,371,191.490	Base	349,986,454.77		349,043,405.34	-943,049.43	100.00
Original Face:		208,805,168.000						

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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	555,868.710	1.000000	555,868.71	1.000000	555,868.71	0.00	0.06
		Base		1.000000	555,868.71	1.000000	555,868.71	0.00	0.06
US DOLLAR Total									
		Local	555,868.710		555,868.71		555,868.71	0.00	0.06
		Base			555,868.71		555,868.71	0.00	0.06
CASH Total									
		Base	555,868.710		555,868.71		555,868.71	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
		Local	25,000,000.000	99.931250	24,982,812.50	99.931250	24,982,812.50	0.00	2.69
		Base		99.931250	24,982,812.50	99.931250	24,982,812.50	0.00	2.69
04821TM77	ATLANTIC ASSET SECUR					0.98	07 Dec 2016		
		Local	25,000,000.000	99.983667	24,995,916.67	99.983667	24,995,916.67	0.00	2.69
		Base		99.983667	24,995,916.67	99.983667	24,995,916.67	0.00	2.69
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	10,000,000.000	99.751000	9,975,100.00	99.751000	9,975,100.00	0.00	1.07
		Base		99.751000	9,975,100.00	99.751000	9,975,100.00	0.00	1.07
06538NCE5	BNK OF TKYO-MTBSHI L					1.38	19 Jun 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.054848	20,010,969.60	10,969.60	2.16
		Base		100.000000	20,000,000.00	100.054848	20,010,969.60	10,969.60	2.16
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.245056	19,849,011.11	99.170156	19,834,031.20	-14,979.91	2.14
		Base		99.245056	19,849,011.11	99.170156	19,834,031.20	-14,979.91	2.14

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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
2063C0NA6	CONCORD MIN CPTL CO					0.8	10 Jan 2017		
		25,000,000.000	Local	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	2.69
			Base	99.911111	24,977,777.78	99.911111	24,977,777.78	0.00	2.69
2284K0MF9	CROWN POINT CAP CO.					1.02	15 Dec 2016		
		15,000,000.000	Local	99.960333	14,994,050.00	99.960333	14,994,050.00	0.00	1.62
			Base	99.960333	14,994,050.00	99.960333	14,994,050.00	0.00	1.62
38346LMG8	GOTHAM FDG CORP					1.0	16 Dec 2016		
		10,000,000.000	Local	99.958333	9,995,833.33	99.958333	9,995,833.33	0.00	1.08
			Base	99.958333	9,995,833.33	99.958333	9,995,833.33	0.00	1.08
4497W0PD4	ING (US) FUNDING LLC					0.01	13 Feb 2017		
		15,000,000.000	Local	99.769778	14,965,466.67	99.769778	14,965,466.67	0.00	1.61
			Base	99.769778	14,965,466.67	99.769778	14,965,466.67	0.00	1.61
4497W0PD4	ING (US) FUNDING LLC					1.12	13 Feb 2017		
		25,000,000.000	Local	99.769778	24,942,444.45	99.769778	24,942,444.45	0.00	2.69
			Base	99.769778	24,942,444.45	99.769778	24,942,444.45	0.00	2.69
52468JNA8	LEGACY CAPITAL COMPANY					0.85	10 Jan 2017		
		25,000,000.000	Local	99.905556	24,976,388.89	99.905556	24,976,388.89	0.00	2.69
			Base	99.905556	24,976,388.89	99.905556	24,976,388.89	0.00	2.69
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		20,000,000.000	Local	99.802778	19,960,555.56	99.802778	19,960,555.56	0.00	2.15
			Base	99.802778	19,960,555.56	99.802778	19,960,555.56	0.00	2.15
53127TN90	LIBERTY FUNDING LLC					0.89	09 Jan 2017		
		20,000,000.000	Local	99.903583	19,980,716.67	99.903583	19,980,716.67	0.00	2.15
			Base	99.903583	19,980,716.67	99.903583	19,980,716.67	0.00	2.15
59515MP74	MICROSOFT CORP					0.72	07 Feb 2017		
		20,000,000.000	Local	99.864000	19,972,800.00	99.864000	19,972,800.00	0.00	2.15
			Base	99.864000	19,972,800.00	99.864000	19,972,800.00	0.00	2.15
67984WA32	OLD LINE FUNDING LLC					0.91	30 Jan 2017		
		20,000,000.000	Local	99.848333	19,969,666.67	99.848333	19,969,666.67	0.00	2.15
			Base	99.848333	19,969,666.67	99.848333	19,969,666.67	0.00	2.15

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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
78009NHT6	ROYAL BK OF CANADA					1.25206	14 Aug 2017		
		Local	9,942,034.000	100.000000	9,942,034.04	100.220000	9,963,906.47	21,872.43	1.07
		Base		100.000000	9,942,034.04	100.220000	9,963,906.47	21,872.43	1.07
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		Local	20,000,000.000	99.601528	19,920,305.55	99.679964	19,935,992.80	15,687.25	2.15
		Base		99.601528	19,920,305.55	99.679964	19,935,992.80	15,687.25	2.15
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		Local	20,000,000.000	99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	2.15
		Base		99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	2.15
92646KND0	VICTORY RECEIVABLES					1.05	13 Jan 2017		
		Local	15,000,000.000	99.874583	14,981,187.50	99.874583	14,981,187.50	0.00	1.61
		Base		99.874583	14,981,187.50	99.874583	14,981,187.50	0.00	1.61
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		Local	25,000,000.000	99.544861	24,886,215.28	99.573761	24,893,440.25	7,224.97	2.68
		Base		99.544861	24,886,215.28	99.573761	24,893,440.25	7,224.97	2.68
979QRC005	BANK OF AMERICA REPO					0.25	01 Dec 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.08
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.08
US DOLLAR Total									
		Local	394,942,034.000		394,240,904.89		394,281,679.23	40,774.34	42.49
		Base			394,240,904.89		394,281,679.23	40,774.34	42.49
CASH EQUIVALENT Total									
		Base	394,942,034.000		394,240,904.89		394,281,679.23	40,774.34	42.49

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	101.990983	4,079,639.32	99.353900	3,974,156.00	-105,483.32	0.43
		Base		101.990983	4,079,639.32	99.353900	3,974,156.00	-105,483.32	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.946136	4,997,306.82	98.971700	4,948,585.00	-48,721.82	0.53
		Base		99.946136	4,997,306.82	98.971700	4,948,585.00	-48,721.82	0.53
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	12,055,290.060	99.999436	12,055,222.08	99.977970	12,052,634.28	-2,587.80	1.30
	Original Face:	Base	19,000,000.000	99.999436	12,055,222.08	99.977970	12,052,634.28	-2,587.80	1.30
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.979847	2,999,395.40	99.457900	2,983,737.00	-15,658.40	0.32
		Base		99.979847	2,999,395.40	99.457900	2,983,737.00	-15,658.40	0.32
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999997	2,161,311.93	100.239500	2,166,488.34	5,176.41	0.23
		Base		99.999997	2,161,311.93	100.239500	2,166,488.34	5,176.41	0.23
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	103.949993	2,965,622.62	103.982500	2,966,550.02	927.40	0.32
		Base		103.949993	2,965,622.62	103.982500	2,966,550.02	927.40	0.32
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	8,336,180.000	99.836475	8,322,548.29	99.990900	8,335,421.41	12,873.12	0.90
		Base		99.836475	8,322,548.29	99.990900	8,335,421.41	12,873.12	0.90
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	1,269,556.710	99.996732	1,269,515.22	99.960170	1,269,051.05	-464.17	0.14
	Original Face:	Base	5,000,000.000	99.996732	1,269,515.22	99.960170	1,269,051.05	-464.17	0.14
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.990432	3,457,768.13	100.213100	3,465,468.21	7,700.08	0.37
		Base		99.990432	3,457,768.13	100.213100	3,465,468.21	7,700.08	0.37
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	3,506,512.370	99.999160	3,506,482.92	99.921780	3,503,769.58	-2,713.34	0.38
	Original Face:	Base	6,051,673.000	99.999160	3,506,482.92	99.921780	3,503,769.58	-2,713.34	0.38
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		Local	6,152,799.270	100.000000	6,152,799.27	99.958140	6,150,223.71	-2,575.56	0.66
	Original Face:	Base	15,000,000.000	100.000000	6,152,799.27	99.958140	6,150,223.71	-2,575.56	0.66

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161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984268	4,999,213.42	98.688690	4,934,434.50	-64,778.92	0.53
Original Face:		Base	5,000,000.000	99.984268	4,999,213.42	98.688690	4,934,434.50	-64,778.92	0.53
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.07567	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.118600	5,005,930.00	5,930.00	0.54
		Base		100.000000	5,000,000.00	100.118600	5,005,930.00	5,930.00	0.54
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.28622	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.04	100.000000	8,645,247.00	-0.04	0.93
		Base		100.000000	8,645,247.04	100.000000	8,645,247.00	-0.04	0.93
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.998366	5,619,319.19	100.145700	5,627,598.48	8,279.29	0.61
		Base		99.998366	5,619,319.19	100.145700	5,627,598.48	8,279.29	0.61
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.991724	9,999,172.35	100.038000	10,003,800.00	4,627.65	1.08
		Base		99.991724	9,999,172.35	100.038000	10,003,800.00	4,627.65	1.08
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	4,555,401.670	100.000000	4,555,401.67	100.000300	4,555,415.34	13.67	0.49
Original Face:		Base	10,000,000.000	100.000000	4,555,401.67	100.000300	4,555,415.34	13.67	0.49
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.90817	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.138070	3,462,873.44	4,774.60	0.37
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.138070	3,462,873.44	4,774.60	0.37
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.960174	3,456,721.78	99.960174	3,456,721.78	0.00	0.37
		Base		99.960174	3,456,721.78	99.960174	3,456,721.78	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	99.906102	4,995,305.11	100.237900	5,011,895.00	16,589.89	0.54
		Base		99.906102	4,995,305.11	100.237900	5,011,895.00	16,589.89	0.54
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	10,000,000.000	99.988060	9,998,806.04	100.084850	10,008,485.00	9,678.96	1.08
Original Face:		Base	10,000,000.000	99.988060	9,998,806.04	100.084850	10,008,485.00	9,678.96	1.08

