Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-1,022.520	Local	1.000000	-1,022.52	1.000000	-1,022.52	0.00	0.00
				Base	1.000000	-1,022.52	1.000000	-1,022.52	0.00	0.00
US DOLLAR Total									
			-1,022.520	Local		-1,022.52		-1,022.52	0.00	0.00
				Base		-1,022.52		-1,022.52	0.00	0.00
CASH Total									
			-1,022.520	Base		-1,022.52		-1,022.52	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		
			6,237,805.410	Local	100.023284	6,239,257.82	100.020000	6,239,052.97	-204.85	0.73
				Base	100.023284	6,239,257.82	100.020000	6,239,052.97	-204.85	0.73
US DOLLAR Total									
			6,237,805.410	Local		6,239,257.82		6,239,052.97	-204.85	0.73
				Base		6,239,257.82		6,239,052.97	-204.85	0.73
CASH EQUIVALENT Total									
			6,237,805.410	Base		6,239,257.82		6,239,052.97	-204.85	0.73
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			33,856.000	Local	38.632725	1,307,949.55	57.860000	1,958,908.16	650,958.61	0.23
				Base	38.632725	1,307,949.55	57.860000	1,958,908.16	650,958.61	0.23

& 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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	29,597.000	48.871946	1,446,463.00	52.340000	1,549,106.98	102,643.98	0.18
		Base		48.871946	1,446,463.00	52.340000	1,549,106.98	102,643.98	0.18
002535300	AARON S INC COMMON STOCK USD.5								
		Local	31,917.000	21.196356	676,524.08	31.990000	1,021,024.83	344,500.75	0.12
		Base		21.196356	676,524.08	31.990000	1,021,024.83	344,500.75	0.12
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,258.000	93.755659	1,899,302.13	112.680000	2,282,671.44	383,369.31	0.27
		Base		93.755659	1,899,302.13	112.680000	2,282,671.44	383,369.31	0.27
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,895.000	10.115586	595,757.41	18.150000	1,068,944.25	473,186.84	0.13
		Base		10.115586	595,757.41	18.150000	1,068,944.25	473,186.84	0.13
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,899.000	16.671324	648,497.83	26.800000	1,042,493.20	393,995.37	0.12
		Base		16.671324	648,497.83	26.800000	1,042,493.20	393,995.37	0.12
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,552.000	28.295442	807,891.46	36.360000	1,038,150.72	230,259.26	0.12
		Base		28.295442	807,891.46	36.360000	1,038,150.72	230,259.26	0.12
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	381,639.000	4.385101	1,673,525.38	11.340000	4,327,786.26	2,654,260.88	0.51
		Base		4.385101	1,673,525.38	11.340000	4,327,786.26	2,654,260.88	0.51
009728106	AKORN INC COMMON STOCK								
		Local	44,022.000	41.688516	1,835,211.86	21.830000	961,000.26	-874,211.60	0.11
		Base		41.688516	1,835,211.86	21.830000	961,000.26	-874,211.60	0.11
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,138.000	20.730004	479,650.83	44.870000	1,038,202.06	558,551.23	0.12
		Base		20.730004	479,650.83	44.870000	1,038,202.06	558,551.23	0.12
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	39,877.000	70.725973	2,820,339.61	111.130000	4,431,531.01	1,611,191.40	0.52
		Base		70.725973	2,820,339.61	111.130000	4,431,531.01	1,611,191.40	0.52

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	37,614.000	63.006193	2,369,914.93	96.130000	3,615,833.82	1,245,918.89	0.43
		Base		63.006193	2,369,914.93	96.130000	3,615,833.82	1,245,918.89	0.43
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,742.000	347.933794	2,693,703.43	608.120000	4,708,065.04	2,014,361.61	0.55
		Base		347.933794	2,693,703.43	608.120000	4,708,065.04	2,014,361.61	0.55
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	54,696.000	28.386564	1,552,631.48	15.930000	871,307.28	-681,324.20	0.10
		Base		28.386564	1,552,631.48	15.930000	871,307.28	-681,324.20	0.10
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	92,940.000	15.929412	1,480,479.51	10.210000	948,917.40	-531,562.11	0.11
		Base		15.929412	1,480,479.51	10.210000	948,917.40	-531,562.11	0.11
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,332.000	41.617624	2,760,580.23	49.770000	3,301,343.64	540,763.41	0.39
		Base		41.617624	2,760,580.23	49.770000	3,301,343.64	540,763.41	0.39
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	85,848.000	17.716920	1,520,962.19	15.170000	1,302,314.16	-218,648.03	0.15
		Base		17.716920	1,520,962.19	15.170000	1,302,314.16	-218,648.03	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,631.000	35.490597	1,300,056.06	88.120000	3,227,923.72	1,927,867.66	0.38
		Base		35.490597	1,300,056.06	88.120000	3,227,923.72	1,927,867.66	0.38
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,450.000	49.894227	2,167,904.18	92.490000	4,018,690.50	1,850,786.32	0.47
		Base		49.894227	2,167,904.18	92.490000	4,018,690.50	1,850,786.32	0.47
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,479.000	44.203118	1,391,469.96	73.450000	2,312,132.55	920,662.59	0.27
		Base		44.203118	1,391,469.96	73.450000	2,312,132.55	920,662.59	0.27
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	89,057.000	16.919656	1,506,813.76	30.040000	2,675,272.28	1,168,458.52	0.32
		Base		16.919656	1,506,813.76	30.040000	2,675,272.28	1,168,458.52	0.32

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042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	44,984.000	31.346569	1,410,094.07	71.300000	3,207,359.20	1,797,265.13	0.38
		Base		31.346569	1,410,094.07	71.300000	3,207,359.20	1,797,265.13	0.38
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	31,220.000	49.904488	1,558,018.11	109.290000	3,412,033.80	1,854,015.69	0.40
		Base		49.904488	1,558,018.11	109.290000	3,412,033.80	1,854,015.69	0.40
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	74,353.000	17.519040	1,302,593.16	24.700000	1,836,519.10	533,925.94	0.22
		Base		17.519040	1,302,593.16	24.700000	1,836,519.10	533,925.94	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	52,204.000	34.823031	1,817,901.49	74.150000	3,870,926.60	2,053,025.11	0.46
		Base		34.823031	1,817,901.49	74.150000	3,870,926.60	2,053,025.11	0.46
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	44,133.000	36.438473	1,608,139.14	36.680000	1,618,798.44	10,659.30	0.19
		Base		36.438473	1,608,139.14	36.680000	1,618,798.44	10,659.30	0.19
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	64,088.000	29.047725	1,861,610.57	47.610000	3,051,229.68	1,189,619.11	0.36
		Base		29.047725	1,861,610.57	47.610000	3,051,229.68	1,189,619.11	0.36
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	219,693.000	7.802577	1,714,171.49	5.040000	1,107,252.72	-606,918.77	0.13
		Base		7.802577	1,714,171.49	5.040000	1,107,252.72	-606,918.77	0.13
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	42,794.000	17.764881	760,230.33	31.050000	1,328,753.70	568,523.37	0.16
		Base		17.764881	760,230.33	31.050000	1,328,753.70	568,523.37	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,438.000	52.600202	1,127,643.13	88.690000	1,901,336.22	773,693.09	0.22
		Base		52.600202	1,127,643.13	88.690000	1,901,336.22	773,693.09	0.22
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,624.000	43.999405	2,007,428.87	52.590000	2,399,366.16	391,937.29	0.28
		Base		43.999405	2,007,428.87	52.590000	2,399,366.16	391,937.29	0.28

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073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	51,018.000	25.388582	1,295,274.68	60.190000	3,070,773.42	1,775,498.74	0.36
		Base		25.388582	1,295,274.68	60.190000	3,070,773.42	1,775,498.74	0.36
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,162.000	78.259655	1,656,130.82	74.770000	1,582,282.74	-73,848.08	0.19
		Base		78.259655	1,656,130.82	74.770000	1,582,282.74	-73,848.08	0.19
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,056.000	45.062799	2,120,475.06	47.820000	2,250,217.92	129,742.86	0.27
		Base		45.062799	2,120,475.06	47.820000	2,250,217.92	129,742.86	0.27
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	48,756.000	26.911139	1,312,079.50	66.510000	3,242,761.56	1,930,682.06	0.38
		Base		26.911139	1,312,079.50	66.510000	3,242,761.56	1,930,682.06	0.38
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,354.000	35.205494	786,983.62	50.210000	1,122,394.34	335,410.72	0.13
		Base		35.205494	786,983.62	50.210000	1,122,394.34	335,410.72	0.13
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,423.000	97.931230	1,020,737.21	182.280000	1,899,904.44	879,167.23	0.22
		Base		97.931230	1,020,737.21	182.280000	1,899,904.44	879,167.23	0.22
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,735.000	72.846660	1,364,782.18	102.830000	1,926,520.05	561,737.87	0.23
		Base		72.846660	1,364,782.18	102.830000	1,926,520.05	561,737.87	0.23
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,687.000	35.397769	944,660.25	61.340000	1,636,980.58	692,320.33	0.19
		Base		35.397769	944,660.25	61.340000	1,636,980.58	692,320.33	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,538.000	307.338920	1,394,704.02	169.850000	770,779.30	-623,924.72	0.09
		Base		307.338920	1,394,704.02	169.850000	770,779.30	-623,924.72	0.09
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	24,934.000	20.746879	517,302.68	49.530000	1,234,981.02	717,678.34	0.15
		Base		20.746879	517,302.68	49.530000	1,234,981.02	717,678.34	0.15

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11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,793.000	25.216761	1,507,785.79	66.300000	3,964,275.90	2,456,490.11	0.47
		Base		25.216761	1,507,785.79	66.300000	3,964,275.90	2,456,490.11	0.47
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	202,020.000	9.066165	1,831,546.73	12.490000	2,523,229.80	691,683.07	0.30
		Base		9.066165	1,831,546.73	12.490000	2,523,229.80	691,683.07	0.30
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	57,731.000	22.226829	1,283,177.06	44.860000	2,589,812.66	1,306,635.60	0.31
		Base		22.226829	1,283,177.06	44.860000	2,589,812.66	1,306,635.60	0.31
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,036.000	24.541187	1,105,236.90	54.540000	2,456,263.44	1,351,026.54	0.29
		Base		24.541187	1,105,236.90	54.540000	2,456,263.44	1,351,026.54	0.29
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,140.000	188.623484	1,724,018.64	154.400000	1,411,216.00	-312,802.64	0.17
		Base		188.623484	1,724,018.64	154.400000	1,411,216.00	-312,802.64	0.17
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	40,816.000	30.535194	1,246,324.49	73.890000	3,015,894.24	1,769,569.75	0.36
		Base		30.535194	1,246,324.49	73.890000	3,015,894.24	1,769,569.75	0.36
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	75,070.000	31.540637	2,367,755.65	59.690000	4,480,928.30	2,113,172.65	0.53
		Base		31.540637	2,367,755.65	59.690000	4,480,928.30	2,113,172.65	0.53
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,183.000	35.465997	573,946.23	60.600000	980,689.80	406,743.57	0.12
		Base		35.465997	573,946.23	60.600000	980,689.80	406,743.57	0.12
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	87,146.000	17.674475	1,540,259.83	19.150000	1,668,845.90	128,586.07	0.20
		Base		17.674475	1,540,259.83	19.150000	1,668,845.90	128,586.07	0.20
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,009.000	31.945638	1,214,221.77	48.150000	1,830,133.35	615,911.58	0.22
		Base		31.945638	1,214,221.77	48.150000	1,830,133.35	615,911.58	0.22

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126804301	CABELA S INC COMMON STOCK USD.01								
		25,790.000	Local	55.642230	1,435,013.12	58.550000	1,510,004.50	74,991.38	0.18
			Base	55.642230	1,435,013.12	58.550000	1,510,004.50	74,991.38	0.18
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		2,352.000	Local	374.284639	880,317.47	621.730000	1,462,308.96	581,991.49	0.17
			Base	374.284639	880,317.47	621.730000	1,462,308.96	581,991.49	0.17
127055101	CABOT CORP COMMON STOCK USD1.0								
		31,300.000	Local	30.429962	952,457.82	50.540000	1,581,902.00	629,444.18	0.19
			Base	30.429962	952,457.82	50.540000	1,581,902.00	629,444.18	0.19
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		143,970.000	Local	9.455061	1,361,245.17	25.220000	3,630,923.40	2,269,678.23	0.43
			Base	9.455061	1,361,245.17	25.220000	3,630,923.40	2,269,678.23	0.43
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		36,707.000	Local	41.116525	1,509,264.28	34.010000	1,248,405.07	-260,859.21	0.15
			Base	41.116525	1,509,264.28	34.010000	1,248,405.07	-260,859.21	0.15
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		43,927.000	Local	46.545632	2,044,609.96	84.070000	3,692,942.89	1,648,332.93	0.43
			Base	46.545632	2,044,609.96	84.070000	3,692,942.89	1,648,332.93	0.43
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		42,158.000	Local	33.003262	1,391,351.53	25.000000	1,053,950.00	-337,401.53	0.12
			Base	33.003262	1,391,351.53	25.000000	1,053,950.00	-337,401.53	0.12
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		32,388.000	Local	46.833648	1,516,848.19	110.290000	3,572,072.52	2,055,224.33	0.42
			Base	46.833648	1,516,848.19	110.290000	3,572,072.52	2,055,224.33	0.42
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		23,408.000	Local	40.793283	954,889.17	36.170000	846,667.36	-108,221.81	0.10
			Base	40.793283	954,889.17	36.170000	846,667.36	-108,221.81	0.10
146229109	CARTER S INC COMMON STOCK USD.01								
		24,791.000	Local	51.103536	1,266,907.76	86.390000	2,141,694.49	874,786.73	0.25
			Base	51.103536	1,266,907.76	86.390000	2,141,694.49	874,786.73	0.25

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Base Currency: USD - US DOLLAR

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147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,674.000	97.729662	1,922,733.37	118.880000	2,338,845.12	416,111.75	0.28
		Base		97.729662	1,922,733.37	118.880000	2,338,845.12	416,111.75	0.28
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	62,640.000	31.932494	2,000,251.41	26.960000	1,688,774.40	-311,477.01	0.20
		Base		31.932494	2,000,251.41	26.960000	1,688,774.40	-311,477.01	0.20
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,237.000	14.106140	525,270.33	38.030000	1,416,123.11	890,852.78	0.17
		Base		14.106140	525,270.33	38.030000	1,416,123.11	890,852.78	0.17
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,766.000	39.274584	933,399.77	76.190000	1,810,731.54	877,331.77	0.21
		Base		39.274584	933,399.77	76.190000	1,810,731.54	877,331.77	0.21
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,149.000	26.857182	594,859.73	59.880000	1,326,282.12	731,422.39	0.16
		Base		26.857182	594,859.73	59.880000	1,326,282.12	731,422.39	0.16
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	35,424.000	43.798356	1,551,512.95	54.170000	1,918,918.08	367,405.13	0.23
		Base		43.798356	1,551,512.95	54.170000	1,918,918.08	367,405.13	0.23
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	64,879.000	11.351734	736,489.15	14.390000	933,608.81	197,119.66	0.11
		Base		11.351734	736,489.15	14.390000	933,608.81	197,119.66	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,255.000	121.699522	761,230.51	150.450000	941,064.75	179,834.24	0.11
		Base		121.699522	761,230.51	150.450000	941,064.75	179,834.24	0.11
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,968.000	17.489869	1,223,731.15	24.410000	1,707,918.88	484,187.73	0.20
		Base		17.489869	1,223,731.15	24.410000	1,707,918.88	484,187.73	0.20
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,097.000	24.687581	1,310,836.50	38.360000	2,036,800.92	725,964.42	0.24
		Base		24.687581	1,310,836.50	38.360000	2,036,800.92	725,964.42	0.24

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172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,992.000	55.899847	1,788,347.92	56.540000	1,808,827.68	20,479.76	0.21
		Base		55.899847	1,788,347.92	56.540000	1,808,827.68	20,479.76	0.21
179895107	CLARCOR INC COMMON STOCK USD1.0								
		Local	24,411.000	49.970698	1,219,834.70	82.470000	2,013,175.17	793,340.47	0.24
		Base		49.970698	1,219,834.70	82.470000	2,013,175.17	793,340.47	0.24
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,225.000	41.074223	1,077,171.49	55.650000	1,459,421.25	382,249.76	0.17
		Base		41.074223	1,077,171.49	55.650000	1,459,421.25	382,249.76	0.17
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,016.000	43.487788	1,870,670.68	63.620000	2,736,677.92	866,007.24	0.32
		Base		43.487788	1,870,670.68	63.620000	2,736,677.92	866,007.24	0.32
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	43,796.850	28.505670	1,248,458.54	57.810000	2,531,895.90	1,283,437.36	0.30
		Base		28.505670	1,248,458.54	57.810000	2,531,895.90	1,283,437.36	0.30
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	58,019.000	14.333804	831,633.00	21.780000	1,263,653.82	432,020.82	0.15
		Base		14.333804	831,633.00	21.780000	1,263,653.82	432,020.82	0.15
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	70,405.000	28.537016	2,009,148.59	25.410000	1,788,991.05	-220,157.54	0.21
		Base		28.537016	2,009,148.59	25.410000	1,788,991.05	-220,157.54	0.21
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	21,151.000	74.031544	1,565,841.18	51.400000	1,087,161.40	-478,679.78	0.13
		Base		74.031544	1,565,841.18	51.400000	1,087,161.40	-478,679.78	0.13
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,966.000	87.310807	1,481,315.15	78.350000	1,329,286.10	-152,029.05	0.16
		Base		87.310807	1,481,315.15	78.350000	1,329,286.10	-152,029.05	0.16
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.0								
		Local	70,708.000	31.262100	2,210,480.59	59.420000	4,201,469.36	1,990,988.77	0.49
		Base		31.262100	2,210,480.59	59.420000	4,201,469.36	1,990,988.77	0.49