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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
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	891,334.000	102.089984	909,962.74	102.958037	917,699.99	7,737.25	0.10
Original Face:		Base	2,096,032.000	102.089984	909,962.74	102.958037	917,699.99	7,737.25	0.10
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.831958	9,983,195.79	99.112100	9,911,210.00	-71,985.79	1.07
		Base		99.831958	9,983,195.79	99.112100	9,911,210.00	-71,985.79	1.07
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,164,756.750	105.416069	5,444,483.54	103.262301	5,333,246.66	-111,236.88	0.57
Original Face:		Base	8,645,247.000	105.416069	5,444,483.54	103.262301	5,333,246.66	-111,236.88	0.57
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,149,255.120	105.304077	2,263,253.27	103.037886	2,214,547.04	-48,706.23	0.24
Original Face:		Base	4,322,624.000	105.304077	2,263,253.27	103.037886	2,214,547.04	-48,706.23	0.24
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.602600	8,610,890.79	-34,356.31	0.93
		Base		100.000001	8,645,247.10	99.602600	8,610,890.79	-34,356.31	0.93
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.968870	12,496,108.81	99.615900	12,451,987.50	-44,121.31	1.34
		Base		99.968870	12,496,108.81	99.615900	12,451,987.50	-44,121.31	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	99.938800	9,993,880.00	-6,120.00	1.08
		Base		100.000000	10,000,000.00	99.938800	9,993,880.00	-6,120.00	1.08
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	94.266608	4,713,330.42	94.827200	4,741,360.00	28,029.58	0.51
		Base		94.266608	4,713,330.42	94.827200	4,741,360.00	28,029.58	0.51
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.645300	10,768,228.14	-38,330.75	1.16
		Base		99.999999	10,806,558.89	99.645300	10,768,228.14	-38,330.75	1.16
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.551300	17,212,911.55	-77,582.45	1.85
		Base		100.000000	17,290,494.00	99.551300	17,212,911.55	-77,582.45	1.85

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3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	543,456.260	103.266581	561,208.70	101.554040	551,901.79	-9,306.91	0.06
Original Face:		Base	2,161,312.000	103.266581	561,208.70	101.554040	551,901.79	-9,306.91	0.06
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,264,701.490	100.152916	1,266,635.42	100.848890	1,275,437.41	8,801.99	0.14
Original Face:		Base	4,322,624.000	100.152916	1,266,635.42	100.848890	1,275,437.41	8,801.99	0.14
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,256,609.300	101.720929	2,295,443.95	98.064770	2,212,938.72	-82,505.23	0.24
Original Face:		Base	4,322,624.000	101.720929	2,295,443.95	98.064770	2,212,938.72	-82,505.23	0.24
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	4,470,163.200	101.819217	4,551,485.18	100.303000	4,483,707.79	-67,777.39	0.48
Original Face:		Base	8,584,720.000	101.819217	4,551,485.18	100.303000	4,483,707.79	-67,777.39	0.48
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,341,936.030	100.922792	2,363,547.22	101.137150	2,368,567.36	5,020.14	0.26
Original Face:		Base	5,571,429.000	100.922792	2,363,547.22	101.137150	2,368,567.36	5,020.14	0.26
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,768,629.710	101.648859	1,797,791.92	97.889220	1,731,297.83	-66,494.09	0.19
Original Face:		Base	4,322,624.000	101.648859	1,797,791.92	97.889220	1,731,297.83	-66,494.09	0.19
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,374,106.140	100.927523	3,405,401.76	96.750080	3,264,450.39	-140,951.37	0.35
Original Face:		Base	5,111,816.000	100.927523	3,405,401.76	96.750080	3,264,450.39	-140,951.37	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,462,006.910	99.639704	2,453,136.40	96.018170	2,363,973.98	-89,162.42	0.25
Original Face:		Base	4,322,624.000	99.639704	2,453,136.40	96.018170	2,363,973.98	-89,162.42	0.25
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,383,887.460	101.751776	3,443,165.58	98.344280	3,327,859.76	-115,305.82	0.36
Original Face:		Base	5,326,337.000	101.751776	3,443,165.58	98.344280	3,327,859.76	-115,305.82	0.36
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,462,006.910	100.348672	2,470,591.25	96.466590	2,375,014.11	-95,577.14	0.26
Original Face:		Base	4,322,624.000	100.348672	2,470,591.25	96.466590	2,375,014.11	-95,577.14	0.26

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3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,598,895.510	100.790426	4,635,246.37	95.116320	4,374,300.17	-260,946.20	0.47
	Original Face:	Base	8,645,247.000	100.790426	4,635,246.37	95.116320	4,374,300.17	-260,946.20	0.47
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,543,876.590	100.471087	2,555,860.45	99.389800	2,528,353.86	-27,506.59	0.27
	Original Face:	Base	4,322,624.000	100.471087	2,555,860.45	99.389800	2,528,353.86	-27,506.59	0.27
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,238,721.900	101.870523	3,299,302.94	97.623180	3,161,743.31	-137,559.63	0.34
	Original Face:	Base	6,483,935.000	101.870523	3,299,302.94	97.623180	3,161,743.31	-137,559.63	0.34
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,346,038.470	99.832212	2,342,102.10	96.870430	2,272,617.55	-69,484.55	0.24
	Original Face:	Base	4,322,624.000	99.832212	2,342,102.10	96.870430	2,272,617.55	-69,484.55	0.24
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	601,119.570	97.955731	588,831.07	99.045790	595,383.63	6,552.56	0.06
	Original Face:	Base	2,161,312.000	97.955731	588,831.07	99.045790	595,383.63	6,552.56	0.06
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,451,050.020	100.154100	1,453,286.09	99.537820	1,444,343.56	-8,942.53	0.16
	Original Face:	Base	4,527,840.000	100.154100	1,453,286.09	99.537820	1,444,343.56	-8,942.53	0.16
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	407,568.630	101.954068	415,532.80	102.363610	417,201.96	1,669.16	0.04
	Original Face:	Base	4,322,624.000	101.954068	415,532.80	102.363610	417,201.96	1,669.16	0.04
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,827,398.770	101.599283	1,856,624.04	101.220290	1,849,698.33	-6,925.71	0.20
	Original Face:	Base	8,645,247.000	101.599283	1,856,624.04	101.220290	1,849,698.33	-6,925.71	0.20
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	905,132.590	99.305893	898,850.00	100.407970	908,825.26	9,975.26	0.10
	Original Face:	Base	2,161,312.000	99.305893	898,850.00	100.407970	908,825.26	9,975.26	0.10
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	944,665.840	99.974020	944,420.42	99.252520	937,604.65	-6,815.77	0.10
	Original Face:	Base	2,161,312.000	99.974020	944,420.42	99.252520	937,604.65	-6,815.77	0.10

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	850,337.290	99.948148	849,896.37	99.139970	843,024.13	-6,872.24	0.09
Original Face:		Base	2,472,541.000	99.948148	849,896.37	99.139970	843,024.13	-6,872.24	0.09
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,193,045.520	100.301121	1,196,638.03	99.037740	1,181,565.32	-15,072.71	0.13
Original Face:		Base	4,322,624.000	100.301121	1,196,638.03	99.037740	1,181,565.32	-15,072.71	0.13
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,548,796.320	100.423142	3,563,812.78	100.064540	3,551,086.71	-12,726.07	0.38
Original Face:		Base	6,483,935.000	100.423142	3,563,812.78	100.064540	3,551,086.71	-12,726.07	0.38
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,262,435.430	100.094535	3,265,519.57	96.743740	3,156,202.05	-109,317.52	0.34
Original Face:		Base	5,619,411.000	100.094535	3,265,519.57	96.743740	3,156,202.05	-109,317.52	0.34
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,983,792.500	101.456867	3,027,262.40	95.197880	2,840,507.20	-186,755.20	0.31
Original Face:		Base	4,322,624.000	101.456867	3,027,262.40	95.197880	2,840,507.20	-186,755.20	0.31
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,663,692.630	100.027464	2,664,424.18	96.605540	2,573,274.65	-91,149.53	0.28
Original Face:		Base	4,322,624.000	100.027464	2,664,424.18	96.605540	2,573,274.65	-91,149.53	0.28
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,659,230.970	100.851540	6,715,936.97	97.339380	6,482,054.14	-233,882.83	0.70
Original Face:		Base	10,806,559.000	100.851540	6,715,936.97	97.339380	6,482,054.14	-233,882.83	0.70
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	5,720,867.410	100.541686	5,751,856.52	100.030480	5,722,611.13	-29,245.39	0.62
Original Face:		Base	10,806,559.000	100.541686	5,751,856.52	100.030480	5,722,611.13	-29,245.39	0.62
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,931,611.200	100.610960	2,949,522.17	100.426490	2,944,114.23	-5,407.94	0.32
Original Face:		Base	4,322,624.000	100.610960	2,949,522.17	100.426490	2,944,114.23	-5,407.94	0.32
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,213,956.110	99.890071	4,209,323.77	96.273070	4,056,904.92	-152,418.85	0.44
Original Face:		Base	6,483,935.000	99.890071	4,209,323.77	96.273070	4,056,904.92	-152,418.85	0.44

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3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,106,370.830	103.709412	4,258,693.05	100.584219	4,130,361.03	-128,332.02	0.45
Original Face:		Base	6,483,935.000	103.709412	4,258,693.05	100.584219	4,130,361.03	-128,332.02	0.45
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	5,759.030	99.623200	5,737.33	100.178310	5,769.30	31.97	0.00
Original Face:		Base	6,483,935.000	99.623200	5,737.33	100.178310	5,769.30	31.97	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	925,507.800	101.475305	939,161.86	102.088190	944,834.16	5,672.30	0.10
Original Face:		Base	33,932,595.000	101.475305	939,161.86	102.088190	944,834.16	5,672.30	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	850,335.060	106.503666	905,638.01	107.636520	915,271.07	9,633.06	0.10
Original Face:		Base	18,956,866.000	106.503666	905,638.01	107.636520	915,271.07	9,633.06	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,057,532.080	99.092875	1,047,938.94	102.402460	1,082,938.87	34,999.93	0.12
Original Face:		Base	4,322,624.000	99.092875	1,047,938.94	102.402460	1,082,938.87	34,999.93	0.12
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	632,343.620	105.896522	669,629.90	106.704750	674,740.68	5,110.78	0.07
Original Face:		Base	6,483,935.000	105.896522	669,629.90	106.704750	674,740.68	5,110.78	0.07
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	628,116.670	99.999901	628,116.05	99.982270	628,005.30	-110.75	0.07
Original Face:		Base	4,322,624.000	99.999901	628,116.05	99.982270	628,005.30	-110.75	0.07
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	3,577,158.540	99.999986	3,577,158.03	99.952930	3,575,474.77	-1,683.26	0.39
Original Face:		Base	10,000,000.000	99.999986	3,577,158.03	99.952930	3,575,474.77	-1,683.26	0.39
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.998425	7,999,873.98	100.217540	8,017,403.20	17,529.22	0.86
Original Face:		Base	8,000,000.000	99.998425	7,999,873.98	100.217540	8,017,403.20	17,529.22	0.86
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.992435	2,999,773.06	99.883360	2,996,500.80	-3,272.26	0.32
Original Face:		Base	3,000,000.000	99.992435	2,999,773.06	99.883360	2,996,500.80	-3,272.26	0.32

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345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.805276	1,996,105.52	100.024800	2,000,496.00	4,390.48	0.22
		Base		99.805276	1,996,105.52	100.024800	2,000,496.00	4,390.48	0.22
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98817	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.056250	8,650,109.95	4,862.95	0.93
	Original Face:	Base	8,645,247.000	100.000000	8,645,247.00	100.056250	8,650,109.95	4,862.95	0.93
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	4,322,624.000	100.264091	4,334,039.68	100.942800	4,363,377.70	29,338.02	0.47
		Base		100.264091	4,334,039.68	100.942800	4,363,377.70	29,338.02	0.47
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	7,768.800	100.128334	7,778.77	100.819300	7,832.45	53.68	0.00
	Original Face:	Base	1,880,341.000	100.128334	7,778.77	100.819300	7,832.45	53.68	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.702823	7,119,197.58	99.851720	6,989,620.40	-129,577.18	0.75
	Original Face:	Base	7,000,000.000	101.702823	7,119,197.58	99.851720	6,989,620.40	-129,577.18	0.75
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,460,149.080	102.427531	4,568,420.59	98.677790	4,401,176.54	-167,244.05	0.47
	Original Face:	Base	7,989,505.000	102.427531	4,568,420.59	98.677790	4,401,176.54	-167,244.05	0.47
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	2,000,000.000	100.233055	2,004,661.09	100.347700	2,006,954.00	2,292.91	0.22
		Base		100.233055	2,004,661.09	100.347700	2,006,954.00	2,292.91	0.22
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.991569	3,999,662.74	100.594400	4,023,776.00	24,113.26	0.43
		Base		99.991569	3,999,662.74	100.594400	4,023,776.00	24,113.26	0.43
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.809352	6,986,654.64	101.063900	7,074,473.00	87,818.36	0.76
		Base		99.809352	6,986,654.64	101.063900	7,074,473.00	87,818.36	0.76
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	920,034.250	99.999778	920,032.21	99.997090	920,007.48	-24.73	0.10
	Original Face:	Base	10,000,000.000	99.999778	920,032.21	99.997090	920,007.48	-24.73	0.10

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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	100.000008	1,512,918.12	100.455200	1,519,804.80	6,886.68	0.16
		Base		100.000008	1,512,918.12	100.455200	1,519,804.80	6,886.68	0.16
46513BR75	STATE OF ISRAEL 03/20 0					1.4	01 Mar 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
		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	98.166000	4,908,300.00	-91,700.00	0.53
		Base		100.000000	5,000,000.00	98.166000	4,908,300.00	-91,700.00	0.53
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.78178	25 Jan 2018		
		Local	3,509,970.000	100.079270	3,512,752.35	100.678300	3,533,778.13	21,025.78	0.38
		Base		100.079270	3,512,752.35	100.678300	3,533,778.13	21,025.78	0.38
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.965260	3,998,610.40	99.935400	3,997,416.00	-1,194.40	0.43
		Base		99.965260	3,998,610.40	99.935400	3,997,416.00	-1,194.40	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.977580	3,025,157.62	100.043100	3,027,140.14	1,982.52	0.33
		Base		99.977580	3,025,157.62	100.043100	3,027,140.14	1,982.52	0.33
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.959796	2,998,793.89	99.406400	2,982,192.00	-16,601.89	0.32
		Base		99.959796	2,998,793.89	99.406400	2,982,192.00	-16,601.89	0.32
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.950336	7,496,275.21	99.614700	7,471,102.50	-25,172.71	0.81
		Base		99.950336	7,496,275.21	99.614700	7,471,102.50	-25,172.71	0.81
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.884409	2,158,813.71	100.063700	2,162,688.76	3,875.05	0.23
		Base		99.884409	2,158,813.71	100.063700	2,162,688.76	3,875.05	0.23

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63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.20344	07 Jun 2017		
		Local	8,104,919.000	99.903416	8,097,090.98	100.049400	8,108,922.83	11,831.85	0.87
		Base		99.903416	8,097,090.98	100.049400	8,108,922.83	11,831.85	0.87
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	104.728654	10,472,865.36	104.505500	10,450,550.00	-22,315.36	1.13
		Base		104.728654	10,472,865.36	104.505500	10,450,550.00	-22,315.36	1.13
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.981677	4,999,083.83	99.750300	4,987,515.00	-11,568.83	0.54
		Base		99.981677	4,999,083.83	99.750300	4,987,515.00	-11,568.83	0.54
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.986451	1,999,729.02	99.838440	1,996,768.80	-2,960.22	0.22
	Original Face:	Base	2,000,000.000	99.986451	1,999,729.02	99.838440	1,996,768.80	-2,960.22	0.22
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.2275	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.269700	10,026,970.00	26,970.00	1.08
		Base		100.000000	10,000,000.00	100.269700	10,026,970.00	26,970.00	1.08
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.994574	6,483,583.21	99.994574	6,483,583.21	0.00	0.70
		Base		99.994574	6,483,583.21	99.994574	6,483,583.21	0.00	0.70
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.15028	15 Jun 2018		
		Local	4,322,624.000	99.999996	4,322,623.82	100.338700	4,337,264.73	14,640.91	0.47
		Base		99.999996	4,322,623.82	100.338700	4,337,264.73	14,640.91	0.47
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.38733	30 Apr 2018		
		Local	8,645,247.000	99.894984	8,636,168.11	99.522700	8,603,983.24	-32,184.87	0.93
		Base		99.894984	8,636,168.11	99.522700	8,603,983.24	-32,184.87	0.93
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.93817	15 Aug 2025		
		Local	101,809.590	100.000000	101,809.59	100.152400	101,964.75	155.16	0.01
	Original Face:	Base	1,729,049.000	100.000000	101,809.59	100.152400	101,964.75	155.16	0.01
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.234	25 Jan 2029		
		Local	1,117,312.520	100.000001	1,117,312.53	97.305960	1,087,211.67	-30,100.86	0.12
	Original Face:	Base	2,161,312.000	100.000001	1,117,312.53	97.305960	1,087,211.67	-30,100.86	0.12

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87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.884543	6,991,917.99	101.474800	7,103,236.00	111,318.01	0.77
		Base		99.884543	6,991,917.99	101.474800	7,103,236.00	111,318.01	0.77
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.316005	6,952,120.38	100.326500	7,022,855.00	70,734.62	0.76
		Base		99.316005	6,952,120.38	100.326500	7,022,855.00	70,734.62	0.76
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	1,846,977.430	99.999733	1,846,972.50	99.944250	1,845,947.74	-1,024.76	0.20
Original Face:		Base	6,000,000.000	99.999733	1,846,972.50	99.944250	1,845,947.74	-1,024.76	0.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.990230	2,161,100.84	100.049300	2,162,377.53	1,276.69	0.23
		Base		99.990230	2,161,100.84	100.049300	2,162,377.53	1,276.69	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	2,161,312.000	99.898162	2,159,110.97	99.510100	2,150,723.73	-8,387.24	0.23
		Base		99.898162	2,159,110.97	99.510100	2,150,723.73	-8,387.24	0.23
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.13733	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.04	100.097200	8,653,650.18	8,403.14	0.93
		Base		100.000000	8,645,247.04	100.097200	8,653,650.18	8,403.14	0.93
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	97.290700	4,864,535.00	-135,465.00	0.52
		Base		100.000000	5,000,000.00	97.290700	4,864,535.00	-135,465.00	0.52
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	4,785,858.710	99.993812	4,785,562.54	99.978910	4,784,849.37	-713.17	0.52
Original Face:		Base	5,500,000.000	99.993812	4,785,562.54	99.978910	4,784,849.37	-713.17	0.52
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.025021	10,002,502.11	100.898400	10,089,840.00	87,337.89	1.09
		Base		100.025021	10,002,502.11	100.898400	10,089,840.00	87,337.89	1.09
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	100.401894	5,020,094.69	100.401894	5,020,094.69	0.00	0.54
		Base		100.401894	5,020,094.69	100.401894	5,020,094.69	0.00	0.54

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912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.923998	9,992,399.77	100.035200	10,003,520.00	11,120.23	1.08
		Base		99.923998	9,992,399.77	100.035200	10,003,520.00	11,120.23	1.08
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.958587	4,997,929.37	99.722700	4,986,135.00	-11,794.37	0.54
		Base		99.958587	4,997,929.37	99.722700	4,986,135.00	-11,794.37	0.54
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.647611	2,153,695.77	99.441400	2,149,238.91	-4,456.86	0.23
		Base		99.647611	2,153,695.77	99.441400	2,149,238.91	-4,456.86	0.23
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.587458	19,917,491.69	100.578100	20,115,620.00	198,128.31	2.17
		Base		99.587458	19,917,491.69	100.578100	20,115,620.00	198,128.31	2.17
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.984532	4,249,342.60	99.538670	4,230,393.48	-18,949.12	0.46
Original Face:		Base	4,250,000.000	99.984532	4,249,342.60	99.538670	4,230,393.48	-18,949.12	0.46
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	104.682088	4,525,013.08	104.546300	4,519,143.45	-5,869.63	0.49
		Base		104.682088	4,525,013.08	104.546300	4,519,143.45	-5,869.63	0.49
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
		Local	4,322,624.000	99.999996	4,322,623.83	100.400100	4,339,918.82	17,294.99	0.47
		Base		99.999996	4,322,623.83	100.400100	4,339,918.82	17,294.99	0.47
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.20206	14 May 2018		
		Local	3,458,099.000	99.999998	3,458,098.94	99.925500	3,455,522.72	-2,576.22	0.37
		Base		99.999998	3,458,098.94	99.925500	3,455,522.72	-2,576.22	0.37
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		Local	1,006,214.000	100.000000	1,006,214.00	100.000050	1,006,214.50	0.50	0.11
Original Face:		Base	4,000,000.000	100.000000	1,006,214.00	100.000050	1,006,214.50	0.50	0.11
US DOLLAR Total									
		Local	533,942,731.480		535,774,734.29		533,181,108.09	-2,593,626.20	57.45
Original Face:		Base	407,801,890.000		535,774,734.29		533,181,108.09	-2,593,626.20	57.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		533,942,731.480	Base	535,774,734.29		533,181,108.09	-2,593,626.20	57.45
Original Face:		407,801,890.000						