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20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	22,681.000	38.444968	871,970.32	31.580000	716,265.98	-155,704.34	0.08
		Base		38.444968	871,970.32	31.580000	716,265.98	-155,704.34	0.08
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	88,712.000	11.457649	1,016,430.92	18.230000	1,617,219.76	600,788.84	0.19
		Base		11.457649	1,016,430.92	18.230000	1,617,219.76	600,788.84	0.19
212485106	CONVERGYS CORP COMMON STOCK								
		Local	47,889.000	11.613418	556,154.97	24.560000	1,176,153.84	619,998.87	0.14
		Base		11.613418	556,154.97	24.560000	1,176,153.84	619,998.87	0.14
217204106	COPART INC COMMON STOCK								
		Local	51,208.000	24.168245	1,237,607.50	55.410000	2,837,435.28	1,599,827.78	0.33
		Base		24.168245	1,237,607.50	55.410000	2,837,435.28	1,599,827.78	0.33
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	43,368.000	18.941849	821,470.12	36.830000	1,597,243.44	775,773.32	0.19
		Base		18.941849	821,470.12	36.830000	1,597,243.44	775,773.32	0.19
21871N101	CORECIVIC INC REIT USD.01								
		Local	67,187.000	30.100648	2,022,372.25	24.460000	1,643,394.02	-378,978.23	0.19
		Base		30.100648	2,022,372.25	24.460000	1,643,394.02	-378,978.23	0.19
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,583.000	31.882826	1,517,080.51	31.220000	1,485,541.26	-31,539.25	0.17
		Base		31.882826	1,517,080.51	31.220000	1,485,541.26	-31,539.25	0.17
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	171,852.000	10.177499	1,749,023.51	8.510000	1,462,460.52	-286,562.99	0.17
		Base		10.177499	1,749,023.51	8.510000	1,462,460.52	-286,562.99	0.17
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,071.000	151.559893	1,829,479.47	166.980000	2,015,615.58	186,136.11	0.24
		Base		151.559893	1,829,479.47	166.980000	2,015,615.58	186,136.11	0.24
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	25,036.000	37.884437	948,474.76	72.120000	1,805,596.32	857,121.56	0.21
		Base		37.884437	948,474.76	72.120000	1,805,596.32	857,121.56	0.21

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225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,065.000	34.138720	1,709,155.04	26.390000	1,321,215.35	-387,939.69	0.16
		Base		34.138720	1,709,155.04	26.390000	1,321,215.35	-387,939.69	0.16
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	28,137.000	58.910494	1,657,564.58	88.230000	2,482,527.51	824,962.93	0.29
		Base		58.910494	1,657,564.58	88.230000	2,482,527.51	824,962.93	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,209.000	69.000000	1,532,421.00	98.360000	2,184,477.24	652,056.24	0.26
		Base		69.000000	1,532,421.00	98.360000	2,184,477.24	652,056.24	0.26
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	161,276.000	15.344000	2,474,619.02	11.440000	1,844,997.44	-629,621.58	0.22
		Base		15.344000	2,474,619.02	11.440000	1,844,997.44	-629,621.58	0.22
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,708.000	39.810412	1,819,654.30	47.880000	2,188,499.04	368,844.74	0.26
		Base		39.810412	1,819,654.30	47.880000	2,188,499.04	368,844.74	0.26
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,061.000	61.799745	992,565.71	107.150000	1,720,936.15	728,370.44	0.20
		Base		61.799745	992,565.71	107.150000	1,720,936.15	728,370.44	0.20
235825205	DANA INC COMMON STOCK USD.01								
		Local	72,219.000	21.398157	1,545,353.51	18.980000	1,370,716.62	-174,636.89	0.16
		Base		21.398157	1,545,353.51	18.980000	1,370,716.62	-174,636.89	0.16
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	45,440.000	19.931678	905,695.47	21.780000	989,683.20	83,987.73	0.12
		Base		19.931678	905,695.47	21.780000	989,683.20	83,987.73	0.12
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,111.000	63.896835	1,029,441.91	55.390000	892,388.29	-137,053.62	0.11
		Base		63.896835	1,029,441.91	55.390000	892,388.29	-137,053.62	0.11
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	200,053.000	7.021081	1,404,588.35	3.680000	736,195.04	-668,393.31	0.09
		Base		7.021081	1,404,588.35	3.680000	736,195.04	-668,393.31	0.09

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248019101	DELUXE CORP COMMON STOCK USD1.0								
		24,402.000	Local	25.241954	615,954.15	71.610000	1,747,427.22	1,131,473.07	0.21
			Base	25.241954	615,954.15	71.610000	1,747,427.22	1,131,473.07	0.21
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		28,615.000	Local	25.019116	715,922.01	31.200000	892,788.00	176,865.99	0.11
			Base	25.019116	715,922.01	31.200000	892,788.00	176,865.99	0.11
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		32,373.000	Local	17.595257	569,611.27	17.700000	573,002.10	3,390.83	0.07
			Base	17.595257	569,611.27	17.700000	573,002.10	3,390.83	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		44,158.000	Local	32.588850	1,439,058.44	53.100000	2,344,789.80	905,731.36	0.28
			Base	32.588850	1,439,058.44	53.100000	2,344,789.80	905,731.36	0.28
253651103	DIEBOLD NIXDORF INC COMMON STOCK USD1.25								
		37,730.000	Local	29.154117	1,099,984.84	25.150000	948,909.50	-151,075.34	0.11
			Base	29.154117	1,099,984.84	25.150000	948,909.50	-151,075.34	0.11
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		24,143.000	Local	63.760572	1,539,371.49	159.240000	3,844,531.32	2,305,159.83	0.45
			Base	63.760572	1,539,371.49	159.240000	3,844,531.32	2,305,159.83	0.45
257559203	DOMTAR CORP COMMON STOCK USD.01								
		31,426.000	Local	49.939091	1,569,385.88	39.030000	1,226,556.78	-342,829.10	0.14
			Base	49.939091	1,569,385.88	39.030000	1,226,556.78	-342,829.10	0.14
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		66,310.000	Local	26.221840	1,738,770.24	42.080000	2,790,324.80	1,051,554.56	0.33
			Base	26.221840	1,738,770.24	42.080000	2,790,324.80	1,051,554.56	0.33
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		72,283.000	Local	29.976538	2,166,794.10	36.560000	2,642,666.48	475,872.38	0.31
			Base	29.976538	2,166,794.10	36.560000	2,642,666.48	475,872.38	0.31
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		18,871.000	Local	74.574400	1,407,293.50	60.050000	1,133,203.55	-274,089.95	0.13
			Base	74.574400	1,407,293.50	60.050000	1,133,203.55	-274,089.95	0.13

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264411505	DUKE REALTY CORP REIT USD.01								
		178,104.000	Local	13.294012	2,367,716.70	26.560000	4,730,442.24	2,362,725.54	0.56
			Base	13.294012	2,367,716.70	26.560000	4,730,442.24	2,362,725.54	0.56
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		46,061.000	Local	52.497528	2,418,088.66	52.440000	2,415,438.84	-2,649.82	0.28
			Base	52.497528	2,418,088.66	52.440000	2,415,438.84	-2,649.82	0.28
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		15,800.000	Local	87.715198	1,385,900.13	80.290000	1,268,582.00	-117,318.13	0.15
			Base	87.715198	1,385,900.13	80.290000	1,268,582.00	-117,318.13	0.15
26884U109	EPR PROPERTIES REIT USD.01								
		31,950.000	Local	54.625578	1,745,287.22	71.770000	2,293,051.50	547,764.28	0.27
			Base	54.625578	1,745,287.22	71.770000	2,293,051.50	547,764.28	0.27
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		24,213.000	Local	70.335489	1,703,033.19	98.530000	2,385,706.89	682,673.70	0.28
			Base	70.335489	1,703,033.19	98.530000	2,385,706.89	682,673.70	0.28
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		72,388.000	Local	22.537007	1,631,408.88	50.830000	3,679,482.04	2,048,073.16	0.43
			Base	22.537007	1,631,408.88	50.830000	3,679,482.04	2,048,073.16	0.43
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		56,955.000	Local	27.842544	1,585,772.11	41.880000	2,385,275.40	799,503.29	0.28
			Base	27.842544	1,585,772.11	41.880000	2,385,275.40	799,503.29	0.28
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		29,080.000	Local	46.609213	1,355,395.90	72.990000	2,122,549.20	767,153.30	0.25
			Base	46.609213	1,355,395.90	72.990000	2,122,549.20	767,153.30	0.25
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		36,679.000	Local	42.788282	1,569,431.38	42.300000	1,551,521.70	-17,909.68	0.18
			Base	42.788282	1,569,431.38	42.300000	1,551,521.70	-17,909.68	0.18
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		30,452.000	Local	49.028441	1,493,014.09	70.760000	2,154,783.52	661,769.43	0.25
			Base	49.028441	1,493,014.09	70.760000	2,154,783.52	661,769.43	0.25

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29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,744.000	53.406980	2,603,269.82	57.670000	2,811,066.48	207,796.66	0.33
		Base		53.406980	2,603,269.82	57.670000	2,811,066.48	207,796.66	0.33
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,000.000	25.047417	776,469.93	44.610000	1,382,910.00	606,440.07	0.16
		Base		25.047417	776,469.93	44.610000	1,382,910.00	606,440.07	0.16
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,808.000	67.878713	1,480,298.98	78.100000	1,703,204.80	222,905.82	0.20
		Base		67.878713	1,480,298.98	78.100000	1,703,204.80	222,905.82	0.20
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		Local	27,429.000	78.775001	2,160,719.51	63.290000	1,735,981.41	-424,738.10	0.20
		Base		78.775001	2,160,719.51	63.290000	1,735,981.41	-424,738.10	0.20
294752100	EQUITY ONE INC REIT USD.01								
		Local	46,643.000	20.786023	969,522.48	30.690000	1,431,473.67	461,951.19	0.17
		Base		20.786023	969,522.48	30.690000	1,431,473.67	461,951.19	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,851.000	81.536068	1,210,892.14	89.200000	1,324,709.20	113,817.06	0.16
		Base		81.536068	1,210,892.14	89.200000	1,324,709.20	113,817.06	0.16
302520101	FNB CORP COMMON STOCK USD.01								
		Local	104,785.000	11.866589	1,243,440.52	16.030000	1,679,703.55	436,263.03	0.20
		Base		11.866589	1,243,440.52	16.030000	1,679,703.55	436,263.03	0.20
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,278.000	42.225081	898,465.28	45.080000	959,212.24	60,746.96	0.11
		Base		42.225081	898,465.28	45.080000	959,212.24	60,746.96	0.11
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,053.000	67.534139	1,354,262.09	163.430000	3,277,261.79	1,922,999.70	0.39
		Base		67.534139	1,354,262.09	163.430000	3,277,261.79	1,922,999.70	0.39
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,537.000	30.734459	477,521.29	119.220000	1,852,321.14	1,374,799.85	0.22
		Base		30.734459	477,521.29	119.220000	1,852,321.14	1,374,799.85	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,704.000	21.839321	1,019,983.63	28.280000	1,320,789.12	300,805.49	0.16
		Base		21.839321	1,019,983.63	28.280000	1,320,789.12	300,805.49	0.16
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	55,145.000	16.802718	926,585.89	36.630000	2,019,961.35	1,093,375.46	0.24
		Base		16.802718	926,585.89	36.630000	2,019,961.35	1,093,375.46	0.24
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,115.000	11.170564	1,308,240.60	20.010000	2,343,471.15	1,035,230.55	0.28
		Base		11.170564	1,308,240.60	20.010000	2,343,471.15	1,035,230.55	0.28
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,709.000	22.933499	1,346,402.77	28.050000	1,646,787.45	300,384.68	0.19
		Base		22.933499	1,346,402.77	28.050000	1,646,787.45	300,384.68	0.19
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,748.000	13.385505	1,228,093.30	19.970000	1,832,207.56	604,114.26	0.22
		Base		13.385505	1,228,093.30	19.970000	1,832,207.56	604,114.26	0.22
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,856.000	23.221856	1,715,073.37	30.120000	2,224,542.72	509,469.35	0.26
		Base		23.221856	1,715,073.37	30.120000	2,224,542.72	509,469.35	0.26
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	21,027.000	32.691519	687,404.58	25.860000	543,758.22	-143,646.36	0.06
		Base		32.691519	687,404.58	25.860000	543,758.22	-143,646.36	0.06
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,005.000	9.992868	869,429.46	18.800000	1,635,694.00	766,264.54	0.19
		Base		9.992868	869,429.46	18.800000	1,635,694.00	766,264.54	0.19
361448103	GATX CORP COMMON STOCK USD.625								
		Local	20,035.000	31.654134	634,190.58	61.580000	1,233,755.30	599,564.72	0.15
		Base		31.654134	634,190.58	61.580000	1,233,755.30	599,564.72	0.15
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	51,155.000	32.769373	1,676,317.30	25.260000	1,292,175.30	-384,142.00	0.15
		Base		32.769373	1,676,317.30	25.260000	1,292,175.30	-384,142.00	0.15

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366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,481.000	35.008600	1,452,191.75	101.070000	4,192,484.67	2,740,292.92	0.49
		Base		35.008600	1,452,191.75	101.070000	4,192,484.67	2,740,292.92	0.49
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	30,781.000	75.885660	2,335,836.49	69.410000	2,136,509.21	-199,327.28	0.25
		Base		75.885660	2,335,836.49	69.410000	2,136,509.21	-199,327.28	0.25
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	143,867.000	9.903116	1,424,731.58	19.690000	2,832,741.23	1,408,009.65	0.33
		Base		9.903116	1,424,731.58	19.690000	2,832,741.23	1,408,009.65	0.33
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	250,249.000	5.020096	1,256,273.89	3.810000	953,448.69	-302,825.20	0.11
		Base		5.020096	1,256,273.89	3.810000	953,448.69	-302,825.20	0.11
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	36,118.000	24.686128	891,613.58	24.810000	896,087.58	4,474.00	0.11
		Base		24.686128	891,613.58	24.810000	896,087.58	4,474.00	0.11
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,961.000	37.153260	1,038,842.30	83.090000	2,323,279.49	1,284,437.19	0.27
		Base		37.153260	1,038,842.30	83.090000	2,323,279.49	1,284,437.19	0.27
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,335.000	434.711679	1,015,051.77	511.950000	1,195,403.25	180,351.48	0.14
		Base		434.711679	1,015,051.77	511.950000	1,195,403.25	180,351.48	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,887.000	26.803429	533,039.80	55.000000	1,093,785.00	560,745.20	0.13
		Base		26.803429	533,039.80	55.000000	1,093,785.00	560,745.20	0.13
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	108,107.000	24.746205	2,675,237.96	27.350000	2,956,726.45	281,488.49	0.35
		Base		24.746205	2,675,237.96	27.350000	2,956,726.45	281,488.49	0.35
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,946.000	52.467943	679,249.99	51.310000	664,259.26	-14,990.73	0.08
		Base		52.467943	679,249.99	51.310000	664,259.26	-14,990.73	0.08

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402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	77,557.000	48.344455	3,749,450.88	21.640000	1,678,333.48	-2,071,117.40	0.20
		Base		48.344455	3,749,450.88	21.640000	1,678,333.48	-2,071,117.40	0.20
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	22,364.000	31.027743	693,904.45	55.920000	1,250,594.88	556,690.43	0.15
		Base		31.027743	693,904.45	55.920000	1,250,594.88	556,690.43	0.15
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,986.000	40.893081	653,716.79	34.300000	548,319.80	-105,396.99	0.06
		Base		40.893081	653,716.79	34.300000	548,319.80	-105,396.99	0.06
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,945.000	24.911286	1,294,016.74	39.030000	2,027,413.35	733,396.61	0.24
		Base		24.911286	1,294,016.74	39.030000	2,027,413.35	733,396.61	0.24
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,437.000	38.843216	910,368.46	36.980000	866,700.26	-43,668.20	0.10
		Base		38.843216	910,368.46	36.980000	866,700.26	-43,668.20	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	41,714.000	32.246960	1,345,149.70	43.100000	1,797,873.40	452,723.70	0.21
		Base		32.246960	1,345,149.70	43.100000	1,797,873.40	452,723.70	0.21
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,362.000	46.642802	996,383.54	91.010000	1,944,155.62	947,772.08	0.23
		Base		46.642802	996,383.54	91.010000	1,944,155.62	947,772.08	0.23
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,494.000	24.430719	1,331,327.62	33.070000	1,802,116.58	470,788.96	0.21
		Base		24.430719	1,331,327.62	33.070000	1,802,116.58	470,788.96	0.21
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
		Local	45,090.000	40.455892	1,824,156.19	41.240000	1,859,511.60	35,355.41	0.22
		Base		40.455892	1,824,156.19	41.240000	1,859,511.60	35,355.41	0.22
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	58,187.000	30.088680	1,750,770.02	30.320000	1,764,229.84	13,459.82	0.21
		Base		30.088680	1,750,770.02	30.320000	1,764,229.84	13,459.82	0.21

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		39,218.000	Local	30.216994	1,185,050.09	88.780000	3,481,774.04	2,296,723.95	0.41
			Base	30.216994	1,185,050.09	88.780000	3,481,774.04	2,296,723.95	0.41
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		50,321.000	Local	33.012211	1,661,207.48	51.010000	2,566,874.21	905,666.73	0.30
			Base	33.012211	1,661,207.48	51.010000	2,566,874.21	905,666.73	0.30
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		30,028.000	Local	34.172491	1,026,131.56	56.140000	1,685,771.92	659,640.36	0.20
			Base	34.172491	1,026,131.56	56.140000	1,685,771.92	659,640.36	0.20
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		88,278.000	Local	28.626864	2,527,122.31	32.760000	2,891,987.28	364,864.97	0.34
			Base	28.626864	2,527,122.31	32.760000	2,891,987.28	364,864.97	0.34
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		82,485.000	Local	22.774838	1,878,582.48	31.740000	2,618,073.90	739,491.42	0.31
			Base	22.774838	1,878,582.48	31.740000	2,618,073.90	739,491.42	0.31
443510607	HUBBELL INC COMMON STOCK USD.01								
		25,851.000	Local	55.305114	1,429,692.49	116.700000	3,016,811.70	1,587,119.21	0.36
			Base	55.305114	1,429,692.49	116.700000	3,016,811.70	1,587,119.21	0.36
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		23,282.000	Local	42.586004	991,487.34	184.190000	4,288,311.58	3,296,824.24	0.51
			Base	42.586004	991,487.34	184.190000	4,288,311.58	3,296,824.24	0.51
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		18,667.000	Local	75.005569	1,400,128.96	98.710000	1,842,619.57	442,490.61	0.22
			Base	75.005569	1,400,128.96	98.710000	1,842,619.57	442,490.61	0.22
45073V108	ITT INC COMMON STOCK USD1.0								
		44,288.000	Local	21.447293	949,857.71	38.570000	1,708,188.16	758,330.45	0.20
			Base	21.447293	949,857.71	38.570000	1,708,188.16	758,330.45	0.20
451107106	IDACORP INC COMMON STOCK								
		25,309.000	Local	38.355123	970,729.81	80.550000	2,038,639.95	1,067,910.14	0.24
			Base	38.355123	970,729.81	80.550000	2,038,639.95	1,067,910.14	0.24