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

Holdings

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

As of: *November 30, 2016* *View Date:* *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		929,440,634.190	Base	930,571,507.89		928,018,656.03	-2,552,851.86	100.00
Original Face:		407,801,890.000						

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-1,820.840	1.000000	-1,820.84	1.000000	-1,820.84	0.00	0.00
		Base		1.000000	-1,820.84	1.000000	-1,820.84	0.00	0.00
US DOLLAR Total									
		Local	-1,820.840		-1,820.84		-1,820.84	0.00	0.00
		Base			-1,820.84		-1,820.84	0.00	0.00
CASH Total									
		Base	-1,820.840		-1,820.84		-1,820.84	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
		Local	105,940.830	100.030007	105,972.62	100.020000	105,962.02	-10.60	0.14
		Base		100.030007	105,972.62	100.020000	105,962.02	-10.60	0.14
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
		Local	10,000,000.000	99.498444	9,949,844.44	99.505403	9,950,540.30	695.86	13.00
		Base		99.498444	9,949,844.44	99.505403	9,950,540.30	695.86	13.00
52468JM50	LEGACY CAPITAL COMPANY					0.98	05 Dec 2016		
		Local	14,000,000.000	99.989111	13,998,475.56	99.989111	13,998,475.56	0.00	18.29
		Base		99.989111	13,998,475.56	99.989111	13,998,475.56	0.00	18.29
62455APU5	MOUNTCLIFF					1.06	28 Feb 2017		
		Local	15,000,000.000	99.737944	14,960,691.66	99.737944	14,960,691.66	0.00	19.55
		Base		99.737944	14,960,691.66	99.737944	14,960,691.66	0.00	19.55
82124LQU9	SHEFFIELD RECEIVABLE					1.05	28 Mar 2017		
		Local	15,000,000.000	99.658750	14,948,812.50	99.658456	14,948,768.40	-44.10	19.54
		Base		99.658750	14,948,812.50	99.658456	14,948,768.40	-44.10	19.54

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		54,105,940.830	Local		53,963,796.78		53,964,437.94	641.16	70.52
			Base		53,963,796.78		53,964,437.94	641.16	70.52
CASH EQUIVALENT Total									
		54,105,940.830	Base		53,963,796.78		53,964,437.94	641.16	70.52
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		22,552,145.310	Local	1.000000	22,552,145.31	1.000000	22,552,145.31	0.00	29.47
			Base	1.000000	22,552,145.31	1.000000	22,552,145.31	0.00	29.47
US DOLLAR Total									
		22,552,145.310	Local		22,552,145.31		22,552,145.31	0.00	29.47
			Base		22,552,145.31		22,552,145.31	0.00	29.47
EQUITY Total									
		22,552,145.310	Base		22,552,145.31		22,552,145.31	0.00	29.47

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		76,656,265.300	Base	76,514,121.25		76,514,762.41	641.16	100.00

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

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,074.740	Local	-1,074.74	-1,074.74	0.00	0.00		0.00
		Base	-1,074.74	-1,074.74	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	14,265,973.370	Local	14,268,265.54	14,268,826.56	1.70	561.02		561.02
		Base	14,268,265.54	14,268,826.56	1.70	561.02	0.00	561.02
EQUITY								
	20,152,605.850	Local	590,719,044.82	823,056,770.66	98.30	232,337,725.84		232,337,725.84
		Base	590,719,044.82	823,056,770.66	98.30	232,337,725.84	0.00	232,337,725.84
US DOLLAR Total								
	34,417,504.480	Local	604,986,235.62	837,324,522.48	100.00	232,338,286.86		232,338,286.86
		Base	604,986,235.62	837,324,522.48	100.00	232,338,286.86	0.00	232,338,286.86
FUND Total								
	34,417,504.480	Base	604,986,235.62	837,324,522.48	100.00	232,338,286.86	0.00	232,338,286.86

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-22,801.950	Local	-22,801.95	-22,801.95	0.00	0.00		0.00
		Base	-22,801.95	-22,801.95	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	7,044,969.270	Local	7,045,912.54	7,046,378.26	1.20	465.72		465.72
		Base	7,045,912.54	7,046,378.26	1.20	465.72	0.00	465.72
EQUITY								
	19,402,298.400	Local	434,938,657.20	580,742,613.81	98.80	145,803,956.61		145,803,956.61
		Base	434,938,657.20	580,742,613.81	98.80	145,803,956.61	0.00	145,803,956.61
US DOLLAR Total								
	26,424,465.720	Local	441,961,767.79	587,766,190.12	100.00	145,804,422.33		145,804,422.33
		Base	441,961,767.79	587,766,190.12	100.00	145,804,422.33	0.00	145,804,422.33
FUND Total								
	26,424,465.720	Base	441,961,767.79	587,766,190.12	100.00	145,804,422.33	0.00	145,804,422.33

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-4,961,217.340	Local	-4,961,217.34	-4,961,217.34	0.25	0.00		0.00
		Base	-4,961,217.34	-4,961,217.34	0.25	0.00	0.00	0.00
CASH EQUIVALENT								
	75,132,646.270	Local	75,029,094.08	75,042,824.91	3.83	13,730.83		13,730.83
		Base	75,029,094.08	75,042,824.91	3.83	13,730.83	0.00	13,730.83
EQUITY								
	657,864.940	Local	657,864.94	657,864.94	0.03	0.00		0.00
		Base	657,864.94	657,864.94	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,772,733,068.080	Local	1,854,272,669.95	1,880,426,262.82	95.89	26,153,592.87		26,153,592.87
Original Face:	1,567,316,378.000	Base	1,854,272,669.95	1,880,426,262.82	95.89	26,153,592.87	0.00	26,153,592.87
US DOLLAR Total								
	1,843,562,361.950	Local	1,924,998,411.63	1,951,165,735.33	100.00	26,167,323.70		26,167,323.70
Original Face:	1,567,316,378.000	Base	1,924,998,411.63	1,951,165,735.33	100.00	26,167,323.70	0.00	26,167,323.70
FUND Total								
	1,843,562,361.950	Base	1,924,998,411.63	1,951,165,735.33	100.00	26,167,323.70	0.00	26,167,323.70
Original Face:	1,567,316,378.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	418,569.650	Local	418,569.65	418,569.65	0.16	0.00		0.00
		Base	418,569.65	418,569.65	0.16	0.00	0.00	0.00
CASH EQUIVALENT								
	32,500,000.000	Local	32,452,195.00	32,463,419.00	12.43	11,224.00		11,224.00
		Base	32,452,195.00	32,463,419.00	12.43	11,224.00	0.00	11,224.00
FIXED INCOME								
	227,249,085.520	Local	228,694,697.37	228,273,789.92	87.41	-420,907.45		-420,907.45
Original Face:	188,083,802.000	Base	228,694,697.37	228,273,789.92	87.41	-420,907.45	0.00	-420,907.45
US DOLLAR Total								
	260,167,655.170	Local	261,565,462.02	261,155,778.57	100.00	-409,683.45		-409,683.45
Original Face:	188,083,802.000	Base	261,565,462.02	261,155,778.57	100.00	-409,683.45	0.00	-409,683.45
FUND Total								
	260,167,655.170	Base	261,565,462.02	261,155,778.57	100.00	-409,683.45	0.00	-409,683.45
Original Face:	188,083,802.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,222,646.520	Local	1,222,646.52	1,222,646.52	0.84	0.00		0.00
		Base	1,222,646.52	1,222,646.52	0.84	0.00	0.00	0.00
CASH EQUIVALENT								
	26,495,458.400	Local	26,486,482.29	26,488,390.40	18.26	1,908.11		1,908.11
		Base	26,486,482.29	26,488,390.40	18.26	1,908.11	0.00	1,908.11
FIXED INCOME								
	116,130,031.770	Local	117,919,270.31	117,390,566.37	80.90	-528,703.94		-528,703.94
Original Face:	129,776,139.000	Base	117,919,270.31	117,390,566.37	80.90	-528,703.94	0.00	-528,703.94
US DOLLAR Total								
	143,848,136.690	Local	145,628,399.12	145,101,603.29	100.00	-526,795.83		-526,795.83
Original Face:	129,776,139.000	Base	145,628,399.12	145,101,603.29	100.00	-526,795.83	0.00	-526,795.83
FUND Total								
	143,848,136.690	Base	145,628,399.12	145,101,603.29	100.00	-526,795.83	0.00	-526,795.83
Original Face:	129,776,139.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,570.660	Local	2,570.66	2,570.66	0.00	0.00		0.00
		Base	2,570.66	2,570.66	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	9,757,559.640	Local	9,759,941.33	9,760,486.91	0.52	545.58		545.58
		Base	9,759,941.33	9,760,486.91	0.52	545.58	0.00	545.58
EQUITY								
	29,114,892.233	Local	1,142,758,050.96	1,868,139,879.82	99.48	725,381,828.86		725,381,828.86
		Base	1,142,758,050.96	1,868,139,879.82	99.48	725,381,828.86	0.00	725,381,828.86
US DOLLAR Total								
	38,875,022.533	Local	1,152,520,562.95	1,877,902,937.39	100.00	725,382,374.44		725,382,374.44
		Base	1,152,520,562.95	1,877,902,937.39	100.00	725,382,374.44	0.00	725,382,374.44
FUND Total								
	38,875,022.533	Base	1,152,520,562.95	1,877,902,937.39	100.00	725,382,374.44	0.00	725,382,374.44