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45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,284.000	38.828311	1,486,503.05	90.060000	3,447,857.04	1,961,353.99	0.41
		Base		38.828311	1,486,503.05	90.060000	3,447,857.04	1,961,353.99	0.41
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	45,020.000	31.947598	1,438,280.86	117.270000	5,279,495.40	3,841,214.54	0.62
		Base		31.947598	1,438,280.86	117.270000	5,279,495.40	3,841,214.54	0.62
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,356.000	44.734142	1,626,354.47	124.960000	4,543,045.76	2,916,691.29	0.54
		Base		44.734142	1,626,354.47	124.960000	4,543,045.76	2,916,691.29	0.54
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	67,306.000	7.677617	516,749.68	23.560000	1,585,729.36	1,068,979.68	0.19
		Base		7.677617	516,749.68	23.560000	1,585,729.36	1,068,979.68	0.19
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,215.000	38.559728	663,805.71	91.350000	1,572,590.25	908,784.54	0.19
		Base		38.559728	663,805.71	91.350000	1,572,590.25	908,784.54	0.19
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	29,148.000	19.167406	558,691.56	40.800000	1,189,238.40	630,546.84	0.14
		Base		19.167406	558,691.56	40.800000	1,189,238.40	630,546.84	0.14
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,990.000	27.356911	355,366.27	36.800000	478,032.00	122,665.73	0.06
		Base		27.356911	355,366.27	36.800000	478,032.00	122,665.73	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	68,732.000	12.402826	852,471.05	22.300000	1,532,723.60	680,252.55	0.18
		Base		12.402826	852,471.05	22.300000	1,532,723.60	680,252.55	0.18
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	93,116.000	21.093529	1,964,145.02	23.670000	2,204,055.72	239,910.70	0.26
		Base		21.093529	1,964,145.02	23.670000	2,204,055.72	239,910.70	0.26
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,237.000	88.824529	1,442,243.88	111.640000	1,812,698.68	370,454.80	0.21
		Base		88.824529	1,442,243.88	111.640000	1,812,698.68	370,454.80	0.21

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47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	71,524.000	7.350972	525,770.91	13.270000	949,123.48	423,352.57	0.11
		Base		7.350972	525,770.91	13.270000	949,123.48	423,352.57	0.11
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	162,558.000	11.498789	1,869,220.09	22.420000	3,644,550.36	1,775,330.27	0.43
		Base		11.498789	1,869,220.09	22.420000	3,644,550.36	1,775,330.27	0.43
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,701.000	68.199852	1,548,204.85	101.040000	2,293,709.04	745,504.19	0.27
		Base		68.199852	1,548,204.85	101.040000	2,293,709.04	745,504.19	0.27
481165108	JOY GLOBAL INC COMMON STOCK USD1.0								
		Local	49,291.000	16.984490	837,182.48	28.000000	1,380,148.00	542,965.52	0.16
		Base		16.984490	837,182.48	28.000000	1,380,148.00	542,965.52	0.16
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	24,108.000	77.198754	1,861,107.55	81.800000	1,972,034.40	110,926.85	0.23
		Base		77.198754	1,861,107.55	81.800000	1,972,034.40	110,926.85	0.23
48242W106	KBR INC COMMON STOCK USD.001								
		Local	71,639.000	26.099761	1,869,760.77	16.690000	1,195,654.91	-674,105.86	0.14
		Base		26.099761	1,869,760.77	16.690000	1,195,654.91	-674,105.86	0.14
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,456.000	19.560538	517,493.60	45.110000	1,193,430.16	675,936.56	0.14
		Base		19.560538	517,493.60	45.110000	1,193,430.16	675,936.56	0.14
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,339.000	37.873616	2,436,750.57	18.670000	1,201,209.13	-1,235,541.44	0.14
		Base		37.873616	2,436,750.57	18.670000	1,201,209.13	-1,235,541.44	0.14
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	41,773.000	13.190297	550,998.29	15.810000	660,431.13	109,432.84	0.08
		Base		13.190297	550,998.29	15.810000	660,431.13	109,432.84	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,418.000	27.859207	680,266.11	44.300000	1,081,717.40	401,451.29	0.13
		Base		27.859207	680,266.11	44.300000	1,081,717.40	401,451.29	0.13

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489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,138.000	29.473726	1,183,016.42	31.260000	1,254,713.88	71,697.46	0.15
		Base		29.473726	1,183,016.42	31.260000	1,254,713.88	71,697.46	0.15
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,331.000	31.228686	2,664,775.02	36.570000	3,120,554.67	455,779.65	0.37
		Base		31.228686	2,664,775.02	36.570000	3,120,554.67	455,779.65	0.37
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,301.000	55.741294	2,580,877.67	73.220000	3,390,159.22	809,281.55	0.40
		Base		55.741294	2,580,877.67	73.220000	3,390,159.22	809,281.55	0.40
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,042.000	49.319111	1,333,687.41	66.500000	1,798,293.00	464,605.59	0.21
		Base		49.319111	1,333,687.41	66.500000	1,798,293.00	464,605.59	0.21
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,552.000	30.471116	1,357,549.17	16.710000	744,463.92	-613,085.25	0.09
		Base		30.471116	1,357,549.17	16.710000	744,463.92	-613,085.25	0.09
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,533.000	36.779787	1,527,574.89	67.240000	2,792,678.92	1,265,104.03	0.33
		Base		36.779787	1,527,574.89	67.240000	2,792,678.92	1,265,104.03	0.33
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	69,646.000	33.690926	2,346,438.24	37.850000	2,636,101.10	289,662.86	0.31
		Base		33.690926	2,346,438.24	37.850000	2,636,101.10	289,662.86	0.31
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,777.000	61.187630	598,231.46	141.390000	1,382,370.03	784,138.57	0.16
		Base		61.187630	598,231.46	141.390000	1,382,370.03	784,138.57	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,979.000	43.205005	906,397.80	85.300000	1,789,508.70	883,110.90	0.21
		Base		43.205005	906,397.80	85.300000	1,789,508.70	883,110.90	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,785.000	35.794920	2,032,614.52	30.470000	1,730,238.95	-302,375.57	0.20
		Base		35.794920	2,032,614.52	30.470000	1,730,238.95	-302,375.57	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	45,140.000	31.362500	1,415,703.25	29.910000	1,350,137.40	-65,565.85	0.16
		Base		31.362500	1,415,703.25	29.910000	1,350,137.40	-65,565.85	0.16
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	71,728.000	42.579210	3,054,121.57	51.140000	3,668,169.92	614,048.35	0.43
		Base		42.579210	3,054,121.57	51.140000	3,668,169.92	614,048.35	0.43
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,454.000	52.430099	1,019,975.14	153.170000	2,979,769.18	1,959,794.04	0.35
		Base		52.430099	1,019,975.14	153.170000	2,979,769.18	1,959,794.04	0.35
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	73,811.000	34.489714	2,545,720.30	39.500000	2,915,534.50	369,814.20	0.34
		Base		34.489714	2,545,720.30	39.500000	2,915,534.50	369,814.20	0.34
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	20,164.000	37.356175	753,249.92	56.800000	1,145,315.20	392,065.28	0.13
		Base		37.356175	753,249.92	56.800000	1,145,315.20	392,065.28	0.13
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,299.000	102.010299	2,376,737.95	85.260000	1,986,472.74	-390,265.21	0.23
		Base		102.010299	2,376,737.95	85.260000	1,986,472.74	-390,265.21	0.23
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,166.000	32.764669	1,021,143.66	76.670000	2,389,497.22	1,368,353.56	0.28
		Base		32.764669	1,021,143.66	76.670000	2,389,497.22	1,368,353.56	0.28
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,314.000	150.119044	1,698,446.86	151.770000	1,717,125.78	18,678.92	0.20
		Base		150.119044	1,698,446.86	151.770000	1,717,125.78	18,678.92	0.20
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	66,400.000	24.692531	1,639,584.05	26.600000	1,766,240.00	126,655.95	0.21
		Base		24.692531	1,639,584.05	26.600000	1,766,240.00	126,655.95	0.21
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	71,416.000	9.296999	663,954.47	18.930000	1,351,904.88	687,950.41	0.16
		Base		9.296999	663,954.47	18.930000	1,351,904.88	687,950.41	0.16

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55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	35,672.000	38.412901	1,370,265.00	47.230000	1,684,788.56	314,523.56	0.20
		Base		38.412901	1,370,265.00	47.230000	1,684,788.56	314,523.56	0.20
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	98,069.000	20.409839	2,001,572.48	28.770000	2,821,445.13	819,872.65	0.33
		Base		20.409839	2,001,572.48	28.770000	2,821,445.13	819,872.65	0.33
553498106	MSA SAFETY INC COMMON STOCK								
		Local	15,667.000	30.902069	484,142.71	69.330000	1,086,193.11	602,050.40	0.13
		Base		30.902069	484,142.71	69.330000	1,086,193.11	602,050.40	0.13
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	22,420.000	63.168128	1,416,229.43	92.390000	2,071,383.80	655,154.37	0.24
		Base		63.168128	1,416,229.43	92.390000	2,071,383.80	655,154.37	0.24
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	47,263.000	37.821394	1,787,552.54	78.780000	3,723,379.14	1,935,826.60	0.44
		Base		37.821394	1,787,552.54	78.780000	3,723,379.14	1,935,826.60	0.44
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	45,035.000	26.260736	1,182,652.25	29.020000	1,306,915.70	124,263.45	0.15
		Base		26.260736	1,182,652.25	29.020000	1,306,915.70	124,263.45	0.15
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	35,746.000	57.551213	2,057,225.65	53.030000	1,895,610.38	-161,615.27	0.22
		Base		57.551213	2,057,225.65	53.030000	1,895,610.38	-161,615.27	0.22
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	33,673.000	49.009002	1,650,280.13	88.870000	2,992,519.51	1,342,239.38	0.35
		Base		49.009002	1,650,280.13	88.870000	2,992,519.51	1,342,239.38	0.35
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	18,870.000	101.636613	1,917,882.89	146.920000	2,772,380.40	854,497.51	0.33
		Base		101.636613	1,917,882.89	146.920000	2,772,380.40	854,497.51	0.33
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,527.000	62.868278	2,044,916.49	55.790000	1,814,681.33	-230,235.16	0.21
		Base		62.868278	2,044,916.49	55.790000	1,814,681.33	-230,235.16	0.21

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58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	160,808.000	14.245428	2,290,778.83	12.300000	1,977,938.40	-312,840.43	0.23
		Base		14.245428	2,290,778.83	12.300000	1,977,938.40	-312,840.43	0.23
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,511.000	33.174119	1,542,961.43	66.660000	3,100,423.26	1,557,461.83	0.37
		Base		33.174119	1,542,961.43	66.660000	3,100,423.26	1,557,461.83	0.37
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	54,995.000	13.783100	758,001.61	36.890000	2,028,765.55	1,270,763.94	0.24
		Base		13.783100	758,001.61	36.890000	2,028,765.55	1,270,763.94	0.24
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,317.000	43.478509	796,395.85	60.210000	1,102,866.57	306,470.72	0.13
		Base		43.478509	796,395.85	60.210000	1,102,866.57	306,470.72	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,341.000	37.696963	691,399.99	59.150000	1,084,870.15	393,470.16	0.13
		Base		37.696963	691,399.99	59.150000	1,084,870.15	393,470.16	0.13
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,569.000	30.161614	1,736,373.98	53.970000	3,106,998.93	1,370,624.95	0.37
		Base		30.161614	1,736,373.98	53.970000	3,106,998.93	1,370,624.95	0.37
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,118.000	21.190710	638,221.80	34.200000	1,030,035.60	391,813.80	0.12
		Base		21.190710	638,221.80	34.200000	1,030,035.60	391,813.80	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,542.000	30.934584	542,654.47	77.250000	1,355,119.50	812,465.03	0.16
		Base		30.934584	542,654.47	77.250000	1,355,119.50	812,465.03	0.16
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,399.000	69.725104	1,492,047.49	54.260000	1,161,109.74	-330,937.75	0.14
		Base		69.725104	1,492,047.49	54.260000	1,161,109.74	-330,937.75	0.14
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,790.000	77.405968	1,454,458.13	81.930000	1,539,464.70	85,006.57	0.18
		Base		77.405968	1,454,458.13	81.930000	1,539,464.70	85,006.57	0.18

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626755102	MURPHY USA INC COMMON STOCK								
		Local	18,219.000	38.984484	710,258.31	61.470000	1,119,921.93	409,663.62	0.13
		Base		38.984484	710,258.31	61.470000	1,119,921.93	409,663.62	0.13
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	62,315.000	17.267415	1,076,018.94	40.560000	2,527,496.40	1,451,477.46	0.30
		Base		17.267415	1,076,018.94	40.560000	2,527,496.40	1,451,477.46	0.30
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,770.000	777.789192	1,376,686.87	1,669.000000	2,954,130.00	1,577,443.13	0.35
		Base		777.789192	1,376,686.87	1,669.000000	2,954,130.00	1,577,443.13	0.35
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,763.000	44.836786	1,917,355.49	56.640000	2,422,096.32	504,740.83	0.29
		Base		44.836786	1,917,355.49	56.640000	2,422,096.32	504,740.83	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	53,082.000	24.180721	1,283,561.01	30.820000	1,635,987.24	352,426.23	0.19
		Base		24.180721	1,283,561.01	30.820000	1,635,987.24	352,426.23	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,876.000	30.664876	2,265,398.41	44.200000	3,265,319.20	999,920.79	0.38
		Base		30.664876	2,265,398.41	44.200000	3,265,319.20	999,920.79	0.38
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	45,981.000	38.624402	1,775,988.63	31.500000	1,448,401.50	-327,587.13	0.17
		Base		38.624402	1,775,988.63	31.500000	1,448,401.50	-327,587.13	0.17
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,403.000	24.002288	657,734.71	33.400000	915,260.20	257,525.49	0.11
		Base		24.002288	657,734.71	33.400000	915,260.20	257,525.49	0.11
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,235.000	33.946354	1,467,670.60	35.500000	1,534,842.50	67,171.90	0.18
		Base		33.946354	1,467,670.60	35.500000	1,534,842.50	67,171.90	0.18
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	244,568.000	16.023495	3,918,834.04	15.910000	3,891,076.88	-27,757.16	0.46
		Base		16.023495	3,918,834.04	15.910000	3,891,076.88	-27,757.16	0.46

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	61,166.000	10.281879	628,901.43	13.300000	813,507.80	184,606.37	0.10
		Base		10.281879	628,901.43	13.300000	813,507.80	184,606.37	0.10
651587107	NEWMARKET CORP COMMON STOCK								
		Local	4,641.000	155.507557	721,710.57	423.840000	1,967,041.44	1,245,330.87	0.23
		Base		155.507557	721,710.57	423.840000	1,967,041.44	1,245,330.87	0.23
655663102	NORDSON CORP COMMON STOCK								
		Local	26,708.000	42.280408	1,129,225.15	112.050000	2,992,631.40	1,863,406.25	0.35
		Base		42.280408	1,129,225.15	112.050000	2,992,631.40	1,863,406.25	0.35
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	24,267.000	60.085812	1,458,102.40	56.870000	1,380,064.29	-78,038.11	0.16
		Base		60.085812	1,458,102.40	56.870000	1,380,064.29	-78,038.11	0.16
67011P100	NOW INC COMMON STOCK USD.01								
		Local	53,966.000	31.524598	1,701,256.48	20.470000	1,104,684.02	-596,572.46	0.13
		Base		31.524598	1,701,256.48	20.470000	1,104,684.02	-596,572.46	0.13
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	25,281.000	68.052774	1,720,442.17	67.360000	1,702,928.16	-17,514.01	0.20
		Base		68.052774	1,720,442.17	67.360000	1,702,928.16	-17,514.01	0.20
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	100,278.000	20.190480	2,024,660.95	33.450000	3,354,299.10	1,329,638.15	0.40
		Base		20.190480	2,024,660.95	33.450000	3,354,299.10	1,329,638.15	0.40
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,242.000	27.420423	1,350,236.46	28.210000	1,389,116.82	38,880.36	0.16
		Base		27.420423	1,350,236.46	28.210000	1,389,116.82	38,880.36	0.16
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	265,320.000	5.255141	1,394,293.88	4.520000	1,199,246.40	-195,047.48	0.14
		Base		5.255141	1,394,293.88	4.520000	1,199,246.40	-195,047.48	0.14
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,797.000	45.265077	1,167,703.20	39.000000	1,006,083.00	-161,620.20	0.12
		Base		45.265077	1,167,703.20	39.000000	1,006,083.00	-161,620.20	0.12

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679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		34,773.000	Local	30.113364	1,047,132.02	85.790000	2,983,175.67	1,936,043.65	0.35
			Base	30.113364	1,047,132.02	85.790000	2,983,175.67	1,936,043.65	0.35
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		122,630.000	Local	14.665122	1,798,383.96	19.000000	2,329,970.00	531,586.04	0.27
			Base	14.665122	1,798,383.96	19.000000	2,329,970.00	531,586.04	0.27
680665205	OLIN CORP COMMON STOCK USD1.0								
		82,989.000	Local	18.654058	1,548,081.62	25.610000	2,125,348.29	577,266.67	0.25
			Base	18.654058	1,548,081.62	25.610000	2,125,348.29	577,266.67	0.25
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		97,988.000	Local	28.377371	2,780,641.81	31.260000	3,063,104.88	282,463.07	0.36
			Base	28.377371	2,780,641.81	31.260000	3,063,104.88	282,463.07	0.36
68235P108	ONE GAS INC COMMON STOCK								
		26,234.000	Local	35.052868	919,576.94	63.960000	1,677,926.64	758,349.70	0.20
			Base	35.052868	919,576.94	63.960000	1,677,926.64	758,349.70	0.20
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		29,404.000	Local	52.023128	1,529,688.06	87.730000	2,579,612.92	1,049,924.86	0.30
			Base	52.023128	1,529,688.06	87.730000	2,579,612.92	1,049,924.86	0.30
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		37,391.000	Local	35.238486	1,317,602.24	64.610000	2,415,832.51	1,098,230.27	0.28
			Base	35.238486	1,317,602.24	64.610000	2,415,832.51	1,098,230.27	0.28
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		30,886.000	Local	29.443534	909,392.98	35.290000	1,089,966.94	180,573.96	0.13
			Base	29.443534	909,392.98	35.290000	1,089,966.94	180,573.96	0.13
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		81,445.000	Local	17.785055	1,448,503.78	17.410000	1,417,957.45	-30,546.33	0.17
			Base	17.785055	1,448,503.78	17.410000	1,417,957.45	-30,546.33	0.17
69349H107	PNM RESOURCES INC COMMON STOCK								
		39,997.000	Local	14.389614	575,541.40	34.300000	1,371,897.10	796,355.70	0.16
			Base	14.389614	575,541.40	34.300000	1,371,897.10	796,355.70	0.16

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69370C100	PTC INC COMMON STOCK USD.01								
		Local	58,049.000	19.885684	1,154,344.08	46.270000	2,685,927.23	1,531,583.15	0.32
		Base		19.885684	1,154,344.08	46.270000	2,685,927.23	1,531,583.15	0.32
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,892.000	28.480538	1,335,509.38	84.820000	3,977,379.44	2,641,870.06	0.47
		Base		28.480538	1,335,509.38	84.820000	3,977,379.44	2,641,870.06	0.47
695263103	PACWEST BANCORP COMMON STOCK								
		Local	60,397.000	43.386734	2,620,428.57	54.440000	3,288,012.68	667,584.11	0.39
		Base		43.386734	2,620,428.57	54.440000	3,288,012.68	667,584.11	0.39
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	10,963.000	85.559049	937,983.85	205.090000	2,248,401.67	1,310,417.82	0.26
		Base		85.559049	937,983.85	205.090000	2,248,401.67	1,310,417.82	0.26
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	13,337.000	87.308823	1,164,437.77	85.580000	1,141,380.46	-23,057.31	0.13
		Base		87.308823	1,164,437.77	85.580000	1,141,380.46	-23,057.31	0.13
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,747.000	68.278533	1,826,245.91	65.720000	1,757,812.84	-68,433.07	0.21
		Base		68.278533	1,826,245.91	65.720000	1,757,812.84	-68,433.07	0.21
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	74,371.000	15.221948	1,132,071.51	26.920000	2,002,067.32	869,995.81	0.24
		Base		15.221948	1,132,071.51	26.920000	2,002,067.32	869,995.81	0.24
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,808.000	9.654778	1,494,636.91	8.310000	1,286,454.48	-208,182.43	0.15
		Base		9.654778	1,494,636.91	8.310000	1,286,454.48	-208,182.43	0.15
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,716.000	33.767315	564,454.44	54.760000	915,368.16	350,913.72	0.11
		Base		33.767315	564,454.44	54.760000	915,368.16	350,913.72	0.11
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,918.000	56.667883	1,695,389.71	82.390000	2,464,944.02	769,554.31	0.29
		Base		56.667883	1,695,389.71	82.390000	2,464,944.02	769,554.31	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
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,069.000	37.528376	1,578,781.25	32.040000	1,347,890.76	-230,890.49	0.16
		Base		37.528376	1,578,781.25	32.040000	1,347,890.76	-230,890.49	0.16
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	20,758.000	77.360000	1,605,838.88	104.340000	2,165,889.72	560,050.84	0.26
		Base		77.360000	1,605,838.88	104.340000	2,165,889.72	560,050.84	0.26
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,578.000	40.402079	1,316,218.93	80.390000	2,618,945.42	1,302,726.49	0.31
		Base		40.402079	1,316,218.93	80.390000	2,618,945.42	1,302,726.49	0.31
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,346.000	34.168444	695,191.17	41.650000	847,410.90	152,219.73	0.10
		Base		34.168444	695,191.17	41.650000	847,410.90	152,219.73	0.10
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,580.000	56.424174	1,499,754.54	52.100000	1,384,818.00	-114,936.54	0.16
		Base		56.424174	1,499,754.54	52.100000	1,384,818.00	-114,936.54	0.16
74164M108	PRIMERICA INC COMMON STOCK								
		Local	22,998.000	34.904683	802,737.89	69.150000	1,590,311.70	787,573.81	0.19
		Base		34.904683	802,737.89	69.150000	1,590,311.70	787,573.81	0.19
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,010.000	34.496896	1,380,220.81	54.190000	2,168,141.90	787,921.09	0.26
		Base		34.496896	1,380,220.81	54.190000	2,168,141.90	787,921.09	0.26
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,890.000	44.895220	1,566,394.24	71.780000	2,504,404.20	938,009.96	0.29
		Base		44.895220	1,566,394.24	71.780000	2,504,404.20	938,009.96	0.29
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	120,291.000	17.408449	2,094,079.74	18.410000	2,214,557.31	120,477.57	0.26
		Base		17.408449	2,094,079.74	18.410000	2,214,557.31	120,477.57	0.26
747545101	QUALITY CARE PROPERTIES REIT USD.01								
		Local	46,997.000	13.667023	642,309.10	15.500000	728,453.50	86,144.40	0.09
		Base		13.667023	642,309.10	15.500000	728,453.50	86,144.40	0.09

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74967X103	RH COMMON STOCK USD.0001								
		19,216.000	Local	41.398039	795,504.71	30.700000	589,931.20	-205,573.51	0.07
			Base	41.398039	795,504.71	30.700000	589,931.20	-205,573.51	0.07
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		66,973.000	Local	25.287513	1,693,580.59	53.830000	3,605,156.59	1,911,576.00	0.42
			Base	25.287513	1,693,580.59	53.830000	3,605,156.59	1,911,576.00	0.42
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		63,446.000	Local	29.723484	1,885,836.19	69.270000	4,394,904.42	2,509,068.23	0.52
			Base	29.723484	1,885,836.19	69.270000	4,394,904.42	2,509,068.23	0.52
754907103	RAYONIER INC REIT								
		61,526.000	Local	22.681128	1,395,479.09	26.600000	1,636,591.60	241,112.51	0.19
			Base	22.681128	1,395,479.09	26.600000	1,636,591.60	241,112.51	0.19
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		22,477.000	Local	65.088654	1,462,997.68	69.250000	1,556,532.25	93,534.57	0.18
			Base	65.088654	1,462,997.68	69.250000	1,556,532.25	93,534.57	0.18
758849103	REGENCY CENTERS CORP REIT USD.01								
		52,470.000	Local	54.792229	2,874,948.23	68.950000	3,617,806.50	742,858.27	0.43
			Base	54.792229	2,874,948.23	68.950000	3,617,806.50	742,858.27	0.43
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		32,242.000	Local	47.547813	1,533,036.60	125.830000	4,057,010.86	2,523,974.26	0.48
			Base	47.547813	1,533,036.60	125.830000	4,057,010.86	2,523,974.26	0.48
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		36,437.000	Local	38.133579	1,389,473.20	79.540000	2,898,198.98	1,508,725.78	0.34
			Base	38.133579	1,389,473.20	79.540000	2,898,198.98	1,508,725.78	0.34
761152107	RESMED INC COMMON STOCK USD.004								
		70,784.000	Local	30.838004	2,182,837.31	62.050000	4,392,147.20	2,209,309.89	0.52
			Base	30.838004	2,182,837.31	62.050000	4,392,147.20	2,209,309.89	0.52
775711104	ROLLINS INC COMMON STOCK USD1.0								
		48,127.000	Local	12.020049	578,488.88	33.780000	1,625,730.06	1,047,241.18	0.19
			Base	12.020049	578,488.88	33.780000	1,625,730.06	1,047,241.18	0.19

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780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		32,797.000	Local	75.695379	2,482,581.36	63.350000	2,077,689.95	-404,891.41	0.24
			Base	75.695379	2,482,581.36	63.350000	2,077,689.95	-404,891.41	0.24
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		67,487.000	Local	24.750026	1,670,305.02	49.360000	3,331,158.32	1,660,853.30	0.39
			Base	24.750026	1,670,305.02	49.360000	3,331,158.32	1,660,853.30	0.39
78442P106	SLM CORP COMMON STOCK USD.2								
		215,048.000	Local	9.473815	2,037,324.89	11.020000	2,369,828.96	332,504.07	0.28
			Base	9.473815	2,037,324.89	11.020000	2,369,828.96	332,504.07	0.28
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		48,390.000	Local	51.730714	2,503,249.23	34.480000	1,668,487.20	-834,762.03	0.20
			Base	51.730714	2,503,249.23	34.480000	1,668,487.20	-834,762.03	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		91,400.000	Local	262.114594	23,957,273.85	301.730000	27,578,122.00	3,620,848.15	3.25
			Base	262.114594	23,957,273.85	301.730000	27,578,122.00	3,620,848.15	3.25
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		26,155.000	Local	62.039976	1,622,655.56	171.660000	4,489,767.30	2,867,111.74	0.53
			Base	62.039976	1,622,655.56	171.660000	4,489,767.30	2,867,111.74	0.53
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		72,362.000	Local	25.820900	1,868,451.97	26.420000	1,911,804.04	43,352.07	0.23
			Base	25.820900	1,868,451.97	26.420000	1,911,804.04	43,352.07	0.23
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		22,508.000	Local	38.427313	864,921.95	84.800000	1,908,678.40	1,043,756.45	0.22
			Base	38.427313	864,921.95	84.800000	1,908,678.40	1,043,756.45	0.22
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		22,327.000	Local	48.131057	1,074,622.10	95.550000	2,133,344.85	1,058,722.75	0.25
			Base	48.131057	1,074,622.10	95.550000	2,133,344.85	1,058,722.75	0.25
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		119,280.000	Local	22.277729	2,657,287.51	18.930000	2,257,970.40	-399,317.11	0.27
			Base	22.277729	2,657,287.51	18.930000	2,257,970.40	-399,317.11	0.27

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81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,367.000	31.089932	695,388.51	78.580000	1,757,598.86	1,062,210.35	0.21
		Base		31.089932	695,388.51	78.580000	1,757,598.86	1,062,210.35	0.21
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	95,651.000	9.607135	918,932.06	28.400000	2,716,488.40	1,797,556.34	0.32
		Base		9.607135	918,932.06	28.400000	2,716,488.40	1,797,556.34	0.32
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,956.000	75.192596	2,026,891.62	150.200000	4,048,791.20	2,021,899.58	0.48
		Base		75.192596	2,026,891.62	150.200000	4,048,791.20	2,021,899.58	0.48
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,963.000	43.894818	920,167.06	65.000000	1,362,595.00	442,427.94	0.16
		Base		43.894818	920,167.06	65.000000	1,362,595.00	442,427.94	0.16
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	18,790.000	32.614386	612,824.32	51.180000	961,672.20	348,847.88	0.11
		Base		32.614386	612,824.32	51.180000	961,672.20	348,847.88	0.11
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	66,950.000	36.582066	2,449,169.35	24.580000	1,645,631.00	-803,538.35	0.19
		Base		36.582066	2,449,169.35	24.580000	1,645,631.00	-803,538.35	0.19
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	74,165.000	26.532494	1,967,782.40	47.350000	3,511,712.75	1,543,930.35	0.41
		Base		26.532494	1,967,782.40	47.350000	3,511,712.75	1,543,930.35	0.41
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	42,974.000	31.921224	1,371,782.69	38.340000	1,647,623.16	275,840.47	0.19
		Base		31.921224	1,371,782.69	38.340000	1,647,623.16	275,840.47	0.19
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,138.000	31.098902	1,559,236.75	52.700000	2,642,272.60	1,083,035.85	0.31
		Base		31.098902	1,559,236.75	52.700000	2,642,272.60	1,083,035.85	0.31
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	23,139.000	27.584360	638,274.50	39.860000	922,320.54	284,046.04	0.11
		Base		27.584360	638,274.50	39.860000	922,320.54	284,046.04	0.11

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844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0								
		Local	23,842.000	78.572894	1,873,334.95	76.620000	1,826,774.04	-46,560.91	0.22
		Base		78.572894	1,873,334.95	76.620000	1,826,774.04	-46,560.91	0.22
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	67,180.000	21.699757	1,457,789.65	18.920000	1,271,045.60	-186,744.05	0.15
		Base		21.699757	1,457,789.65	18.920000	1,271,045.60	-186,744.05	0.15
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	122,431.000	13.462745	1,648,257.32	35.580000	4,356,094.98	2,707,837.66	0.51
		Base		13.462745	1,648,257.32	35.580000	4,356,094.98	2,707,837.66	0.51
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,268.000	48.437835	1,611,429.88	49.950000	1,661,736.60	50,306.72	0.20
		Base		48.437835	1,611,429.88	49.950000	1,661,736.60	50,306.72	0.20
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,194.000	24.950020	1,901,041.83	16.880000	1,286,154.72	-614,887.11	0.15
		Base		24.950020	1,901,041.83	16.880000	1,286,154.72	-614,887.11	0.15
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,525.000	82.714145	1,449,565.39	53.580000	938,989.50	-510,575.89	0.11
		Base		82.714145	1,449,565.39	53.580000	938,989.50	-510,575.89	0.11
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	75,993.000	25.702177	1,953,185.56	58.860000	4,472,947.98	2,519,762.42	0.53
		Base		25.702177	1,953,185.56	58.860000	4,472,947.98	2,519,762.42	0.53
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	61,411.000	19.625623	1,205,229.14	41.080000	2,522,763.88	1,317,534.74	0.30
		Base		19.625623	1,205,229.14	41.080000	2,522,763.88	1,317,534.74	0.30
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,581.000	90.966897	1,326,388.32	121.020000	1,764,592.62	438,204.30	0.21
		Base		90.966897	1,326,388.32	121.020000	1,764,592.62	438,204.30	0.21
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,865.000	15.851562	1,361,094.38	19.590000	1,682,095.35	321,000.97	0.20
		Base		15.851562	1,361,094.38	19.590000	1,682,095.35	321,000.97	0.20

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87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,141.000	14.571488	1,065,773.18	11.480000	839,658.68	-226,114.50	0.10
		Base		14.571488	1,065,773.18	11.480000	839,658.68	-226,114.50	0.10
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,240.000	33.955750	1,638,025.39	35.780000	1,726,027.20	88,001.81	0.20
		Base		33.955750	1,638,025.39	35.780000	1,726,027.20	88,001.81	0.20
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,345.000	57.727964	1,751,755.08	73.930000	2,243,405.85	491,650.77	0.26
		Base		57.727964	1,751,755.08	73.930000	2,243,405.85	491,650.77	0.26
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,686.000	41.090297	726,723.00	84.680000	1,497,650.48	770,927.48	0.18
		Base		41.090297	726,723.00	84.680000	1,497,650.48	770,927.48	0.18
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,545.000	100.410702	1,761,705.76	123.000000	2,158,035.00	396,329.24	0.25
		Base		100.410702	1,761,705.76	123.000000	2,158,035.00	396,329.24	0.25
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,121.000	67.103506	1,484,396.65	161.150000	3,564,799.15	2,080,402.50	0.42
		Base		67.103506	1,484,396.65	161.150000	3,564,799.15	2,080,402.50	0.42
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,937.000	33.948198	1,593,426.56	28.870000	1,355,071.19	-238,355.37	0.16
		Base		33.948198	1,593,426.56	28.870000	1,355,071.19	-238,355.37	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	25,294.000	49.356565	1,248,424.95	68.280000	1,727,074.32	478,649.37	0.20
		Base		49.356565	1,248,424.95	68.280000	1,727,074.32	478,649.37	0.20
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	40,025.000	31.657151	1,267,077.45	14.840000	593,971.00	-673,106.45	0.07
		Base		31.657151	1,267,077.45	14.840000	593,971.00	-673,106.45	0.07
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	101,041.000	20.218099	2,042,856.96	25.400000	2,566,441.40	523,584.44	0.30
		Base		20.218099	2,042,856.96	25.400000	2,566,441.40	523,584.44	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	53,176.000	23.705276	1,260,551.78	31.530000	1,676,639.28	416,087.50	0.20
		Base		23.705276	1,260,551.78	31.530000	1,676,639.28	416,087.50	0.20
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,224.000	44.537160	1,435,165.44	48.240000	1,554,485.76	119,320.32	0.18
		Base		44.537160	1,435,165.44	48.240000	1,554,485.76	119,320.32	0.18
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	24,029.000	33.910147	814,826.93	100.050000	2,404,101.45	1,589,274.52	0.28
		Base		33.910147	814,826.93	100.050000	2,404,101.45	1,589,274.52	0.28
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,599.000	43.333189	2,322,615.59	13.290000	712,330.71	-1,610,284.88	0.08
		Base		43.333189	2,322,615.59	13.290000	712,330.71	-1,610,284.88	0.08
887228104	TIME INC COMMON STOCK USD.01								
		Local	49,742.000	22.894497	1,138,818.07	17.850000	887,894.70	-250,923.37	0.10
		Base		22.894497	1,138,818.07	17.850000	887,894.70	-250,923.37	0.10
887389104	TIMKEN CO COMMON STOCK								
		Local	35,166.000	25.358018	891,740.06	39.700000	1,396,090.20	504,350.14	0.16
		Base		25.358018	891,740.06	39.700000	1,396,090.20	504,350.14	0.16
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	74,936.000	27.587565	2,067,301.74	31.000000	2,323,016.00	255,714.26	0.27
		Base		27.587565	2,067,301.74	31.000000	2,323,016.00	255,714.26	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,724.000	21.501793	187,581.64	39.750000	346,779.00	159,197.36	0.04
		Base		21.501793	187,581.64	39.750000	346,779.00	159,197.36	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	54,890.000	35.780821	1,964,009.29	55.950000	3,071,095.50	1,107,086.21	0.36
		Base		35.780821	1,964,009.29	55.950000	3,071,095.50	1,107,086.21	0.36
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,487.000	82.294177	2,344,314.21	72.190000	2,056,476.53	-287,837.68	0.24
		Base		82.294177	2,344,314.21	72.190000	2,056,476.53	-287,837.68	0.24

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896239100	TRIMBLE INC COMMON STOCK								
		Local	125,827.000	19.812286	2,492,920.57	30.150000	3,793,684.05	1,300,763.48	0.45
		Base		19.812286	2,492,920.57	30.150000	3,793,684.05	1,300,763.48	0.45
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	76,454.000	12.900217	986,273.19	27.760000	2,122,363.04	1,136,089.85	0.25
		Base		12.900217	986,273.19	27.760000	2,122,363.04	1,136,089.85	0.25
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,881.000	52.857851	1,315,156.18	26.500000	659,346.50	-655,809.68	0.08
		Base		52.857851	1,315,156.18	26.500000	659,346.50	-655,809.68	0.08
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	33,958.000	21.766379	739,142.70	35.650000	1,210,602.70	471,460.00	0.14
		Base		21.766379	739,142.70	35.650000	1,210,602.70	471,460.00	0.14
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,388.000	37.118052	942,353.11	52.620000	1,335,916.56	393,563.45	0.16
		Base		37.118052	942,353.11	52.620000	1,335,916.56	393,563.45	0.16
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,736.000	113.687315	1,902,670.90	142.770000	2,389,398.72	486,727.82	0.28
		Base		113.687315	1,902,670.90	142.770000	2,389,398.72	486,727.82	0.28
902681105	UGI CORP COMMON STOCK								
		Local	86,861.000	19.359329	1,681,570.68	46.080000	4,002,554.88	2,320,984.20	0.47
		Base		19.359329	1,681,570.68	46.080000	4,002,554.88	2,320,984.20	0.47
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	21,900.000	78.306293	1,714,907.82	77.120000	1,688,928.00	-25,979.82	0.20
		Base		78.306293	1,714,907.82	77.120000	1,688,928.00	-25,979.82	0.20
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,562.000	147.262149	2,144,431.42	182.350000	2,655,380.70	510,949.28	0.31
		Base		147.262149	2,144,431.42	182.350000	2,655,380.70	510,949.28	0.31
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	110,574.000	18.044576	1,995,260.97	18.780000	2,076,579.72	81,318.75	0.24
		Base		18.044576	1,995,260.97	18.780000	2,076,579.72	81,318.75	0.24