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	292,007,996.500	Local	291,914,472.60	291,925,019.83	27.52	10,547.23		10,547.23
		Base	291,914,472.60	291,925,019.83	27.52	10,547.23	0.00	10,547.23
FIXED INCOME								
	765,835,537.700	Local	773,432,658.42	768,947,123.22	72.48	-4,485,535.20		-4,485,535.20
Original Face:	743,292,595.000	Base	773,432,658.42	768,947,123.22	72.48	-4,485,535.20	0.00	-4,485,535.20
US DOLLAR Total								
	1,057,843,534.210	Local	1,065,347,131.03	1,060,872,143.06	100.00	-4,474,987.97		-4,474,987.97
Original Face:	743,292,595.000	Base	1,065,347,131.03	1,060,872,143.06	100.00	-4,474,987.97	0.00	-4,474,987.97
FUND Total								
	1,057,843,534.210	Base	1,065,347,131.03	1,060,872,143.06	100.00	-4,474,987.97	0.00	-4,474,987.97
Original Face:	743,292,595.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-63,342.610	Local	-63,342.61	-63,342.61	0.00	0.00		0.00
		Base	-63,342.61	-63,342.61	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	780,263,806.620	Local	779,746,851.96	779,834,504.06	50.80	87,652.10		87,652.10
		Base	779,746,851.96	779,834,504.06	50.80	87,652.10	0.00	87,652.10
FIXED INCOME								
	756,269,309.640	Local	758,980,192.22	755,214,893.18	49.20	-3,765,299.04		-3,765,299.04
Original Face:	578,983,292.000	Base	758,980,192.22	755,214,893.18	49.20	-3,765,299.04	0.00	-3,765,299.04
US DOLLAR Total								
	1,536,469,773.650	Local	1,538,663,701.57	1,534,986,054.63	100.00	-3,677,646.94		-3,677,646.94
Original Face:	578,983,292.000	Base	1,538,663,701.57	1,534,986,054.63	100.00	-3,677,646.94	0.00	-3,677,646.94
FUND Total								
	1,536,469,773.650	Base	1,538,663,701.57	1,534,986,054.63	100.00	-3,677,646.94	0.00	-3,677,646.94
Original Face:	578,983,292.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,697,635.390	Local	1,697,635.39	1,697,635.39	1.63	0.00		0.00
		Base	1,697,635.39	1,697,635.39	1.63	0.00	0.00	0.00
CASH EQUIVALENT								
	6,699,306.450	Local	6,698,028.80	6,651,267.05	6.40	-46,761.75		-46,761.75
		Base	6,698,028.80	6,651,267.05	6.40	-46,761.75	0.00	-46,761.75
FIXED INCOME								
	95,627,564.830	Local	95,698,185.16	95,607,473.27	91.97	-90,711.89		-90,711.89
Original Face:	47,825,000.000	Base	95,698,185.16	95,607,473.27	91.97	-90,711.89	0.00	-90,711.89
US DOLLAR Total								
	104,024,506.670	Local	104,093,849.35	103,956,375.71	100.00	-137,473.64		-137,473.64
Original Face:	47,825,000.000	Base	104,093,849.35	103,956,375.71	100.00	-137,473.64	0.00	-137,473.64
FUND Total								
	104,024,506.670	Base	104,093,849.35	103,956,375.71	100.00	-137,473.64	0.00	-137,473.64
Original Face:	47,825,000.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	173,038,965.360	Local	173,017,428.69	173,017,218.69	18.05	-210.00		-210.00
		Base	173,017,428.69	173,017,218.69	18.05	-210.00	0.00	-210.00
FIXED INCOME								
	787,116,680.920	Local	788,446,617.21	785,784,066.49	81.95	-2,662,550.72		-2,662,550.72
Original Face:	334,636,631.000	Base	788,446,617.21	785,784,066.49	81.95	-2,662,550.72	0.00	-2,662,550.72
US DOLLAR Total								
	960,155,646.290	Local	961,464,045.91	958,801,285.19	100.00	-2,662,760.72		-2,662,760.72
Original Face:	334,636,631.000	Base	961,464,045.91	958,801,285.19	100.00	-2,662,760.72	0.00	-2,662,760.72
FUND Total								
	960,155,646.290	Base	961,464,045.91	958,801,285.19	100.00	-2,662,760.72	0.00	-2,662,760.72
Original Face:	334,636,631.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-543.790	Local	-543.79	-543.79	0.00	0.00		0.00
		Base	-543.79	-543.79	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,336,787,016.900	Local	1,336,512,095.97	1,336,521,081.97	98.88	8,986.00		8,986.00
		Base	1,336,512,095.97	1,336,521,081.97	98.88	8,986.00	0.00	8,986.00
FIXED INCOME								
	15,114,595.440	Local	15,116,594.04	15,115,240.91	1.12	-1,353.13		-1,353.13
Original Face:	23,000,000.000	Base	15,116,594.04	15,115,240.91	1.12	-1,353.13	0.00	-1,353.13
US DOLLAR Total								
	1,351,901,068.550	Local	1,351,628,146.22	1,351,635,779.09	100.00	7,632.87		7,632.87
Original Face:	23,000,000.000	Base	1,351,628,146.22	1,351,635,779.09	100.00	7,632.87	0.00	7,632.87
FUND Total								
	1,351,901,068.550	Base	1,351,628,146.22	1,351,635,779.09	100.00	7,632.87	0.00	7,632.87
Original Face:	23,000,000.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,069,957,284.430	Local	1,069,220,404.16	1,069,182,577.78	90.28	-37,826.38		-37,826.38
		Base	1,069,220,404.16	1,069,182,577.78	90.28	-37,826.38	0.00	-37,826.38
FIXED INCOME								
	115,000,000.000	Local	115,052,914.97	115,050,187.18	9.72	-2,727.79		-2,727.79
		Base	115,052,914.97	115,050,187.18	9.72	-2,727.79	0.00	-2,727.79
US DOLLAR Total								
	1,184,957,284.420	Local	1,184,273,319.12	1,184,232,764.95	100.00	-40,554.17		-40,554.17
		Base	1,184,273,319.12	1,184,232,764.95	100.00	-40,554.17	0.00	-40,554.17
FUND Total								
	1,184,957,284.420	Base	1,184,273,319.12	1,184,232,764.95	100.00	-40,554.17	0.00	-40,554.17

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,149.510	Local	-3,149.51	-3,149.51	0.00	0.00		0.00
		Base	-3,149.51	-3,149.51	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	30,521,312.990	Local	30,768,713.29	30,701,904.17	10.25	-66,809.12		-66,809.12
		Base	30,768,713.29	30,701,904.17	10.25	-66,809.12	0.00	-66,809.12
FIXED INCOME								
	262,280,000.000	Local	269,241,319.31	268,750,195.12	89.75	-491,124.19		-491,124.19
		Base	269,241,319.31	268,750,195.12	89.75	-491,124.19	0.00	-491,124.19
US DOLLAR Total								
	292,798,163.480	Local	300,006,883.09	299,448,949.78	100.00	-557,933.31		-557,933.31
		Base	300,006,883.09	299,448,949.78	100.00	-557,933.31	0.00	-557,933.31
FUND Total								
	292,798,163.480	Base	300,006,883.09	299,448,949.78	100.00	-557,933.31	0.00	-557,933.31

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,645,667.920	Local	5,645,667.92	5,645,667.92	1.63	0.00		0.00
		Base	5,645,667.92	5,645,667.92	1.63	0.00	0.00	0.00
CASH EQUIVALENT								
	111,290,746.510	Local	111,172,464.59	111,179,674.15	32.15	7,209.56		7,209.56
		Base	111,172,464.59	111,179,674.15	32.15	7,209.56	0.00	7,209.56
FIXED INCOME								
	227,595,198.770	Local	228,431,355.94	228,955,998.98	66.21	524,643.04		524,643.04
Original Face:	215,998,695.000	Base	228,431,355.94	228,955,998.98	66.21	524,643.04	0.00	524,643.04
US DOLLAR Total								
	344,531,613.200	Local	345,249,488.45	345,781,341.05	100.00	531,852.60		531,852.60
Original Face:	215,998,695.000	Base	345,249,488.45	345,781,341.05	100.00	531,852.60	0.00	531,852.60
FUND Total								
	344,531,613.200	Base	345,249,488.45	345,781,341.05	100.00	531,852.60	0.00	531,852.60
Original Face:	215,998,695.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,657.540	Local	1,657.54	1,657.54	68.64	0.00		0.00
		Base	1,657.54	1,657.54	68.64	0.00	0.00	0.00
CASH EQUIVALENT								
	757.030	Local	757.18	757.26	31.36	0.08		0.08
		Base	757.18	757.26	31.36	0.08	0.00	0.08
US DOLLAR Total								
	2,414.570	Local	2,414.72	2,414.80	100.00	0.08		0.08
		Base	2,414.72	2,414.80	100.00	0.08	0.00	0.08
FUND Total								
	2,414.570	Base	2,414.72	2,414.80	100.00	0.08	0.00	0.08

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	700,353.610	Local	700,353.61	700,353.61	0.20	0.00		0.00
		Base	700,353.61	700,353.61	0.20	0.00	0.00	0.00
CASH EQUIVALENT								
	78,000,000.000	Local	77,909,373.62	77,920,983.18	22.32	11,609.56		11,609.56
		Base	77,909,373.62	77,920,983.18	22.32	11,609.56	0.00	11,609.56
FIXED INCOME								
	267,670,837.880	Local	271,376,727.54	270,422,068.55	77.48	-954,658.99		-954,658.99
Original Face:	208,805,168.000	Base	271,376,727.54	270,422,068.55	77.48	-954,658.99	0.00	-954,658.99
US DOLLAR Total								
	346,371,191.490	Local	349,986,454.77	349,043,405.34	100.00	-943,049.43		-943,049.43
Original Face:	208,805,168.000	Base	349,986,454.77	349,043,405.34	100.00	-943,049.43	0.00	-943,049.43
FUND Total								
	346,371,191.490	Base	349,986,454.77	349,043,405.34	100.00	-943,049.43	0.00	-943,049.43
Original Face:	208,805,168.000							