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911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,359.000	57.238377	1,451,507.99	47.720000	1,210,131.48	-241,376.51	0.14
		Base		57.238377	1,451,507.99	47.720000	1,210,131.48	-241,376.51	0.14
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	86,598.000	30.111962	2,607,635.69	33.010000	2,858,599.98	250,964.29	0.34
		Base		30.111962	2,607,635.69	33.010000	2,858,599.98	250,964.29	0.34
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	21,298.000	58.969690	1,255,936.45	143.430000	3,054,772.14	1,798,835.69	0.36
		Base		58.969690	1,255,936.45	143.430000	3,054,772.14	1,798,835.69	0.36
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,078.000	23.830141	1,098,045.22	27.510000	1,267,605.78	169,560.56	0.15
		Base		23.830141	1,098,045.22	27.510000	1,267,605.78	169,560.56	0.15
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,742.000	28.391528	1,156,727.62	68.650000	2,796,938.30	1,640,210.68	0.33
		Base		28.391528	1,156,727.62	68.650000	2,796,938.30	1,640,210.68	0.33
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	127,808.000	11.131022	1,422,633.69	11.640000	1,487,685.12	65,051.43	0.18
		Base		11.131022	1,422,633.69	11.640000	1,487,685.12	65,051.43	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,304.000	94.355840	1,066,598.41	140.900000	1,592,733.60	526,135.19	0.19
		Base		94.355840	1,066,598.41	140.900000	1,592,733.60	526,135.19	0.19
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,658.000	31.700112	1,162,062.72	103.610000	3,798,135.38	2,636,072.66	0.45
		Base		31.700112	1,162,062.72	103.610000	3,798,135.38	2,636,072.66	0.45
92240G101	VECTREN CORP COMMON STOCK								
		Local	41,611.000	26.866506	1,117,942.20	52.150000	2,170,013.65	1,052,071.45	0.26
		Base		26.866506	1,117,942.20	52.150000	2,170,013.65	1,052,071.45	0.26
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	55,722.000	35.345886	1,969,543.46	17.730000	987,951.06	-981,592.40	0.12
		Base		35.345886	1,969,543.46	17.730000	987,951.06	-981,592.40	0.12

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92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		54,570.000	Local	23.624754	1,289,202.85	28.070000	1,531,779.90	242,577.05	0.18
			Base	23.624754	1,289,202.85	28.070000	1,531,779.90	242,577.05	0.18
92552V100	VIASAT INC COMMON STOCK USD.0001								
		25,864.000	Local	74.740246	1,933,081.73	66.220000	1,712,714.08	-220,367.65	0.20
			Base	74.740246	1,933,081.73	66.220000	1,712,714.08	-220,367.65	0.20
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		67,211.000	Local	8.833301	593,694.97	16.200000	1,088,818.20	495,123.23	0.13
			Base	8.833301	593,694.97	16.200000	1,088,818.20	495,123.23	0.13
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		29,530.000	Local	21.614002	638,261.48	36.900000	1,089,657.00	451,395.52	0.13
			Base	21.614002	638,261.48	36.900000	1,089,657.00	451,395.52	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK								
		25,703.000	Local	37.594295	966,286.16	76.280000	1,960,624.84	994,338.68	0.23
			Base	37.594295	966,286.16	76.280000	1,960,624.84	994,338.68	0.23
929740108	WABTEC CORP COMMON STOCK USD.01								
		44,727.000	Local	31.004439	1,386,735.56	83.020000	3,713,235.54	2,326,499.98	0.44
			Base	31.004439	1,386,735.56	83.020000	3,713,235.54	2,326,499.98	0.44
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		41,582.000	Local	28.313610	1,177,336.53	19.510000	811,264.82	-366,071.71	0.10
			Base	28.313610	1,177,336.53	19.510000	811,264.82	-366,071.71	0.10
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		44,731.000	Local	17.072262	763,659.35	34.350000	1,536,509.85	772,850.50	0.18
			Base	17.072262	763,659.35	34.350000	1,536,509.85	772,850.50	0.18
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		93,109.000	Local	19.243631	1,791,755.27	10.410000	969,264.69	-822,490.58	0.11
			Base	19.243631	1,791,755.27	10.410000	969,264.69	-822,490.58	0.11
942622200	WATSCO INC COMMON STOCK USD.5								
		12,954.000	Local	66.723981	864,342.45	148.120000	1,918,746.48	1,054,404.03	0.23
			Base	66.723981	864,342.45	148.120000	1,918,746.48	1,054,404.03	0.23

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94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	18,572.000	61.594730	1,143,937.32	49.570000	920,614.04	-223,323.28	0.11
		Base		61.594730	1,143,937.32	49.570000	920,614.04	-223,323.28	0.11
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,059.000	21.683748	998,731.76	54.280000	2,500,082.52	1,501,350.76	0.29
		Base		21.683748	998,731.76	54.280000	2,500,082.52	1,501,350.76	0.29
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	59,161.000	23.806059	1,408,390.28	35.790000	2,117,372.19	708,981.91	0.25
		Base		23.806059	1,408,390.28	35.790000	2,117,372.19	708,981.91	0.25
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,240.000	36.415449	809,879.59	137.080000	3,048,659.20	2,238,779.61	0.36
		Base		36.415449	809,879.59	137.080000	3,048,659.20	2,238,779.61	0.36
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	100,669.000	5.033260	506,693.26	13.520000	1,361,044.88	854,351.62	0.16
		Base		5.033260	506,693.26	13.520000	1,361,044.88	854,351.62	0.16
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,434.000	22.934006	514,501.48	26.950000	604,596.30	90,094.82	0.07
		Base		22.934006	514,501.48	26.950000	604,596.30	90,094.82	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,748.000	60.566799	2,225,708.72	84.830000	3,117,332.84	891,624.12	0.37
		Base		60.566799	2,225,708.72	84.830000	3,117,332.84	891,624.12	0.37
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	71,196.000	26.504013	1,886,979.74	56.350000	4,011,894.60	2,124,914.86	0.47
		Base		26.504013	1,886,979.74	56.350000	4,011,894.60	2,124,914.86	0.47
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	39,746.000	38.830933	1,543,374.26	37.850000	1,504,386.10	-38,988.16	0.18
		Base		38.830933	1,543,374.26	37.850000	1,504,386.10	-38,988.16	0.18
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,313.000	70.476866	1,361,119.72	111.600000	2,155,330.80	794,211.08	0.25
		Base		70.476866	1,361,119.72	111.600000	2,155,330.80	794,211.08	0.25

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966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,993.000	21.018236	1,870,475.91	55.600000	4,948,010.80	3,077,534.89	0.58
		Base		21.018236	1,870,475.91	55.600000	4,948,010.80	3,077,534.89	0.58
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,563.000	42.861120	967,075.46	54.500000	1,229,683.50	262,608.04	0.14
		Base		42.861120	967,075.46	54.500000	1,229,683.50	262,608.04	0.14
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,897.000	30.591600	1,251,104.65	48.390000	1,979,005.83	727,901.18	0.23
		Base		30.591600	1,251,104.65	48.390000	1,979,005.83	727,901.18	0.23
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,530.000	22.123720	1,272,777.64	11.140000	640,884.20	-631,893.44	0.08
		Base		22.123720	1,272,777.64	11.140000	640,884.20	-631,893.44	0.08
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,850.000	30.662550	853,952.03	69.050000	1,923,042.50	1,069,090.47	0.23
		Base		30.662550	853,952.03	69.050000	1,923,042.50	1,069,090.47	0.23
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,381.000	41.331709	1,462,357.21	45.910000	1,624,341.71	161,984.50	0.19
		Base		41.331709	1,462,357.21	45.910000	1,624,341.71	161,984.50	0.19
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,000.000	16.599884	365,197.45	47.440000	1,043,680.00	678,482.55	0.12
		Base		16.599884	365,197.45	47.440000	1,043,680.00	678,482.55	0.12
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	172,966.000	14.777424	2,555,991.88	14.570000	2,520,114.62	-35,877.26	0.30
		Base		14.777424	2,555,991.88	14.570000	2,520,114.62	-35,877.26	0.30
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,508.000	36.928326	978,896.06	85.760000	2,273,326.08	1,294,430.02	0.27
		Base		36.928326	978,896.06	85.760000	2,273,326.08	1,294,430.02	0.27
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,237.000	31.643576	956,806.81	55.000000	1,663,035.00	706,228.19	0.20
		Base		31.643576	956,806.81	55.000000	1,663,035.00	706,228.19	0.20

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G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	95,745.000	29.471230	2,821,722.95	30.130000	2,884,796.85	63,073.90	0.34
		Base		29.471230	2,821,722.95	30.130000	2,884,796.85	63,073.90	0.34
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	32,249.000	69.294532	2,234,679.35	92.400000	2,979,807.60	745,128.25	0.35
		Base		69.294532	2,234,679.35	92.400000	2,979,807.60	745,128.25	0.35
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	152,208.000	10.255693	1,560,998.48	9.720000	1,479,461.76	-81,536.72	0.17
		Base		10.255693	1,560,998.48	9.720000	1,479,461.76	-81,536.72	0.17
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,524.000	87.751941	1,801,020.84	216.400000	4,441,393.60	2,640,372.76	0.52
		Base		87.751941	1,801,020.84	216.400000	4,441,393.60	2,640,372.76	0.52
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,997.000	102.742897	1,438,092.33	84.450000	1,182,046.65	-256,045.68	0.14
		Base		102.742897	1,438,092.33	84.450000	1,182,046.65	-256,045.68	0.14
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,970.000	67.160150	1,475,508.49	44.970000	987,990.90	-487,517.59	0.12
		Base		67.160150	1,475,508.49	44.970000	987,990.90	-487,517.59	0.12
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	142,319.000	13.373314	1,903,276.74	16.400000	2,334,031.60	430,754.86	0.27
		Base		13.373314	1,903,276.74	16.400000	2,334,031.60	430,754.86	0.27
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	122,136.000	12.671879	1,547,692.56	5.920000	723,045.12	-824,647.44	0.09
		Base		12.671879	1,547,692.56	5.920000	723,045.12	-824,647.44	0.09
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,666.000	93.643524	1,935,237.07	136.220000	2,815,122.52	879,885.45	0.33
		Base		93.643524	1,935,237.07	136.220000	2,815,122.52	879,885.45	0.33
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,987.000	28.986319	1,825,761.26	18.890000	1,189,824.43	-635,936.83	0.14
		Base		28.986319	1,825,761.26	18.890000	1,189,824.43	-635,936.83	0.14

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G84720104	STERIS PLC COMMON STOCK								
			42,781.000	74.530216	3,188,477.16	67.390000	2,883,011.59	-305,465.57	0.34
		Base		74.530216	3,188,477.16	67.390000	2,883,011.59	-305,465.57	0.34
US DOLLAR Total									
			20,287,204.850		596,987,788.18		842,750,009.82	245,762,221.64	99.27
		Base			596,987,788.18		842,750,009.82	245,762,221.64	99.27
EQUITY Total									
			20,287,204.850	Base	596,987,788.18		842,750,009.82	245,762,221.64	99.27

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		26,523,987.740	Base	603,226,023.48		848,988,040.27	245,762,016.79	100.00

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# 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								
		-776.270	Local	1.000000	-776.27	1.000000	-776.27	0.00	0.00
			Base	1.000000	-776.27	1.000000	-776.27	0.00	0.00
US DOLLAR Total									
		-776.270	Local		-776.27		-776.27	0.00	0.00
			Base		-776.27		-776.27	0.00	0.00
CASH Total									
		-776.270	Base		-776.27		-776.27	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.824232	31 Dec 2030		
		10,377,593.470	Local	100.023510	10,380,033.23	100.020000	10,379,668.99	-364.24	1.71
			Base	100.023510	10,380,033.23	100.020000	10,379,668.99	-364.24	1.71
US DOLLAR Total									
		10,377,593.470	Local		10,380,033.23		10,379,668.99	-364.24	1.71
			Base		10,380,033.23		10,379,668.99	-364.24	1.71
CASH EQUIVALENT Total									
		10,377,593.470	Base		10,380,033.23		10,379,668.99	-364.24	1.71
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		30,875.000	Local	11.700255	361,245.37	33.050000	1,020,418.75	659,173.38	0.17
			Base	11.700255	361,245.37	33.050000	1,020,418.75	659,173.38	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	24,800.000	24.240301	601,159.47	33.050000	819,640.00	218,480.53	0.13
		Base		24.240301	601,159.47	33.050000	819,640.00	218,480.53	0.13
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,508.000	24.300094	1,057,248.48	40.840000	1,776,866.72	719,618.24	0.29
		Base		24.300094	1,057,248.48	40.840000	1,776,866.72	719,618.24	0.29
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	244,258.000	6.093023	1,488,269.53	10.210000	2,493,874.18	1,005,604.65	0.41
		Base		6.093023	1,488,269.53	10.210000	2,493,874.18	1,005,604.65	0.41
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,695.000	26.269783	701,271.87	34.800000	928,986.00	227,714.13	0.15
		Base		26.269783	701,271.87	34.800000	928,986.00	227,714.13	0.15
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,494.000	11.523265	432,053.28	38.450000	1,441,644.30	1,009,591.02	0.24
		Base		11.523265	432,053.28	38.450000	1,441,644.30	1,009,591.02	0.24
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,235.000	65.364205	407,545.82	60.620000	377,965.70	-29,580.12	0.06
		Base		65.364205	407,545.82	60.620000	377,965.70	-29,580.12	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,296.000	46.249795	383,688.30	80.130000	664,758.48	281,070.18	0.11
		Base		46.249795	383,688.30	80.130000	664,758.48	281,070.18	0.11
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,296.000	29.667585	602,133.30	63.900000	1,296,914.40	694,781.10	0.21
		Base		29.667585	602,133.30	63.900000	1,296,914.40	694,781.10	0.21
002567105	ABAXIS INC COMMON STOCK								
		Local	17,585.000	33.456170	588,326.75	52.770000	927,960.45	339,633.70	0.15
		Base		33.456170	588,326.75	52.770000	927,960.45	339,633.70	0.15
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	52,809.000	15.514822	819,322.23	12.000000	633,708.00	-185,614.23	0.10
		Base		15.514822	819,322.23	12.000000	633,708.00	-185,614.23	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
004239109	ACADIA REALTY TRUST REIT USD.001								
		63,100.000	Local	26.559119	1,675,880.38	32.680000	2,062,108.00	386,227.62	0.34
			Base	26.559119	1,675,880.38	32.680000	2,062,108.00	386,227.62	0.34
004446100	ACETO CORP COMMON STOCK USD.01								
		23,450.000	Local	20.820383	488,237.99	21.970000	515,196.50	26,958.51	0.08
			Base	20.820383	488,237.99	21.970000	515,196.50	26,958.51	0.08
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		35,984.000	Local	28.782221	1,035,699.44	18.800000	676,499.20	-359,200.24	0.11
			Base	28.782221	1,035,699.44	18.800000	676,499.20	-359,200.24	0.11
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		46,008.000	Local	25.960117	1,194,373.06	25.950000	1,193,907.60	-465.46	0.20
			Base	25.960117	1,194,373.06	25.950000	1,193,907.60	-465.46	0.20
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		11,771.000	Local	53.147500	625,599.22	7.640000	89,930.44	-535,668.78	0.01
			Base	53.147500	625,599.22	7.640000	89,930.44	-535,668.78	0.01
00738A106	ADTRAN INC COMMON STOCK USD.01								
		37,766.000	Local	20.951505	791,254.53	22.350000	844,070.10	52,815.57	0.14
			Base	20.951505	791,254.53	22.350000	844,070.10	52,815.57	0.14
00770F104	AEGION CORP COMMON STOCK USD.01								
		26,502.000	Local	19.982758	529,583.04	23.700000	628,097.40	98,514.36	0.10
			Base	19.982758	529,583.04	23.700000	628,097.40	98,514.36	0.10
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		23,787.000	Local	16.395496	389,999.66	22.140000	526,644.18	136,644.52	0.09
			Base	16.395496	389,999.66	22.140000	526,644.18	136,644.52	0.09
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		54,623.000	Local	9.798764	535,237.91	17.950000	980,482.85	445,244.94	0.16
			Base	9.798764	535,237.91	17.950000	980,482.85	445,244.94	0.16
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		30,971.000	Local	16.497212	510,935.14	54.750000	1,695,662.25	1,184,727.11	0.28
			Base	16.497212	510,935.14	54.750000	1,695,662.25	1,184,727.11	0.28

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Base Currency: 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	16,060.000	28.799467	462,519.44	26.830000	430,889.80	-31,629.64	0.07
		Base		28.799467	462,519.44	26.830000	430,889.80	-31,629.64	0.07
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,868.000	8.561085	101,602.96	10.360000	122,952.48	21,349.52	0.02
		Base		8.561085	101,602.96	10.360000	122,952.48	21,349.52	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	20,410.000	34.649062	707,187.36	46.050000	939,880.50	232,693.14	0.15
		Base		34.649062	707,187.36	46.050000	939,880.50	232,693.14	0.15
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	25,842.000	29.970982	774,510.12	31.850000	823,067.70	48,557.58	0.14
		Base		29.970982	774,510.12	31.850000	823,067.70	48,557.58	0.14
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,366.000	61.048520	449,683.40	76.100000	560,552.60	110,869.20	0.09
		Base		61.048520	449,683.40	76.100000	560,552.60	110,869.20	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,552.000	26.836796	605,223.42	46.300000	1,044,157.60	438,934.18	0.17
		Base		26.836796	605,223.42	46.300000	1,044,157.60	438,934.18	0.17
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,404.000	17.441568	303,553.05	18.760000	326,499.04	22,945.99	0.05
		Base		17.441568	303,553.05	18.760000	326,499.04	22,945.99	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,202.000	69.163296	705,603.95	166.400000	1,697,612.80	992,008.85	0.28
		Base		69.163296	705,603.95	166.400000	1,697,612.80	992,008.85	0.28
018522300	ALLETE INC COMMON STOCK								
		Local	38,595.000	45.595486	1,759,757.78	64.190000	2,477,413.05	717,655.27	0.41
		Base		45.595486	1,759,757.78	64.190000	2,477,413.05	717,655.27	0.41
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,961.000	28.547120	198,716.50	44.100000	306,980.10	108,263.60	0.05
		Base		28.547120	198,716.50	44.100000	306,980.10	108,263.60	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,742.000	23.432234	509,463.63	42.630000	926,861.46	417,397.83	0.15
		Base		23.432234	509,463.63	42.630000	926,861.46	417,397.83	0.15
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,341.000	33.371517	1,045,896.70	43.080000	1,350,170.28	304,273.58	0.22
		Base		33.371517	1,045,896.70	43.080000	1,350,170.28	304,273.58	0.22
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	59,672.000	16.432021	980,531.57	19.300000	1,151,669.60	171,138.03	0.19
		Base		16.432021	980,531.57	19.300000	1,151,669.60	171,138.03	0.19
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,747.000	25.092327	1,725,022.22	22.540000	1,549,557.38	-175,464.84	0.25
		Base		25.092327	1,725,022.22	22.540000	1,549,557.38	-175,464.84	0.25
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,560.000	37.951404	476,669.64	24.550000	308,348.00	-168,321.64	0.05
		Base		37.951404	476,669.64	24.550000	308,348.00	-168,321.64	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,537.000	21.668559	618,355.68	45.560000	1,300,145.72	681,790.04	0.21
		Base		21.668559	618,355.68	45.560000	1,300,145.72	681,790.04	0.21
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,161.000	14.318855	288,682.44	19.150000	386,083.15	97,400.71	0.06
		Base		14.318855	288,682.44	19.150000	386,083.15	97,400.71	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,906.000	42.562429	464,185.85	75.250000	820,676.50	356,490.65	0.13
		Base		42.562429	464,185.85	75.250000	820,676.50	356,490.65	0.13
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	15,006.000	27.995598	420,101.95	62.350000	935,624.10	515,522.15	0.15
		Base		27.995598	420,101.95	62.350000	935,624.10	515,522.15	0.15
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	27,249.000	31.980087	871,425.39	43.600000	1,188,056.40	316,631.01	0.20
		Base		31.980087	871,425.39	43.600000	1,188,056.40	316,631.01	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
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	28,013.000	20.346272	569,960.12	18.420000	515,999.46	-53,960.66	0.08
		Base		20.346272	569,960.12	18.420000	515,999.46	-53,960.66	0.08
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,717.000	61.192727	594,609.73	82.950000	806,025.15	211,415.42	0.13
		Base		61.192727	594,609.73	82.950000	806,025.15	211,415.42	0.13
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,278.000	32.629401	661,658.99	44.700000	906,426.60	244,767.61	0.15
		Base		32.629401	661,658.99	44.700000	906,426.60	244,767.61	0.15
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	24,591.000	16.722851	411,231.63	16.870000	414,850.17	3,618.54	0.07
		Base		16.722851	411,231.63	16.870000	414,850.17	3,618.54	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,411.000	36.215309	413,252.89	48.960000	558,682.56	145,429.67	0.09
		Base		36.215309	413,252.89	48.960000	558,682.56	145,429.67	0.09
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,183.000	66.490697	1,474,963.14	81.050000	1,797,932.15	322,969.01	0.30
		Base		66.490697	1,474,963.14	81.050000	1,797,932.15	322,969.01	0.30
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,549.000	19.634628	442,741.22	53.560000	1,207,724.44	764,983.22	0.20
		Base		19.634628	442,741.22	53.560000	1,207,724.44	764,983.22	0.20
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,438.000	36.026845	1,096,585.10	59.400000	1,808,017.20	711,432.10	0.30
		Base		36.026845	1,096,585.10	59.400000	1,808,017.20	711,432.10	0.30
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,595.000	23.336490	433,942.03	27.650000	514,151.75	80,209.72	0.08
		Base		23.336490	433,942.03	27.650000	514,151.75	80,209.72	0.08
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,334.000	10.704416	581,613.73	13.200000	717,208.80	135,595.07	0.12
		Base		10.704416	581,613.73	13.200000	717,208.80	135,595.07	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	10,182.000	23.566768	239,956.83	15.020000	152,933.64	-87,023.19	0.03
		Base		23.566768	239,956.83	15.020000	152,933.64	-87,023.19	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	15,389.000	47.589243	732,350.86	61.700000	949,501.30	217,150.44	0.16
		Base		47.589243	732,350.86	61.700000	949,501.30	217,150.44	0.16
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	132,223.000	5.960180	788,072.89	6.190000	818,460.37	30,387.48	0.13
		Base		5.960180	788,072.89	6.190000	818,460.37	30,387.48	0.13
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,925.000	36.724497	548,113.12	67.460000	1,006,840.50	458,727.38	0.17
		Base		36.724497	548,113.12	67.460000	1,006,840.50	458,727.38	0.17
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,164.000	12.698038	903,643.20	18.650000	1,327,208.60	423,565.40	0.22
		Base		12.698038	903,643.20	18.650000	1,327,208.60	423,565.40	0.22
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,516.000	45.679347	891,478.13	52.150000	1,017,759.40	126,281.27	0.17
		Base		45.679347	891,478.13	52.150000	1,017,759.40	126,281.27	0.17
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	47,030.000	6.239684	293,452.36	13.130000	617,503.90	324,051.54	0.10
		Base		6.239684	293,452.36	13.130000	617,503.90	324,051.54	0.10
05379B107	AVISTA CORP COMMON STOCK								
		Local	50,085.000	27.466086	1,375,638.90	39.990000	2,002,899.15	627,260.25	0.33
		Base		27.466086	1,375,638.90	39.990000	2,002,899.15	627,260.25	0.33
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,822.000	25.977583	1,346,210.30	43.800000	2,269,803.60	923,593.30	0.37
		Base		25.977583	1,346,210.30	43.800000	2,269,803.60	923,593.30	0.37
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,949.000	18.816070	845,763.51	28.550000	1,283,293.95	437,530.44	0.21
		Base		18.816070	845,763.51	28.550000	1,283,293.95	437,530.44	0.21

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056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,715.000	20.583678	467,558.24	36.950000	839,319.25	371,761.01	0.14
		Base		20.583678	467,558.24	36.950000	839,319.25	371,761.01	0.14
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,753.000	43.547849	1,077,939.91	83.920000	2,077,271.76	999,331.85	0.34
		Base		43.547849	1,077,939.91	83.920000	2,077,271.76	999,331.85	0.34
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,651.000	17.764898	686,631.06	17.350000	670,594.85	-16,036.21	0.11
		Base		17.764898	686,631.06	17.350000	670,594.85	-16,036.21	0.11
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,788.000	4.487391	147,132.58	9.450000	309,846.60	162,714.02	0.05
		Base		4.487391	147,132.58	9.450000	309,846.60	162,714.02	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,605.000	36.162203	745,122.20	55.810000	1,149,965.05	404,842.85	0.19
		Base		36.162203	745,122.20	55.810000	1,149,965.05	404,842.85	0.19
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	43,105.000	11.949873	515,099.26	11.150000	480,620.75	-34,478.51	0.08
		Base		11.949873	515,099.26	11.150000	480,620.75	-34,478.51	0.08
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	29,972.000	11.773569	352,877.40	11.470000	343,778.84	-9,098.56	0.06
		Base		11.773569	352,877.40	11.470000	343,778.84	-9,098.56	0.06
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,053.000	27.300956	1,066,184.23	47.420000	1,851,893.26	785,709.03	0.30
		Base		27.300956	1,066,184.23	47.420000	1,851,893.26	785,709.03	0.30
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	59,028.000	15.179865	896,037.10	6.990000	412,605.72	-483,431.38	0.07
		Base		15.179865	896,037.10	6.990000	412,605.72	-483,431.38	0.07
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,778.000	19.647393	133,170.03	30.900000	209,440.20	76,270.17	0.03
		Base		19.647393	133,170.03	30.900000	209,440.20	76,270.17	0.03

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08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,143.000	17.218690	656,772.48	30.500000	1,163,361.50	506,589.02	0.19
		Base		17.218690	656,772.48	30.500000	1,163,361.50	506,589.02	0.19
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,842.000	10.193562	141,099.28	17.350000	240,158.70	99,059.42	0.04
		Base		10.193562	141,099.28	17.350000	240,158.70	99,059.42	0.04
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	790.000	384.749203	303,951.87	473.200000	373,828.00	69,876.13	0.06
		Base		384.749203	303,951.87	473.200000	373,828.00	69,876.13	0.06
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	22,029.000	18.501502	407,569.58	22.350000	492,348.15	84,778.57	0.08
		Base		18.501502	407,569.58	22.350000	492,348.15	84,778.57	0.08
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,064.000	44.709767	673,507.93	39.300000	592,015.20	-81,492.73	0.10
		Base		44.709767	673,507.93	39.300000	592,015.20	-81,492.73	0.10
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,820.000	27.433455	324,263.44	15.250000	180,255.00	-144,008.44	0.03
		Base		27.433455	324,263.44	15.250000	180,255.00	-144,008.44	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,130.000	32.306500	1,199,540.33	64.000000	2,376,320.00	1,176,779.67	0.39
		Base		32.306500	1,199,540.33	64.000000	2,376,320.00	1,176,779.67	0.39
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	29,951.000	11.104061	332,577.73	14.750000	441,777.25	109,199.52	0.07
		Base		11.104061	332,577.73	14.750000	441,777.25	109,199.52	0.07
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	9,128.000	40.985316	374,113.96	40.630000	370,870.64	-3,243.32	0.06
		Base		40.985316	374,113.96	40.630000	370,870.64	-3,243.32	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,423.000	48.738273	751,690.38	53.210000	820,657.83	68,967.45	0.13
		Base		48.738273	751,690.38	53.210000	820,657.83	68,967.45	0.13

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09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,239.000	30.385206	918,818.23	22.500000	680,377.50	-238,440.73	0.11
		Base		30.385206	918,818.23	22.500000	680,377.50	-238,440.73	0.11
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	64,866.000	8.499948	551,357.60	16.550000	1,073,532.30	522,174.70	0.18
		Base		8.499948	551,357.60	16.550000	1,073,532.30	522,174.70	0.18
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,521.000	25.318595	722,111.64	25.020000	713,595.42	-8,516.22	0.12
		Base		25.318595	722,111.64	25.020000	713,595.42	-8,516.22	0.12
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	64,076.000	10.288697	659,258.56	20.170000	1,292,412.92	633,154.36	0.21
		Base		10.288697	659,258.56	20.170000	1,292,412.92	633,154.36	0.21
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,946.000	30.549704	1,128,689.35	37.550000	1,387,322.30	258,632.95	0.23
		Base		30.549704	1,128,689.35	37.550000	1,387,322.30	258,632.95	0.23
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,405.000	18.760358	626,689.76	22.260000	743,595.30	116,905.54	0.12
		Base		18.760358	626,689.76	22.260000	743,595.30	116,905.54	0.12
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	35,038.000	28.147296	986,224.95	41.250000	1,445,317.50	459,092.55	0.24
		Base		28.147296	986,224.95	41.250000	1,445,317.50	459,092.55	0.24
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,921.000	48.573190	1,210,492.46	20.480000	510,382.08	-700,110.38	0.08
		Base		48.573190	1,210,492.46	20.480000	510,382.08	-700,110.38	0.08
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,039.000	9.203274	506,538.98	16.400000	902,639.60	396,100.62	0.15
		Base		9.203274	506,538.98	16.400000	902,639.60	396,100.62	0.15
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	53,858.000	10.863601	585,091.81	17.070000	919,356.06	334,264.25	0.15
		Base		10.863601	585,091.81	17.070000	919,356.06	334,264.25	0.15

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118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,773.000	42.405395	923,292.67	22.800000	496,424.40	-426,868.27	0.08
		Base		42.405395	923,292.67	22.800000	496,424.40	-426,868.27	0.08
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,775.000	13.825978	148,974.91	7.400000	79,735.00	-69,239.91	0.01
		Base		13.825978	148,974.91	7.400000	79,735.00	-69,239.91	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,189.000	19.930037	502,017.69	48.400000	1,219,147.60	717,129.91	0.20
		Base		19.930037	502,017.69	48.400000	1,219,147.60	717,129.91	0.20
126501105	CTS CORP COMMON STOCK								
		Local	25,564.000	11.669194	298,311.28	22.400000	572,633.60	274,322.32	0.09
		Base		11.669194	298,311.28	22.400000	572,633.60	274,322.32	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	78,475.000	12.946298	1,015,960.75	22.930000	1,799,431.75	783,471.00	0.30
		Base		12.946298	1,015,960.75	22.930000	1,799,431.75	783,471.00	0.30
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,904.000	44.022127	832,194.29	63.170000	1,194,165.68	361,971.39	0.20
		Base		44.022127	832,194.29	63.170000	1,194,165.68	361,971.39	0.20
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	19,023.000	64.836167	1,233,378.40	124.300000	2,364,558.90	1,131,180.50	0.39
		Base		64.836167	1,233,378.40	124.300000	2,364,558.90	1,131,180.50	0.39
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,205.000	23.206602	538,509.20	44.175000	1,025,080.88	486,571.68	0.17
		Base		23.206602	538,509.20	44.175000	1,025,080.88	486,571.68	0.17
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,977.000	12.924725	167,724.15	8.550000	110,953.35	-56,770.80	0.02
		Base		12.924725	167,724.15	8.550000	110,953.35	-56,770.80	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,351.000	15.299392	433,753.06	14.500000	411,089.50	-22,663.56	0.07
		Base		15.299392	433,753.06	14.500000	411,089.50	-22,663.56	0.07

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128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,975.000	31.138789	372,887.00	61.400000	735,265.00	362,378.00	0.12
		Base		31.138789	372,887.00	61.400000	735,265.00	362,378.00	0.12
129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,863.000	15.201795	514,778.39	32.820000	1,111,383.66	596,605.27	0.18
		Base		15.201795	514,778.39	32.820000	1,111,383.66	596,605.27	0.18
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,508.000	16.294384	643,758.53	17.000000	671,636.00	27,877.47	0.11
		Base		16.294384	643,758.53	17.000000	671,636.00	27,877.47	0.11
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,431.000	26.031376	974,380.45	33.900000	1,268,910.90	294,530.45	0.21
		Base		26.031376	974,380.45	33.900000	1,268,910.90	294,530.45	0.21
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	73,439.000	7.498407	550,675.51	10.960000	804,891.44	254,215.93	0.13
		Base		7.498407	550,675.51	10.960000	804,891.44	254,215.93	0.13
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,088.000	13.078074	328,102.71	53.950000	1,353,497.60	1,025,394.89	0.22
		Base		13.078074	328,102.71	53.950000	1,353,497.60	1,025,394.89	0.22
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,321.000	21.727545	615,345.79	78.750000	2,230,278.75	1,614,932.96	0.37
		Base		21.727545	615,345.79	78.750000	2,230,278.75	1,614,932.96	0.37
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,946.000	45.575909	407,722.08	87.800000	785,458.80	377,736.72	0.13
		Base		45.575909	407,722.08	87.800000	785,458.80	377,736.72	0.13
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,903.000	12.216258	915,034.34	10.190000	763,261.57	-151,772.77	0.13
		Base		12.216258	915,034.34	10.190000	763,261.57	-151,772.77	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	16,373.000	33.242993	544,287.53	10.460000	171,261.58	-373,025.95	0.03
		Base		33.242993	544,287.53	10.460000	171,261.58	-373,025.95	0.03

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14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,600.000	17.734092	453,992.76	32.790000	839,424.00	385,431.24	0.14
		Base		17.734092	453,992.76	32.790000	839,424.00	385,431.24	0.14
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,238.000	5.963205	299,579.50	10.090000	506,901.42	207,321.92	0.08
		Base		5.963205	299,579.50	10.090000	506,901.42	207,321.92	0.08
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	57,574.000	12.267199	706,271.73	15.320000	882,033.68	175,761.95	0.15
		Base		12.267199	706,271.73	15.320000	882,033.68	175,761.95	0.15
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	47,773.000	34.264354	1,636,910.96	37.350000	1,784,321.55	147,410.59	0.29
		Base		34.264354	1,636,910.96	37.350000	1,784,321.55	147,410.59	0.29
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	19,580.000	28.206105	552,275.54	30.080000	588,966.40	36,690.86	0.10
		Base		28.206105	552,275.54	30.080000	588,966.40	36,690.86	0.10
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,596.000	100.204639	660,949.80	99.850000	658,610.60	-2,339.20	0.11
		Base		100.204639	660,949.80	99.850000	658,610.60	-2,339.20	0.11
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,249.000	5.473520	324,300.61	6.530000	386,895.97	62,595.36	0.06
		Base		5.473520	324,300.61	6.530000	386,895.97	62,595.36	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	22,012.000	20.554018	452,435.05	7.150000	157,385.80	-295,049.25	0.03
		Base		20.554018	452,435.05	7.150000	157,385.80	-295,049.25	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,864.000	16.022935	126,004.36	33.090000	260,219.76	134,215.40	0.04
		Base		16.022935	126,004.36	33.090000	260,219.76	134,215.40	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,147.000	9.671905	252,891.29	30.900000	807,942.30	555,051.01	0.13
		Base		9.671905	252,891.29	30.900000	807,942.30	555,051.01	0.13

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154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,058.000	21.620436	520,144.44	31.420000	755,902.36	235,757.92	0.12
		Base		21.620436	520,144.44	31.420000	755,902.36	235,757.92	0.12
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,730.000	13.488079	522,393.29	8.560000	331,528.80	-190,864.49	0.05
		Base		13.488079	522,393.29	8.560000	331,528.80	-190,864.49	0.05
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,567.000	25.629693	424,607.13	33.550000	555,822.85	131,215.72	0.09
		Base		25.629693	424,607.13	33.550000	555,822.85	131,215.72	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,875.000	34.309628	819,142.36	36.020000	859,977.50	40,835.14	0.14
		Base		34.309628	819,142.36	36.020000	859,977.50	40,835.14	0.14
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,660.000	74.509032	943,284.35	160.410000	2,030,790.60	1,087,506.25	0.33
		Base		74.509032	943,284.35	160.410000	2,030,790.60	1,087,506.25	0.33
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	141,891.000	4.054738	575,330.86	22.090000	3,134,372.19	2,559,041.33	0.52
		Base		4.054738	575,330.86	22.090000	3,134,372.19	2,559,041.33	0.52
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,899.000	30.401957	1,425,821.38	25.860000	1,212,808.14	-213,013.24	0.20
		Base		30.401957	1,425,821.38	25.860000	1,212,808.14	-213,013.24	0.20
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,075.000	49.982175	703,499.11	100.950000	1,420,871.25	717,372.14	0.23
		Base		49.982175	703,499.11	100.950000	1,420,871.25	717,372.14	0.23
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,127.000	30.317651	397,979.81	32.450000	425,971.15	27,991.34	0.07
		Base		30.317651	397,979.81	32.450000	425,971.15	27,991.34	0.07
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	57,977.000	4.230450	245,268.80	0.631800	36,629.87	-208,638.93	0.01
		Base		4.230450	245,268.80	0.631800	36,629.87	-208,638.93	0.01

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Base Currency: USD - US DOLLAR