Holdings

Currency Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	555,868.710	Local	555,868.71	555,868.71	0.06	0.00		0.00
		Base	555,868.71	555,868.71	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	394,942,034.000	Local	394,240,904.89	394,281,679.23	42.49	40,774.34		40,774.34
		Base	394,240,904.89	394,281,679.23	42.49	40,774.34	0.00	40,774.34
FIXED INCOME								
	533,942,731.480	Local	535,774,734.29	533,181,108.09	57.45	-2,593,626.20		-2,593,626.20
Original Face:	407,801,890.000	Base	535,774,734.29	533,181,108.09	57.45	-2,593,626.20	0.00	-2,593,626.20
US DOLLAR Total								
	929,440,634.190	Local	930,571,507.89	928,018,656.03	100.00	-2,552,851.86		-2,552,851.86
Original Face:	407,801,890.000	Base	930,571,507.89	928,018,656.03	100.00	-2,552,851.86	0.00	-2,552,851.86
FUND Total								
	929,440,634.190	Base	930,571,507.89	928,018,656.03	100.00	-2,552,851.86	0.00	-2,552,851.86
Original Face:	407,801,890.000							

Holdings

Currency Summary

As of: *November 30, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *December 7, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,820.840	Local	-1,820.84	-1,820.84	0.00	0.00		0.00
		Base	-1,820.84	-1,820.84	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	54,105,940.830	Local	53,963,796.78	53,964,437.94	70.52	641.16		641.16
		Base	53,963,796.78	53,964,437.94	70.52	641.16	0.00	641.16
EQUITY								
	22,552,145.310	Local	22,552,145.31	22,552,145.31	29.47	0.00		0.00
		Base	22,552,145.31	22,552,145.31	29.47	0.00	0.00	0.00
US DOLLAR Total								
	76,656,265.300	Local	76,514,121.25	76,514,762.41	100.00	641.16		641.16
		Base	76,514,121.25	76,514,762.41	100.00	641.16	0.00	641.16
FUND Total								
	76,656,265.300	Base	76,514,121.25	76,514,762.41	100.00	641.16	0.00	641.16

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	-1,074.740	-1,074.74	-1,074.74	0.00	0.00	0.00	0.00
CASH Total	-1,074.740	-1,074.74	-1,074.74	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	14,265,973.370	14,268,265.54	14,268,826.56	1.70	561.02	0.00	561.02
CASH EQUIVALENT Total	14,265,973.370	14,268,265.54	14,268,826.56	1.70	561.02	0.00	561.02

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	20,152,605.850	590,719,044.82	823,056,770.66	98.30	232,337,725.84	0.00	232,337,725.84
EQUITY Total							
	20,152,605.850	590,719,044.82	823,056,770.66	98.30	232,337,725.84	0.00	232,337,725.84

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	34,417,504.480	604,986,235.62	837,324,522.48	100.00	232,338,286.86	0.00	232,338,286.86

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-22,801.950	-22,801.95	-22,801.95	0.00	0.00	0.00	0.00
CASH Total	-22,801.950	-22,801.95	-22,801.95	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	7,044,969.270	7,045,912.54	7,046,378.26	1.20	465.72	0.00	465.72
CASH EQUIVALENT Total	7,044,969.270	7,045,912.54	7,046,378.26	1.20	465.72	0.00	465.72

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,402,298.400	434,938,657.20	580,742,613.81	98.80	145,803,956.61	0.00	145,803,956.61
EQUITY Total	19,402,298.400	434,938,657.20	580,742,613.81	98.80	145,803,956.61	0.00	145,803,956.61

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,424,465.720	441,961,767.79	587,766,190.12	100.00	145,804,422.33	0.00	145,804,422.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-4,961,217.340	-4,961,217.34	-4,961,217.34	0.25	0.00	0.00	0.00
CASH Total	-4,961,217.340	-4,961,217.34	-4,961,217.34	0.25	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	75,132,646.270	75,029,094.08	75,042,824.91	3.83	13,730.83	0.00	13,730.83
CASH EQUIVALENT Total	75,132,646.270	75,029,094.08	75,042,824.91	3.83	13,730.83	0.00	13,730.83

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	657,864.940	657,864.94	657,864.94	0.03	0.00	0.00	0.00
EQUITY Total	657,864.940	657,864.94	657,864.94	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,772,733,068.080	1,854,272,669.95	1,880,426,262.82	95.89	26,153,592.87	0.00	26,153,592.87
FIXED INCOME Total	1,772,733,068.080	1,854,272,669.95	1,880,426,262.82	95.89	26,153,592.87	0.00	26,153,592.87

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,843,562,361.950	1,924,998,411.63	1,951,165,735.33	100.00	26,167,323.70	0.00	26,167,323.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	418,569.650	418,569.65	418,569.65	0.16	0.00	0.00	0.00
CASH Total	418,569.650	418,569.65	418,569.65	0.16	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	32,500,000.000	32,452,195.00	32,463,419.00	12.43	11,224.00	0.00	11,224.00
CASH EQUIVALENT Total	32,500,000.000	32,452,195.00	32,463,419.00	12.43	11,224.00	0.00	11,224.00

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	227,249,085.520	228,694,697.37	228,273,789.92	87.41	-420,907.45	0.00	-420,907.45
FIXED INCOME Total	227,249,085.520	228,694,697.37	228,273,789.92	87.41	-420,907.45	0.00	-420,907.45

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	260,167,655.170	261,565,462.02	261,155,778.57	100.00	-409,683.45	0.00	-409,683.45

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	1,222,646.520	1,222,646.52	1,222,646.52	0.84	0.00	0.00	0.00
CASH Total	1,222,646.520	1,222,646.52	1,222,646.52	0.84	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	26,495,458.400	26,486,482.29	26,488,390.40	18.26	1,908.11	0.00	1,908.11
CASH EQUIVALENT Total	26,495,458.400	26,486,482.29	26,488,390.40	18.26	1,908.11	0.00	1,908.11

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	116,130,031.770	117,919,270.31	117,390,566.37	80.90	-528,703.94	0.00	-528,703.94
FIXED INCOME Total	116,130,031.770	117,919,270.31	117,390,566.37	80.90	-528,703.94	0.00	-528,703.94

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	143,848,136.690	145,628,399.12	145,101,603.29	100.00	-526,795.83	0.00	-526,795.83

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	2,570.660	2,570.66	2,570.66	0.00	0.00	0.00	0.00
CASH Total	2,570.660	2,570.66	2,570.66	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	9,757,559.640	9,759,941.33	9,760,486.91	0.52	545.58	0.00	545.58
CASH EQUIVALENT Total	9,757,559.640	9,759,941.33	9,760,486.91	0.52	545.58	0.00	545.58

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	29,114,892.233	1,142,758,050.96	1,868,139,879.82	99.48	725,381,828.86	0.00	725,381,828.86
EQUITY Total							
	29,114,892.233	1,142,758,050.96	1,868,139,879.82	99.48	725,381,828.86	0.00	725,381,828.86

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	38,875,022.533	1,152,520,562.95	1,877,902,937.39	100.00	725,382,374.44	0.00	725,382,374.44

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	292,007,996.500	291,914,472.60	291,925,019.83	27.52	10,547.23	0.00	10,547.23
CASH EQUIVALENT Total	292,007,996.500	291,914,472.60	291,925,019.83	27.52	10,547.23	0.00	10,547.23

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	765,835,537.700	773,432,658.42	768,947,123.22	72.48	-4,485,535.20	0.00	-4,485,535.20
FIXED INCOME Total							
	765,835,537.700	773,432,658.42	768,947,123.22	72.48	-4,485,535.20	0.00	-4,485,535.20

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,057,843,534.210	1,065,347,131.03	1,060,872,143.06	100.00	-4,474,987.97	0.00	-4,474,987.97

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-63,342.610	-63,342.61	-63,342.61	0.00	0.00	0.00	0.00
CASH Total	-63,342.610	-63,342.61	-63,342.61	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	780,263,806.620	779,746,851.96	779,834,504.06	50.80	87,652.10	0.00	87,652.10
CASH EQUIVALENT Total	780,263,806.620	779,746,851.96	779,834,504.06	50.80	87,652.10	0.00	87,652.10

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	756,269,309.640	758,980,192.22	755,214,893.18	49.20	-3,765,299.04	0.00	-3,765,299.04
FIXED INCOME Total	756,269,309.640	758,980,192.22	755,214,893.18	49.20	-3,765,299.04	0.00	-3,765,299.04

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,536,469,773.650	1,538,663,701.57	1,534,986,054.63	100.00	-3,677,646.94	0.00	-3,677,646.94

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	1,697,635.390	1,697,635.39	1,697,635.39	1.63	0.00	0.00	0.00
CASH Total	1,697,635.390	1,697,635.39	1,697,635.39	1.63	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	6,699,306.450	6,698,028.80	6,651,267.05	6.40	-46,761.75	0.00	-46,761.75
CASH EQUIVALENT Total	6,699,306.450	6,698,028.80	6,651,267.05	6.40	-46,761.75	0.00	-46,761.75

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	95,627,564.830	95,698,185.16	95,607,473.27	91.97	-90,711.89	0.00	-90,711.89
FIXED INCOME Total	95,627,564.830	95,698,185.16	95,607,473.27	91.97	-90,711.89	0.00	-90,711.89

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	104,024,506.670	104,093,849.35	103,956,375.71	100.00	-137,473.64	0.00	-137,473.64

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	173,038,965.360	173,017,428.69	173,017,218.69	18.05	-210.00	0.00	-210.00
CASH EQUIVALENT Total	173,038,965.360	173,017,428.69	173,017,218.69	18.05	-210.00	0.00	-210.00

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	787,116,680.920	788,446,617.21	785,784,066.49	81.95	-2,662,550.72	0.00	-2,662,550.72
FIXED INCOME Total							
	787,116,680.920	788,446,617.21	785,784,066.49	81.95	-2,662,550.72	0.00	-2,662,550.72

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	960,155,646.290	961,464,045.91	958,801,285.19	100.00	-2,662,760.72	0.00	-2,662,760.72

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-543.790	-543.79	-543.79	0.00	0.00	0.00	0.00
CASH Total	-543.790	-543.79	-543.79	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,336,787,016.900	1,336,512,095.97	1,336,521,081.97	98.88	8,986.00	0.00	8,986.00
CASH EQUIVALENT Total	1,336,787,016.900	1,336,512,095.97	1,336,521,081.97	98.88	8,986.00	0.00	8,986.00

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	15,114,595.440	15,116,594.04	15,115,240.91	1.12	-1,353.13	0.00	-1,353.13
FIXED INCOME Total							
	15,114,595.440	15,116,594.04	15,115,240.91	1.12	-1,353.13	0.00	-1,353.13

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,351,901,068.550	1,351,628,146.22	1,351,635,779.09	100.00	7,632.87	0.00	7,632.87

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,069,957,284.430	1,069,220,404.16	1,069,182,577.78	90.28	-37,826.38	0.00	-37,826.38
CASH EQUIVALENT Total	1,069,957,284.430	1,069,220,404.16	1,069,182,577.78	90.28	-37,826.38	0.00	-37,826.38

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	115,000,000.000	115,052,914.97	115,050,187.18	9.72	-2,727.79	0.00	-2,727.79
FIXED INCOME Total							
	115,000,000.000	115,052,914.97	115,050,187.18	9.72	-2,727.79	0.00	-2,727.79

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,184,957,284.420	1,184,273,319.12	1,184,232,764.95	100.00	-40,554.17	0.00	-40,554.17

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	-3,149.510	-3,149.51	-3,149.51	0.00	0.00	0.00	0.00
CASH Total	-3,149.510	-3,149.51	-3,149.51	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	30,521,312.990	30,768,713.29	30,701,904.17	10.25	-66,809.12	0.00	-66,809.12
CASH EQUIVALENT Total	30,521,312.990	30,768,713.29	30,701,904.17	10.25	-66,809.12	0.00	-66,809.12

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							
	262,280,000.000	269,241,319.31	268,750,195.12	89.75	-491,124.19	0.00	-491,124.19
FIXED INCOME Total							
	262,280,000.000	269,241,319.31	268,750,195.12	89.75	-491,124.19	0.00	-491,124.19

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	292,798,163.480	300,006,883.09	299,448,949.78	100.00	-557,933.31	0.00	-557,933.31

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,645,667.920	5,645,667.92	5,645,667.92	1.63	0.00	0.00	0.00
CASH Total	5,645,667.920	5,645,667.92	5,645,667.92	1.63	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	111,290,746.510	111,172,464.59	111,179,674.15	32.15	7,209.56	0.00	7,209.56
CASH EQUIVALENT Total	111,290,746.510	111,172,464.59	111,179,674.15	32.15	7,209.56	0.00	7,209.56

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	227,595,198.770	228,431,355.94	228,955,998.98	66.21	524,643.04	0.00	524,643.04
FIXED INCOME Total	227,595,198.770	228,431,355.94	228,955,998.98	66.21	524,643.04	0.00	524,643.04

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	344,531,613.200	345,249,488.45	345,781,341.05	100.00	531,852.60	0.00	531,852.60

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,657.540	1,657.54	1,657.54	68.64	0.00	0.00	0.00
CASH Total	1,657.540	1,657.54	1,657.54	68.64	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	757.030	757.18	757.26	31.36	0.08	0.00	0.08
CASH EQUIVALENT Total	757.030	757.18	757.26	31.36	0.08	0.00	0.08

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,414.570	2,414.72	2,414.80	100.00	0.08	0.00	0.08

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	700,353.610	700,353.61	700,353.61	0.20	0.00	0.00	0.00
CASH Total	700,353.610	700,353.61	700,353.61	0.20	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	78,000,000.000	77,909,373.62	77,920,983.18	22.32	11,609.56	0.00	11,609.56
CASH EQUIVALENT Total	78,000,000.000	77,909,373.62	77,920,983.18	22.32	11,609.56	0.00	11,609.56

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	267,670,837.880	271,376,727.54	270,422,068.55	77.48	-954,658.99	0.00	-954,658.99
FIXED INCOME Total							
	267,670,837.880	271,376,727.54	270,422,068.55	77.48	-954,658.99	0.00	-954,658.99

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	346,371,191.490	349,986,454.77	349,043,405.34	100.00	-943,049.43	0.00	-943,049.43

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	555,868.710	555,868.71	555,868.71	0.06	0.00	0.00	0.00
CASH Total	555,868.710	555,868.71	555,868.71	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	394,942,034.000	394,240,904.89	394,281,679.23	42.49	40,774.34	0.00	40,774.34
CASH EQUIVALENT Total	394,942,034.000	394,240,904.89	394,281,679.23	42.49	40,774.34	0.00	40,774.34

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	533,942,731.480	535,774,734.29	533,181,108.09	57.45	-2,593,626.20	0.00	-2,593,626.20
FIXED INCOME Total							
	533,942,731.480	535,774,734.29	533,181,108.09	57.45	-2,593,626.20	0.00	-2,593,626.20

Holdings

Asset Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	929,440,634.190	930,571,507.89	928,018,656.03	100.00	-2,552,851.86	0.00	-2,552,851.86

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,820.840	-1,820.84	-1,820.84	0.00	0.00	0.00	0.00
CASH Total	-1,820.840	-1,820.84	-1,820.84	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	54,105,940.830	53,963,796.78	53,964,437.94	70.52	641.16	0.00	641.16
CASH EQUIVALENT Total	54,105,940.830	53,963,796.78	53,964,437.94	70.52	641.16	0.00	641.16

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	22,552,145.310	22,552,145.31	22,552,145.31	29.47	0.00	0.00	0.00
EQUITY Total	22,552,145.310	22,552,145.31	22,552,145.31	29.47	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	76,656,265.300	76,514,121.25	76,514,762.41	100.00	641.16	0.00	641.16

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,074.740	-1,074.74	-1,074.74	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							
	14,265,973.370	14,268,265.54	14,268,826.56	1.70	561.02	0.00	561.02
					561.02 GN	0.00 GN	561.02 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,152,605.850	590,719,044.82	823,056,770.66	98.30	232,337,725.84	0.00	232,337,725.84
					266,843,445.06 GN	0.00 GN	266,843,445.06 GN
					-34,505,719.22 LS	0.00 LS	-34,505,719.22 LS
FUND Total							
0.000	34,417,504.480	604,986,235.62	837,324,522.48	100.00	232,338,286.86	0.00	232,338,286.86
					266,844,006.08 GN	0.00 GN	266,844,006.08 GN
					-34,505,719.22 LS	0.00 LS	-34,505,719.22 LS

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-22,801.950	-22,801.95	-22,801.95	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							
	7,044,969.270	7,045,912.54	7,046,378.26	1.20	465.72	0.00	465.72
					465.72 GN	0.00 GN	465.72 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,402,298.400	434,938,657.20	580,742,613.81	98.80	145,803,956.61	0.00	145,803,956.61
					177,086,333.23 GN	0.00 GN	177,086,333.23 GN
					-31,282,376.62 LS	0.00 LS	-31,282,376.62 LS
FUND Total							
0.000	26,424,465.720	441,961,767.79	587,766,190.12	100.00	145,804,422.33	0.00	145,804,422.33
					177,086,798.95 GN	0.00 GN	177,086,798.95 GN
					-31,282,376.62 LS	0.00 LS	-31,282,376.62 LS

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-4,961,217.340	-4,961,217.34	-4,961,217.34	0.25	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	75,132,646.270	75,029,094.08	75,042,824.91	3.83	13,730.83	0.00	13,730.83
					16,693.78 GN	0.00 GN	16,693.78 GN
					-2,962.95 LS	0.00 LS	-2,962.95 LS
EQUITY							
	657,864.940	657,864.94	657,864.94	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,772,733,068.080	1,854,272,669.95	1,880,426,262.82	95.89	26,153,592.87	0.00	26,153,592.87
					42,017,843.41 GN	0.00 GN	42,017,843.41 GN
					-15,864,250.54 LS	0.00 LS	-15,864,250.54 LS
Original Face: 1,567,316,378.000							
FUND Total							
0.000	1,843,562,361.950	1,924,998,411.63	1,951,165,735.33	100.00	26,167,323.70	0.00	26,167,323.70
					42,034,537.19 GN	0.00 GN	42,034,537.19 GN
					-15,867,213.49 LS	0.00 LS	-15,867,213.49 LS
Original Face: 1,567,316,378.000							

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	418,569.650	418,569.65	418,569.65	0.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	32,500,000.000	32,452,195.00	32,463,419.00	12.43	11,224.00	0.00	11,224.00
					11,224.00 GN	0.00 GN	11,224.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	227,249,085.520	228,694,697.37	228,273,789.92	87.41	-420,907.45	0.00	-420,907.45
					518,646.61 GN	0.00 GN	518,646.61 GN
					-939,554.06 LS	0.00 LS	-939,554.06 LS
Original Face:	188,083,802.000						
FUND Total							
0.000	260,167,655.170	261,565,462.02	261,155,778.57	100.00	-409,683.45	0.00	-409,683.45
					529,870.61 GN	0.00 GN	529,870.61 GN
					-939,554.06 LS	0.00 LS	-939,554.06 LS
Original Face:	188,083,802.000						

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,222,646.520	1,222,646.52	1,222,646.52	0.84	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	26,495,458.400	26,486,482.29	26,488,390.40	18.26	1,908.11	0.00	1,908.11
					1,908.11 GN	0.00 GN	1,908.11 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	116,130,031.770	117,919,270.31	117,390,566.37	80.90	-528,703.94	0.00	-528,703.94
					167,232.24 GN	0.00 GN	167,232.24 GN
					-695,936.18 LS	0.00 LS	-695,936.18 LS
Original Face:	129,776,139.000						
FUND Total							
0.000	143,848,136.690	145,628,399.12	145,101,603.29	100.00	-526,795.83	0.00	-526,795.83
					169,140.35 GN	0.00 GN	169,140.35 GN
					-695,936.18 LS	0.00 LS	-695,936.18 LS
Original Face:	129,776,139.000						