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171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	32,794.000	16.868255	553,177.54	22.350000	732,945.90	179,768.36	0.12
		Base		16.868255	553,177.54	22.350000	732,945.90	179,768.36	0.12
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,818.000	43.213691	553,913.09	64.880000	831,631.84	277,718.75	0.14
		Base		43.213691	553,913.09	64.880000	831,631.84	277,718.75	0.14
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,710.000	35.602520	416,905.51	67.600000	791,596.00	374,690.49	0.13
		Base		35.602520	416,905.51	67.600000	791,596.00	374,690.49	0.13
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,049.000	40.415907	527,387.17	65.550000	855,361.95	327,974.78	0.14
		Base		40.415907	527,387.17	65.550000	855,361.95	327,974.78	0.14
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	47,956.000	16.699085	800,821.33	5.610000	269,033.16	-531,788.17	0.04
		Base		16.699085	800,821.33	5.610000	269,033.16	-531,788.17	0.04
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,945.000	36.831529	1,176,583.18	41.350000	1,320,925.75	144,342.57	0.22
		Base		36.831529	1,176,583.18	41.350000	1,320,925.75	144,342.57	0.22
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	19,159.000	52.601277	1,007,787.86	137.385000	2,632,159.22	1,624,371.36	0.43
		Base		52.601277	1,007,787.86	137.385000	2,632,159.22	1,624,371.36	0.43
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,385.000	12.086877	234,304.12	13.900000	269,451.50	35,147.38	0.04
		Base		12.086877	234,304.12	13.900000	269,451.50	35,147.38	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,292.000	22.021276	997,387.63	44.680000	2,023,646.56	1,026,258.93	0.33
		Base		22.021276	997,387.63	44.680000	2,023,646.56	1,026,258.93	0.33
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,806.000	13.224405	380,942.20	33.300000	959,239.80	578,297.60	0.16
		Base		13.224405	380,942.20	33.300000	959,239.80	578,297.60	0.16

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203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,632.000	29.080070	1,007,100.97	61.790000	2,139,911.28	1,132,810.31	0.35
		Base		29.080070	1,007,100.97	61.790000	2,139,911.28	1,132,810.31	0.35
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	88,707.000	11.287247	1,001,257.82	5.590000	495,872.13	-505,385.69	0.08
		Base		11.287247	1,001,257.82	5.590000	495,872.13	-505,385.69	0.08
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,343.000	60.078228	501,232.66	23.600000	196,894.80	-304,337.86	0.03
		Base		60.078228	501,232.66	23.600000	196,894.80	-304,337.86	0.03
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,358.000	23.648406	434,137.43	11.850000	217,542.30	-216,595.13	0.04
		Base		23.648406	434,137.43	11.850000	217,542.30	-216,595.13	0.04
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,324.000	31.162635	602,186.76	44.170000	853,541.08	251,354.32	0.14
		Base		31.162635	602,186.76	44.170000	853,541.08	251,354.32	0.14
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,528.000	23.898927	944,676.77	26.850000	1,061,326.80	116,650.03	0.17
		Base		23.898927	944,676.77	26.850000	1,061,326.80	116,650.03	0.17
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,741.000	37.551849	666,207.35	9.340000	165,700.94	-500,506.41	0.03
		Base		37.551849	666,207.35	9.340000	165,700.94	-500,506.41	0.03
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,776.000	99.234407	1,367,053.19	103.380000	1,424,162.88	57,109.69	0.23
		Base		99.234407	1,367,053.19	103.380000	1,424,162.88	57,109.69	0.23
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,015.000	33.659921	1,212,262.07	43.070000	1,551,166.05	338,903.98	0.26
		Base		33.659921	1,212,262.07	43.070000	1,551,166.05	338,903.98	0.26
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,449.000	46.853185	1,239,219.88	79.370000	2,099,257.13	860,037.25	0.35
		Base		46.853185	1,239,219.88	79.370000	2,099,257.13	860,037.25	0.35

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221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,758.000	27.844438	216,017.15	36.600000	283,942.80	67,925.65	0.05
		Base		27.844438	216,017.15	36.600000	283,942.80	67,925.65	0.05
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,797.000	37.273664	1,185,190.69	20.700000	658,197.90	-526,992.79	0.11
		Base		37.273664	1,185,190.69	20.700000	658,197.90	-526,992.79	0.11
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,391.000	19.983247	1,146,858.53	6.860000	393,702.26	-753,156.27	0.06
		Base		19.983247	1,146,858.53	6.860000	393,702.26	-753,156.27	0.06
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,759.000	8.203741	211,320.17	15.610000	402,097.99	190,777.82	0.07
		Base		8.203741	211,320.17	15.610000	402,097.99	190,777.82	0.07
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	21,018.000	7.112564	149,491.87	19.150000	402,494.70	253,002.83	0.07
		Base		7.112564	149,491.87	19.150000	402,494.70	253,002.83	0.07
229669106	CUBIC CORP COMMON STOCK								
		Local	19,445.000	47.904748	931,507.83	47.950000	932,387.75	879.92	0.15
		Base		47.904748	931,507.83	47.950000	932,387.75	879.92	0.15
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	21,975.000	26.320795	578,399.46	35.820000	787,144.50	208,745.04	0.13
		Base		26.320795	578,399.46	35.820000	787,144.50	208,745.04	0.13
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	18,617.000	26.536779	494,035.22	45.600000	848,935.20	354,899.98	0.14
		Base		26.536779	494,035.22	45.600000	848,935.20	354,899.98	0.14
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	38,845.000	8.119986	315,420.86	6.250000	242,781.25	-72,639.61	0.04
		Base		8.119986	315,420.86	6.250000	242,781.25	-72,639.61	0.04
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	16,872.000	7.757899	130,891.27	13.050000	220,179.60	89,288.33	0.04
		Base		7.757899	130,891.27	13.050000	220,179.60	89,288.33	0.04

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233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	12,040.000	59.887042	721,039.99	34.740000	418,269.60	-302,770.39	0.07
		Base		59.887042	721,039.99	34.740000	418,269.60	-302,770.39	0.07
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,265.000	10.355122	323,752.90	10.700000	334,535.50	10,782.60	0.06
		Base		10.355122	323,752.90	10.700000	334,535.50	10,782.60	0.06
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	128,446.000	16.889059	2,169,332.09	12.910000	1,658,237.86	-511,094.23	0.27
		Base		16.889059	2,169,332.09	12.910000	1,658,237.86	-511,094.23	0.27
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	29,204.000	41.130589	1,201,177.71	56.300000	1,644,185.20	443,007.49	0.27
		Base		41.130589	1,201,177.71	56.300000	1,644,185.20	443,007.49	0.27
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,255.000	62.092277	512,571.75	77.070000	636,212.85	123,641.10	0.10
		Base		62.092277	512,571.75	77.070000	636,212.85	123,641.10	0.10
249908104	DEPOMED INC COMMON STOCK								
		Local	48,054.000	12.135476	583,158.17	18.020000	865,933.08	282,774.91	0.14
		Base		12.135476	583,158.17	18.020000	865,933.08	282,774.91	0.14
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	156,313.000	10.557323	1,650,246.85	11.530000	1,802,288.89	152,042.04	0.30
		Base		10.557323	1,650,246.85	11.530000	1,802,288.89	152,042.04	0.30
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,259.000	11.207846	227,059.75	13.750000	278,561.25	51,501.50	0.05
		Base		11.207846	227,059.75	13.750000	278,561.25	51,501.50	0.05
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,316.000	14.259998	346,746.11	20.100000	488,751.60	142,005.49	0.08
		Base		14.259998	346,746.11	20.100000	488,751.60	142,005.49	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,272.000	61.738214	819,389.57	77.000000	1,021,944.00	202,554.43	0.17
		Base		61.738214	819,389.57	77.000000	1,021,944.00	202,554.43	0.17

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254543101	DIODES INC COMMON STOCK USD.667								
		30,146.000	Local	24.664184	743,526.49	25.670000	773,847.82	30,321.33	0.13
			Base	24.664184	743,526.49	25.670000	773,847.82	30,321.33	0.13
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		33,441.000	Local	27.734015	927,453.20	12.600000	421,356.60	-506,096.60	0.07
			Base	27.734015	927,453.20	12.600000	421,356.60	-506,096.60	0.07
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		54,467.000	Local	25.244294	1,374,980.95	16.320000	888,901.44	-486,079.51	0.15
			Base	25.244294	1,374,980.95	16.320000	888,901.44	-486,079.51	0.15
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		20,542.000	Local	26.164324	537,467.55	22.980000	472,055.16	-65,412.39	0.08
			Base	26.164324	537,467.55	22.980000	472,055.16	-65,412.39	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		23,675.000	Local	39.165494	927,243.08	73.060000	1,729,695.50	802,452.42	0.28
			Base	39.165494	927,243.08	73.060000	1,729,695.50	802,452.42	0.28
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		16,813.000	Local	13.331272	224,138.67	12.300000	206,799.90	-17,338.77	0.03
			Base	13.331272	224,138.67	12.300000	206,799.90	-17,338.77	0.03
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		15,196.000	Local	20.391754	309,873.10	16.970000	257,876.12	-51,996.98	0.04
			Base	20.391754	309,873.10	16.970000	257,876.12	-51,996.98	0.04
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		6,143.000	Local	61.245263	376,229.65	79.340000	487,385.62	111,155.97	0.08
			Base	61.245263	376,229.65	79.340000	487,385.62	111,155.97	0.08
277276101	EASTGROUP PROPERTIES INC REIT								
		25,550.000	Local	49.862070	1,273,975.89	73.840000	1,886,612.00	612,636.11	0.31
			Base	49.862070	1,273,975.89	73.840000	1,886,612.00	612,636.11	0.31
278715206	EBIX INC COMMON STOCK USD.1								
		17,453.000	Local	21.087723	368,044.03	57.050000	995,693.65	627,649.62	0.16
			Base	21.087723	368,044.03	57.050000	995,693.65	627,649.62	0.16

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27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,438.000	25.226698	540,809.96	25.050000	537,021.90	-3,788.06	0.09
		Base		25.226698	540,809.96	25.050000	537,021.90	-3,788.06	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,025.000	16.428575	213,982.19	10.650000	138,716.25	-75,265.94	0.02
		Base		16.428575	213,982.19	10.650000	138,716.25	-75,265.94	0.02
282914100	8X8 INC COMMON STOCK USD.001								
		Local	70,660.000	10.245026	723,913.51	14.300000	1,010,438.00	286,524.49	0.17
		Base		10.245026	723,913.51	14.300000	1,010,438.00	286,524.49	0.17
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,621.000	33.524377	1,060,074.32	46.500000	1,470,376.50	410,302.18	0.24
		Base		33.524377	1,060,074.32	46.500000	1,470,376.50	410,302.18	0.24
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	25,333.000	11.908591	301,680.34	5.920000	149,971.36	-151,708.98	0.02
		Base		11.908591	301,680.34	5.920000	149,971.36	-151,708.98	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,496.000	24.183629	882,605.73	43.860000	1,600,714.56	718,108.83	0.26
		Base		24.183629	882,605.73	43.860000	1,600,714.56	718,108.83	0.26
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,433.000	22.583036	213,025.78	24.910000	234,976.03	21,950.25	0.04
		Base		22.583036	213,025.78	24.910000	234,976.03	21,950.25	0.04
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	26,863.000	21.701380	582,964.18	32.840000	882,180.92	299,216.74	0.15
		Base		21.701380	582,964.18	32.840000	882,180.92	299,216.74	0.15
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,039.000	18.388712	460,434.96	39.600000	991,544.40	531,109.44	0.16
		Base		18.388712	460,434.96	39.600000	991,544.40	531,109.44	0.16
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,844.000	45.761350	496,236.08	33.500000	363,274.00	-132,962.08	0.06
		Base		45.761350	496,236.08	33.500000	363,274.00	-132,962.08	0.06

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292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,330.000	29.215724	535,524.22	28.650000	525,154.50	-10,369.72	0.09
		Base		29.215724	535,524.22	28.650000	525,154.50	-10,369.72	0.09
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,172.000	28.898551	467,347.36	43.350000	701,056.20	233,708.84	0.12
		Base		28.898551	467,347.36	43.350000	701,056.20	233,708.84	0.12
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,775.000	21.648472	298,207.70	33.700000	464,217.50	166,009.80	0.08
		Base		21.648472	298,207.70	33.700000	464,217.50	166,009.80	0.08
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,669.000	47.035918	784,041.72	67.360000	1,122,823.84	338,782.12	0.18
		Base		47.035918	784,041.72	67.360000	1,122,823.84	338,782.12	0.18
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	18,143.000	27.663454	501,898.04	12.550000	227,694.65	-274,203.39	0.04
		Base		27.663454	501,898.04	12.550000	227,694.65	-274,203.39	0.04
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	37,146.000	12.270405	455,796.48	22.210000	825,012.66	369,216.18	0.14
		Base		12.270405	455,796.48	22.210000	825,012.66	369,216.18	0.14
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	5,139.000	77.344032	397,470.98	115.200000	592,012.80	194,541.82	0.10
		Base		77.344032	397,470.98	115.200000	592,012.80	194,541.82	0.10
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,070.000	34.711663	696,663.08	56.650000	1,136,965.50	440,302.42	0.19
		Base		34.711663	696,663.08	56.650000	1,136,965.50	440,302.42	0.19
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	28,847.000	33.586883	968,880.81	20.900000	602,902.30	-365,978.51	0.10
		Base		33.586883	968,880.81	20.900000	602,902.30	-365,978.51	0.10
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,850.000	22.259998	441,860.96	36.850000	731,472.50	289,611.54	0.12
		Base		22.259998	441,860.96	36.850000	731,472.50	289,611.54	0.12

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Base Currency: USD - US DOLLAR

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29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,369.000	45.089800	1,369,332.13	68.700000	2,086,350.30	717,018.17	0.34
		Base		45.089800	1,369,332.13	68.700000	2,086,350.30	717,018.17	0.34
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	32,871.000	7.306558	240,173.86	10.780000	354,349.38	114,175.52	0.06
		Base		7.306558	240,173.86	10.780000	354,349.38	114,175.52	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,147.000	28.773190	752,332.60	50.440000	1,318,854.68	566,522.08	0.22
		Base		28.773190	752,332.60	50.440000	1,318,854.68	566,522.08	0.22
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	19,971.000	26.769697	534,617.61	60.300000	1,204,251.30	669,633.69	0.20
		Base		26.769697	534,617.61	60.300000	1,204,251.30	669,633.69	0.20
30219E103	EXPRESS INC COMMON STOCK								
		Local	61,183.000	17.861223	1,092,803.21	10.760000	658,329.08	-434,474.13	0.11
		Base		17.861223	1,092,803.21	10.760000	658,329.08	-434,474.13	0.11
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,405.000	15.088763	368,241.26	23.900000	583,279.50	215,038.24	0.10
		Base		15.088763	368,241.26	23.900000	583,279.50	215,038.24	0.10
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,814.000	23.243573	878,932.46	10.650000	402,719.10	-476,213.36	0.07
		Base		23.243573	878,932.46	10.650000	402,719.10	-476,213.36	0.07
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,382.000	24.518058	328,100.65	23.840000	319,026.88	-9,073.77	0.05
		Base		24.518058	328,100.65	23.840000	319,026.88	-9,073.77	0.05
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,011.000	42.655329	554,988.48	36.000000	468,396.00	-86,592.48	0.08
		Base		42.655329	554,988.48	36.000000	468,396.00	-86,592.48	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,746.000	7.636342	356,968.42	15.610000	729,705.06	372,736.64	0.12
		Base		7.636342	356,968.42	15.610000	729,705.06	372,736.64	0.12

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316394105	FIDELITY SOUTHERN CORP COMMON STOCK								
		16,522.000	Local	19.782181	326,841.20	23.670000	391,075.74	64,234.54	0.06
			Base	19.782181	326,841.20	23.670000	391,075.74	64,234.54	0.06
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		20,871.000	Local	24.201090	505,100.95	29.850000	622,999.35	117,898.40	0.10
			Base	24.201090	505,100.95	29.850000	622,999.35	117,898.40	0.10
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		41,546.000	Local	31.188094	1,295,740.56	36.750000	1,526,815.50	231,074.94	0.25
			Base	31.188094	1,295,740.56	36.750000	1,526,815.50	231,074.94	0.25
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		31,652.000	Local	21.456637	679,145.49	18.810000	595,374.12	-83,771.37	0.10
			Base	21.456637	679,145.49	18.810000	595,374.12	-83,771.37	0.10
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		105,189.000	Local	5.084340	534,816.61	6.610000	695,299.29	160,482.68	0.11
			Base	5.084340	534,816.61	6.610000	695,299.29	160,482.68	0.11
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		69,443.000	Local	6.079347	422,168.09	14.180000	984,701.74	562,533.65	0.16
			Base	6.079347	422,168.09	14.180000	984,701.74	562,533.65	0.16
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		48,346.000	Local	16.519021	798,628.58	28.450000	1,375,443.70	576,815.12	0.23
			Base	16.519021	798,628.58	28.450000	1,375,443.70	576,815.12	0.23
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		51,551.000	Local	20.186922	1,040,656.04	45.200000	2,330,105.20	1,289,449.16	0.38
			Base	20.186922	1,040,656.04	45.200000	2,330,105.20	1,289,449.16	0.38
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		63,461.000	Local	12.651698	802,889.39	25.230000	1,601,121.03	798,231.64	0.26
			Base	12.651698	802,889.39	25.230000	1,601,121.03	798,231.64	0.26
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		12,455.000	Local	37.455591	466,509.39	7.300000	90,921.50	-375,587.89	0.01
			Base	37.455591	466,509.39	7.300000	90,921.50	-375,587.89	0.01

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33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		37,851.000	Local	40.492565	1,532,684.09	47.000000	1,778,997.00	246,312.91	0.29
			Base	40.492565	1,532,684.09	47.000000	1,778,997.00	246,312.91	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01								
		42,827.000	Local	33.047119	1,415,308.98	39.960000	1,711,366.92	296,057.94	0.28
			Base	33.047119	1,415,308.98	39.960000	1,711,366.92	296,057.94	0.28
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		42,035.000	Local	20.269930	852,046.52	9.390000	394,708.65	-457,337.87	0.06
			Base	20.269930	852,046.52	9.390000	394,708.65	-457,337.87	0.06
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		20,720.000	Local	15.636912	323,996.81	13.300000	275,576.00	-48,420.81	0.05
			Base	15.636912	323,996.81	13.300000	275,576.00	-48,420.81	0.05
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		7,819.000	Local	34.843598	272,442.09	42.950000	335,826.05	63,383.96	0.06
			Base	34.843598	272,442.09	42.950000	335,826.05	63,383.96	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		23,818.000	Local	35.458219	844,543.87	47.380000	1,128,496.84	283,952.97	0.19
			Base	35.458219	844,543.87	47.380000	1,128,496.84	283,952.97	0.19
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		61,318.000	Local	19.186194	1,176,459.06	20.520000	1,258,245.36	81,786.30	0.21
			Base	19.186194	1,176,459.06	20.520000	1,258,245.36	81,786.30	0.21
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		22,436.000	Local	23.321136	523,233.00	27.750000	622,599.00	99,366.00	0.10
			Base	23.321136	523,233.00	27.750000	622,599.00	99,366.00	0.10
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		29,590.000	Local	26.092455	772,075.74	18.030000	533,507.70	-238,568.04	0.09
			Base	26.092455	772,075.74	18.030000	533,507.70	-238,568.04	0.09
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		29,991.000	Local	26.411286	792,100.88	38.900000	1,166,649.90	374,549.02	0.19
			Base	26.411286	792,100.88	38.900000	1,166,649.90	374,549.02	0.19