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,570.660	2,570.66	2,570.66	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							
	9,757,559.640	9,759,941.33	9,760,486.91	0.52	545.58	0.00	545.58
					545.58 GN	0.00 GN	545.58 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	29,114,892.233	1,142,758,050.96	1,868,139,879.82	99.48	725,381,828.86	0.00	725,381,828.86
					768,833,951.91 GN	0.00 GN	768,833,951.91 GN
					-43,452,123.05 LS	0.00 LS	-43,452,123.05 LS
FUND Total							
0.000	38,875,022.533	1,152,520,562.95	1,877,902,937.39	100.00	725,382,374.44	0.00	725,382,374.44
					768,834,497.49 GN	0.00 GN	768,834,497.49 GN
					-43,452,123.05 LS	0.00 LS	-43,452,123.05 LS

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	292,007,996.500	291,914,472.60	291,925,019.83	27.52	10,547.23	0.00	10,547.23
					11,431.67 GN	0.00 GN	11,431.67 GN
					-884.44 LS	0.00 LS	-884.44 LS
FIXED INCOME							
	765,835,537.700	773,432,658.42	768,947,123.22	72.48	-4,485,535.20	0.00	-4,485,535.20
					600,392.94 GN	0.00 GN	600,392.94 GN
					-5,085,928.14 LS	0.00 LS	-5,085,928.14 LS
Original Face: 743,292,595.000							
FUND Total							
0.000	1,057,843,534.210	1,065,347,131.03	1,060,872,143.06	100.00	-4,474,987.97	0.00	-4,474,987.97
					611,824.61 GN	0.00 GN	611,824.61 GN
					-5,086,812.58 LS	0.00 LS	-5,086,812.58 LS
Original Face: 743,292,595.000							

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-63,342.610	-63,342.61	-63,342.61	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							
	780,263,806.620	779,746,851.96	779,834,504.06	50.80	87,652.10	0.00	87,652.10
					87,652.10 GN	0.00 GN	87,652.10 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	756,269,309.640	758,980,192.22	755,214,893.18	49.20	-3,765,299.04	0.00	-3,765,299.04
					870,931.53 GN	0.00 GN	870,931.53 GN
					-4,636,230.57 LS	0.00 LS	-4,636,230.57 LS
Original Face:	578,983,292.000						
FUND Total							
0.000	1,536,469,773.650	1,538,663,701.57	1,534,986,054.63	100.00	-3,677,646.94	0.00	-3,677,646.94
					958,583.63 GN	0.00 GN	958,583.63 GN
					-4,636,230.57 LS	0.00 LS	-4,636,230.57 LS
Original Face:	578,983,292.000						

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,697,635.390	1,697,635.39	1,697,635.39	1.63	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							
	6,699,306.450	6,698,028.80	6,651,267.05	6.40	-46,761.75	0.00	-46,761.75
					1,699.31 GN	0.00 GN	1,699.31 GN
					-48,461.06 LS	0.00 LS	-48,461.06 LS
FIXED INCOME							
	95,627,564.830	95,698,185.16	95,607,473.27	91.97	-90,711.89	0.00	-90,711.89
					99,211.55 GN	0.00 GN	99,211.55 GN
					-189,923.44 LS	0.00 LS	-189,923.44 LS
Original Face:	47,825,000.000						
FUND Total							
0.000	104,024,506.670	104,093,849.35	103,956,375.71	100.00	-137,473.64	0.00	-137,473.64
					100,910.86 GN	0.00 GN	100,910.86 GN
					-238,384.50 LS	0.00 LS	-238,384.50 LS
Original Face:	47,825,000.000						

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	173,038,965.360	173,017,428.69	173,017,218.69	18.05	-210.00	0.00	-210.00
					0.00 GN	0.00 GN	0.00 GN
					-210.00 LS	0.00 LS	-210.00 LS
FIXED INCOME							
	787,116,680.920	788,446,617.21	785,784,066.49	81.95	-2,662,550.72	0.00	-2,662,550.72
					432,915.73 GN	0.00 GN	432,915.73 GN
					-3,095,466.45 LS	0.00 LS	-3,095,466.45 LS
Original Face: 334,636,631.000							
FUND Total							
0.000	960,155,646.290	961,464,045.91	958,801,285.19	100.00	-2,662,760.72	0.00	-2,662,760.72
					432,915.73 GN	0.00 GN	432,915.73 GN
					-3,095,676.45 LS	0.00 LS	-3,095,676.45 LS
Original Face: 334,636,631.000							

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-543.790	-543.79	-543.79	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,336,787,016.900	1,336,512,095.97	1,336,521,081.97	98.88	8,986.00	0.00	8,986.00
					8,986.00 GN	0.00 GN	8,986.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	15,114,595.440	15,116,594.04	15,115,240.91	1.12	-1,353.13	0.00	-1,353.13
					20.50 GN	0.00 GN	20.50 GN
					-1,373.63 LS	0.00 LS	-1,373.63 LS
Original Face:	23,000,000.000						
FUND Total							
0.000	1,351,901,068.550	1,351,628,146.22	1,351,635,779.09	100.00	7,632.87	0.00	7,632.87
					9,006.50 GN	0.00 GN	9,006.50 GN
					-1,373.63 LS	0.00 LS	-1,373.63 LS
Original Face:	23,000,000.000						

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,069,957,284.430	1,069,220,404.16	1,069,182,577.78	90.28	-37,826.38	0.00	-37,826.38
					18,032.50 GN	0.00 GN	18,032.50 GN
					-55,858.88 LS	0.00 LS	-55,858.88 LS
FIXED INCOME							
	115,000,000.000	115,052,914.97	115,050,187.18	9.72	-2,727.79	0.00	-2,727.79
					11,551.90 GN	0.00 GN	11,551.90 GN
					-14,279.69 LS	0.00 LS	-14,279.69 LS
FUND Total							
0.000	1,184,957,284.420	1,184,273,319.12	1,184,232,764.95	100.00	-40,554.17	0.00	-40,554.17
					29,584.40 GN	0.00 GN	29,584.40 GN
					-70,138.57 LS	0.00 LS	-70,138.57 LS

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,149.510	-3,149.51	-3,149.51	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							
	30,521,312.990	30,768,713.29	30,701,904.17	10.25	-66,809.12	0.00	-66,809.12
					0.00 GN	0.00 GN	0.00 GN
					-66,809.12 LS	0.00 LS	-66,809.12 LS
FIXED INCOME							
	262,280,000.000	269,241,319.31	268,750,195.12	89.75	-491,124.19	0.00	-491,124.19
					0.00 GN	0.00 GN	0.00 GN
					-491,124.19 LS	0.00 LS	-491,124.19 LS
FUND Total							
0.000	292,798,163.480	300,006,883.09	299,448,949.78	100.00	-557,933.31	0.00	-557,933.31
					0.00 GN	0.00 GN	0.00 GN
					-557,933.31 LS	0.00 LS	-557,933.31 LS

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,645,667.920	5,645,667.92	5,645,667.92	1.63	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							
	111,290,746.510	111,172,464.59	111,179,674.15	32.15	7,209.56	0.00	7,209.56
					7,209.56 GN	0.00 GN	7,209.56 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	227,595,198.770	228,431,355.94	228,955,998.98	66.21	524,643.04	0.00	524,643.04
					1,152,047.61 GN	0.00 GN	1,152,047.61 GN
					-627,404.57 LS	0.00 LS	-627,404.57 LS
Original Face:	215,998,695.000						
FUND Total							
0.000	344,531,613.200	345,249,488.45	345,781,341.05	100.00	531,852.60	0.00	531,852.60
					1,159,257.17 GN	0.00 GN	1,159,257.17 GN
					-627,404.57 LS	0.00 LS	-627,404.57 LS
Original Face:	215,998,695.000						

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,657.540	1,657.54	1,657.54	68.64	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							
	757.030	757.18	757.26	31.36	0.08	0.00	0.08
					0.08 GN	0.00 GN	0.08 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	2,414.570	2,414.72	2,414.80	100.00	0.08	0.00	0.08
					0.08 GN	0.00 GN	0.08 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	700,353.610	700,353.61	700,353.61	0.20	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	78,000,000.000	77,909,373.62	77,920,983.18	22.32	11,609.56	0.00	11,609.56
					11,609.56 GN	0.00 GN	11,609.56 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	267,670,837.880	271,376,727.54	270,422,068.55	77.48	-954,658.99	0.00	-954,658.99
					790,903.10 GN	0.00 GN	790,903.10 GN
					-1,745,562.09 LS	0.00 LS	-1,745,562.09 LS
Original Face:	208,805,168.000						
FUND Total							
0.000	346,371,191.490	349,986,454.77	349,043,405.34	100.00	-943,049.43	0.00	-943,049.43
					802,512.66 GN	0.00 GN	802,512.66 GN
					-1,745,562.09 LS	0.00 LS	-1,745,562.09 LS
Original Face:	208,805,168.000						

Holdings

Fund Summary

As of: *November 30, 2016*

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

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	555,868.710	555,868.71	555,868.71	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	394,942,034.000	394,240,904.89	394,281,679.23	42.49	40,774.34	0.00	40,774.34
					55,754.25 GN	0.00 GN	55,754.25 GN
					-14,979.91 LS	0.00 LS	-14,979.91 LS
FIXED INCOME							
	533,942,731.480	535,774,734.29	533,181,108.09	57.45	-2,593,626.20	0.00	-2,593,626.20
					963,186.28 GN	0.00 GN	963,186.28 GN
					-3,556,812.48 LS	0.00 LS	-3,556,812.48 LS
Original Face: 407,801,890.000							
FUND Total							
0.000	929,440,634.190	930,571,507.89	928,018,656.03	100.00	-2,552,851.86	0.00	-2,552,851.86
					1,018,940.53 GN	0.00 GN	1,018,940.53 GN
					-3,571,792.39 LS	0.00 LS	-3,571,792.39 LS
Original Face: 407,801,890.000							

Holdings

Fund Summary

As of: *November 30, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *December 7, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,820.840	-1,820.84	-1,820.84	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							
	54,105,940.830	53,963,796.78	53,964,437.94	70.52	641.16	0.00	641.16
					695.86 GN	0.00 GN	695.86 GN
					-54.70 LS	0.00 LS	-54.70 LS
EQUITY							
	22,552,145.310	22,552,145.31	22,552,145.31	29.47	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	76,656,265.300	76,514,121.25	76,514,762.41	100.00	641.16	0.00	641.16
					695.86 GN	0.00 GN	695.86 GN
					-54.70 LS	0.00 LS	-54.70 LS