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35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	83,676.000	12.617414	1,055,774.75	12.960000	1,084,440.96	28,666.21	0.18
		Base		12.617414	1,055,774.75	12.960000	1,084,440.96	28,666.21	0.18
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,396.000	14.014016	383,927.97	18.560000	508,469.76	124,541.79	0.08
		Base		14.014016	383,927.97	18.560000	508,469.76	124,541.79	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,244.000	28.183458	1,106,031.64	48.310000	1,895,877.64	789,846.00	0.31
		Base		28.183458	1,106,031.64	48.310000	1,895,877.64	789,846.00	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,741.000	15.237803	270,333.87	13.900000	246,599.90	-23,733.97	0.04
		Base		15.237803	270,333.87	13.900000	246,599.90	-23,733.97	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,390.000	39.782282	612,249.32	96.450000	1,484,365.50	872,116.18	0.24
		Base		39.782282	612,249.32	96.450000	1,484,365.50	872,116.18	0.24
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,535.000	24.247548	1,419,330.20	35.930000	2,103,162.55	683,832.35	0.35
		Base		24.247548	1,419,330.20	35.930000	2,103,162.55	683,832.35	0.35
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	34,160.000	38.522037	1,315,912.80	29.560000	1,009,769.60	-306,143.20	0.17
		Base		38.522037	1,315,912.80	29.560000	1,009,769.60	-306,143.20	0.17
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	90,993.000	12.298777	1,119,102.66	9.710000	883,542.03	-235,560.63	0.15
		Base		12.298777	1,119,102.66	9.710000	883,542.03	-235,560.63	0.15
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,468.000	23.799796	915,530.56	19.050000	732,815.40	-182,715.16	0.12
		Base		23.799796	915,530.56	19.050000	732,815.40	-182,715.16	0.12
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	20,738.000	11.193965	232,140.44	19.450000	403,354.10	171,213.66	0.07
		Base		11.193965	232,140.44	19.450000	403,354.10	171,213.66	0.07

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371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	16,094.000	55.550498	894,029.71	62.100000	999,437.40	105,407.69	0.16
		Base		55.550498	894,029.71	62.100000	999,437.40	105,407.69	0.16
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,490.000	50.996467	1,452,889.34	33.850000	964,386.50	-488,502.84	0.16
		Base		50.996467	1,452,889.34	33.850000	964,386.50	-488,502.84	0.16
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,400.000	45.204476	470,126.55	20.360000	211,744.00	-258,382.55	0.03
		Base		45.204476	470,126.55	20.360000	211,744.00	-258,382.55	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,904.000	20.223402	422,750.00	25.490000	532,842.96	110,092.96	0.09
		Base		20.223402	422,750.00	25.490000	532,842.96	110,092.96	0.09
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,429.000	14.494220	354,079.29	41.650000	1,017,467.85	663,388.56	0.17
		Base		14.494220	354,079.29	41.650000	1,017,467.85	663,388.56	0.17
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,715.000	16.780368	1,002,039.66	36.230000	2,163,474.45	1,161,434.79	0.36
		Base		16.780368	1,002,039.66	36.230000	2,163,474.45	1,161,434.79	0.36
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,983.000	19.559344	664,685.19	23.890000	811,853.87	147,168.68	0.13
		Base		19.559344	664,685.19	23.890000	811,853.87	147,168.68	0.13
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,543.000	23.035498	1,279,460.66	19.065000	1,058,927.30	-220,533.36	0.17
		Base		23.035498	1,279,460.66	19.065000	1,058,927.30	-220,533.36	0.17
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,817.000	31.079572	1,423,972.75	43.590000	1,997,163.03	573,190.28	0.33
		Base		31.079572	1,423,972.75	43.590000	1,997,163.03	573,190.28	0.33
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	34,467.000	21.288182	733,739.76	23.550000	811,697.85	77,958.09	0.13
		Base		21.288182	733,739.76	23.550000	811,697.85	77,958.09	0.13

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393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,844.000	23.625936	657,840.55	27.850000	775,455.40	117,614.85	0.13
		Base		23.625936	657,840.55	27.850000	775,455.40	117,614.85	0.13
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	22,136.000	32.835489	726,846.39	41.550000	919,750.80	192,904.41	0.15
		Base		32.835489	726,846.39	41.550000	919,750.80	192,904.41	0.15
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,223.000	45.366129	962,805.35	27.700000	587,877.10	-374,928.25	0.10
		Base		45.366129	962,805.35	27.700000	587,877.10	-374,928.25	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	23,197.000	11.044171	256,191.64	26.200000	607,761.40	351,569.76	0.10
		Base		11.044171	256,191.64	26.200000	607,761.40	351,569.76	0.10
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,509.000	53.126724	823,942.36	77.940000	1,208,771.46	384,829.10	0.20
		Base		53.126724	823,942.36	77.940000	1,208,771.46	384,829.10	0.20
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	48,055.000	13.644369	655,680.17	12.100000	581,465.50	-74,214.67	0.10
		Base		13.644369	655,680.17	12.100000	581,465.50	-74,214.67	0.10
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,505.000	25.464852	267,508.27	11.900000	125,009.50	-142,498.77	0.02
		Base		25.464852	267,508.27	11.900000	125,009.50	-142,498.77	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,597.000	42.089635	277,665.32	39.480000	260,449.56	-17,215.76	0.04
		Base		42.089635	277,665.32	39.480000	260,449.56	-17,215.76	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,342.000	20.574385	562,544.84	30.250000	827,095.50	264,550.66	0.14
		Base		20.574385	562,544.84	30.250000	827,095.50	264,550.66	0.14
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	66,062.000	14.533040	960,081.69	18.160000	1,199,685.92	239,604.23	0.20
		Base		14.533040	960,081.69	18.160000	1,199,685.92	239,604.23	0.20

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,310.000	33.651073	1,356,474.75	40.200000	1,620,462.00	263,987.25	0.27
		Base		33.651073	1,356,474.75	40.200000	1,620,462.00	263,987.25	0.27
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,168.000	11.823069	297,563.01	34.900000	878,363.20	580,800.19	0.14
		Base		11.823069	297,563.01	34.900000	878,363.20	580,800.19	0.14
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	61,137.000	6.166057	376,974.21	5.000000	305,685.00	-71,289.21	0.05
		Base		6.166057	376,974.21	5.000000	305,685.00	-71,289.21	0.05
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,563.000	15.887428	993,965.16	13.600000	850,856.80	-143,108.36	0.14
		Base		15.887428	993,965.16	13.600000	850,856.80	-143,108.36	0.14
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	14,896.000	14.618884	217,762.89	23.700000	353,035.20	135,272.31	0.06
		Base		14.618884	217,762.89	23.700000	353,035.20	135,272.31	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	41,690.000	27.360096	1,140,642.42	57.000000	2,376,330.00	1,235,687.58	0.39
		Base		27.360096	1,140,642.42	57.000000	2,376,330.00	1,235,687.58	0.39
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,453.000	38.962612	290,388.35	53.950000	402,089.35	111,701.00	0.07
		Base		38.962612	290,388.35	53.950000	402,089.35	111,701.00	0.07
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,747.000	54.667145	532,840.66	42.990000	419,023.53	-113,817.13	0.07
		Base		54.667145	532,840.66	42.990000	419,023.53	-113,817.13	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,642.000	21.167353	1,198,961.21	39.170000	2,218,667.14	1,019,705.93	0.36
		Base		21.167353	1,198,961.21	39.170000	2,218,667.14	1,019,705.93	0.36
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	57,867.000	7.036102	407,158.11	23.520000	1,361,031.84	953,873.73	0.22
		Base		7.036102	407,158.11	23.520000	1,361,031.84	953,873.73	0.22

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42222N103	HEALTHSTREAM INC COMMON STOCK								
		19,814.000	Local	27.354011	541,992.37	25.050000	496,340.70	-45,651.67	0.08
			Base	27.354011	541,992.37	25.050000	496,340.70	-45,651.67	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		33,542.000	Local	32.751925	1,098,565.07	40.520000	1,359,121.84	260,556.77	0.22
			Base	32.751925	1,098,565.07	40.520000	1,359,121.84	260,556.77	0.22
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		33,795.000	Local	17.593203	594,562.31	20.360000	688,066.20	93,503.89	0.11
			Base	17.593203	594,562.31	20.360000	688,066.20	93,503.89	0.11
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		14,501.000	Local	21.484043	311,540.11	24.150000	350,199.15	38,659.04	0.06
			Base	21.484043	311,540.11	24.150000	350,199.15	38,659.04	0.06
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		87,485.000	Local	5.643250	493,699.75	8.820000	771,617.70	277,917.95	0.13
			Base	5.643250	493,699.75	8.820000	771,617.70	277,917.95	0.13
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,463.000	Local	41.510347	724,895.19	37.300000	651,369.90	-73,525.29	0.11
			Base	41.510347	724,895.19	37.300000	651,369.90	-73,525.29	0.11
431571108	HILLENBRAND INC COMMON STOCK								
		49,204.000	Local	23.723383	1,167,285.35	38.350000	1,886,973.40	719,688.05	0.31
			Base	23.723383	1,167,285.35	38.350000	1,886,973.40	719,688.05	0.31
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		96,439.000	Local	10.444750	1,007,281.29	27.770000	2,678,111.03	1,670,829.74	0.44
			Base	10.444750	1,007,281.29	27.770000	2,678,111.03	1,670,829.74	0.44
43785V102	HOMESTREET INC COMMON STOCK								
		18,217.000	Local	32.316570	588,710.96	31.600000	575,657.20	-13,053.76	0.09
			Base	32.316570	588,710.96	31.600000	575,657.20	-13,053.76	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		99,196.000	Local	9.657725	958,007.64	21.890000	2,171,400.44	1,213,392.80	0.36
			Base	9.657725	958,007.64	21.890000	2,171,400.44	1,213,392.80	0.36

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440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		31,376.000	Local	19.305598	605,732.45	42.800000	1,342,892.80	737,160.35	0.22
			Base	19.305598	605,732.45	42.800000	1,342,892.80	737,160.35	0.22
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		25,262.000	Local	29.733008	751,115.25	7.220000	182,391.64	-568,723.61	0.03
			Base	29.733008	751,115.25	7.220000	182,391.64	-568,723.61	0.03
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		25,903.000	Local	35.549530	920,839.48	43.750000	1,133,256.25	212,416.77	0.19
			Base	35.549530	920,839.48	43.750000	1,133,256.25	212,416.77	0.19
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		11,469.000	Local	57.719268	661,982.28	147.350000	1,689,957.15	1,027,974.87	0.28
			Base	57.719268	661,982.28	147.350000	1,689,957.15	1,027,974.87	0.28
44967H101	ILG INC COMMON STOCK USD.01								
		82,711.000	Local	14.889975	1,231,564.71	18.170000	1,502,858.87	271,294.16	0.25
			Base	14.889975	1,231,564.71	18.170000	1,502,858.87	271,294.16	0.25
45071R109	IXIA COMMON STOCK								
		49,340.000	Local	15.355636	757,647.08	16.100000	794,374.00	36,726.92	0.13
			Base	15.355636	757,647.08	16.100000	794,374.00	36,726.92	0.13
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		43,799.000	Local	19.838819	868,920.45	9.340000	409,082.66	-459,837.79	0.07
			Base	19.838819	868,920.45	9.340000	409,082.66	-459,837.79	0.07
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		57,651.000	Local	22.931048	1,321,997.86	13.250000	763,875.75	-558,122.11	0.13
			Base	22.931048	1,321,997.86	13.250000	763,875.75	-558,122.11	0.13
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		21,070.000	Local	32.643547	687,799.54	70.450000	1,484,381.50	796,581.96	0.24
			Base	32.643547	687,799.54	70.450000	1,484,381.50	796,581.96	0.24
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		8,627.000	Local	59.311050	511,676.43	87.900000	758,313.30	246,636.87	0.12
			Base	59.311050	511,676.43	87.900000	758,313.30	246,636.87	0.12

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45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	32,864.000	26.701047	877,503.20	54.860000	1,802,919.04	925,415.84	0.30
		Base		26.701047	877,503.20	54.860000	1,802,919.04	925,415.84	0.30
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,685.000	19.035895	527,008.74	40.440000	1,119,581.40	592,572.66	0.18
		Base		19.035895	527,008.74	40.440000	1,119,581.40	592,572.66	0.18
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,715.000	47.121314	881,875.39	68.500000	1,281,977.50	400,102.11	0.21
		Base		47.121314	881,875.39	68.500000	1,281,977.50	400,102.11	0.21
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,103.000	50.174729	757,788.93	52.260000	789,282.78	31,493.85	0.13
		Base		50.174729	757,788.93	52.260000	789,282.78	31,493.85	0.13
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	13,623.000	40.646611	553,728.78	35.640000	485,523.72	-68,205.06	0.08
		Base		40.646611	553,728.78	35.640000	485,523.72	-68,205.06	0.08
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,777.000	37.529346	554,571.14	70.950000	1,048,428.15	493,857.01	0.17
		Base		37.529346	554,571.14	70.950000	1,048,428.15	493,857.01	0.17
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,490.000	46.389373	579,403.27	67.170000	838,953.30	259,550.03	0.14
		Base		46.389373	579,403.27	67.170000	838,953.30	259,550.03	0.14
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,479.000	25.786466	399,148.71	41.300000	639,282.70	240,133.99	0.11
		Base		25.786466	399,148.71	41.300000	639,282.70	240,133.99	0.11
45781M101	INNOVIVA INC COMMON STOCK								
		Local	60,241.000	10.579368	637,311.72	10.700000	644,578.70	7,266.98	0.11
		Base		10.579368	637,311.72	10.700000	644,578.70	7,266.98	0.11
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	23,339.000	45.475879	1,061,361.54	85.790000	2,002,252.81	940,891.27	0.33
		Base		45.475879	1,061,361.54	85.790000	2,002,252.81	940,891.27	0.33

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45825N107	INTELIQUENT INC COMMON STOCK USD.001								
		Local	26,862.000	19.803419	531,959.45	22.920000	615,677.04	83,717.59	0.10
		Base		19.803419	531,959.45	22.920000	615,677.04	83,717.59	0.10
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,429.000	27.424559	587,680.87	29.450000	631,084.05	43,403.18	0.10
		Base		27.424559	587,680.87	29.450000	631,084.05	43,403.18	0.10
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,350.000	21.981438	293,452.20	32.750000	437,212.50	143,760.30	0.07
		Base		21.981438	293,452.20	32.750000	437,212.50	143,760.30	0.07
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	53,049.000	22.833795	1,211,310.00	36.510000	1,936,818.99	725,508.99	0.32
		Base		22.833795	1,211,310.00	36.510000	1,936,818.99	725,508.99	0.32
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	50,558.000	16.402485	829,276.83	18.550000	937,850.90	108,574.07	0.15
		Base		16.402485	829,276.83	18.550000	937,850.90	108,574.07	0.15
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,639.000	29.770967	346,504.28	39.600000	460,904.40	114,400.12	0.08
		Base		29.770967	346,504.28	39.600000	460,904.40	114,400.12	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,760.000	23.334865	577,771.25	13.050000	323,118.00	-254,653.25	0.05
		Base		23.334865	577,771.25	13.050000	323,118.00	-254,653.25	0.05
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,142.000	14.549060	351,243.40	19.740000	476,563.08	125,319.68	0.08
		Base		14.549060	351,243.40	19.740000	476,563.08	125,319.68	0.08
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,776.000	9.452013	593,359.58	9.600000	602,649.60	9,290.02	0.10
		Base		9.452013	593,359.58	9.600000	602,649.60	9,290.02	0.10
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,173.000	29.237243	619,040.14	58.450000	1,237,561.85	618,521.71	0.20
		Base		29.237243	619,040.14	58.450000	1,237,561.85	618,521.71	0.20

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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	137.520000	31,966,661.52	7,758,572.46	5.26
		Base		104.142762	24,208,089.06	137.520000	31,966,661.52	7,758,572.46	5.26
465741106	ITRON INC COMMON STOCK								
		Local	25,974.000	34.671727	900,563.45	62.850000	1,632,465.90	731,902.45	0.27
		Base		34.671727	900,563.45	62.850000	1,632,465.90	731,902.45	0.27
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,663.000	63.303022	738,303.14	133.430000	1,556,194.09	817,890.95	0.26
		Base		63.303022	738,303.14	133.430000	1,556,194.09	817,890.95	0.26
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,752.000	22.455724	510,912.64	85.950000	1,955,534.40	1,444,621.76	0.32
		Base		22.455724	510,912.64	85.950000	1,955,534.40	1,444,621.76	0.32
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	13,976.000	58.910100	823,327.56	77.690000	1,085,795.44	262,467.88	0.18
		Base		58.910100	823,327.56	77.690000	1,085,795.44	262,467.88	0.18
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,153.000	35.440002	749,662.36	48.930000	1,035,016.29	285,353.93	0.17
		Base		35.440002	749,662.36	48.930000	1,035,016.29	285,353.93	0.17
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	68,615.000	13.217899	906,946.13	22.050000	1,512,960.75	606,014.62	0.25
		Base		13.217899	906,946.13	22.050000	1,512,960.75	606,014.62	0.25
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,813.000	16.839461	384,158.63	22.920000	522,873.96	138,715.33	0.09
		Base		16.839461	384,158.63	22.920000	522,873.96	138,715.33	0.09
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	66,453.000	15.600505	1,036,700.34	7.850000	521,656.05	-515,044.29	0.09
		Base		15.600505	1,036,700.34	7.850000	521,656.05	-515,044.29	0.09
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,408.000	14.337625	163,563.63	15.510000	176,938.08	13,374.45	0.03
		Base		14.337625	163,563.63	15.510000	176,938.08	13,374.45	0.03

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49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		65,193.000	Local	24.423287	1,592,227.35	23.480000	1,530,731.64	-61,495.71	0.25
			Base	24.423287	1,592,227.35	23.480000	1,530,731.64	-61,495.71	0.25
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		51,837.000	Local	19.562978	1,014,086.10	33.050000	1,713,212.85	699,126.75	0.28
			Base	19.562978	1,014,086.10	33.050000	1,713,212.85	699,126.75	0.28
500600101	KOPIN CORP COMMON STOCK USD.01								
		47,413.000	Local	3.957858	187,653.90	2.840000	134,652.92	-53,000.98	0.02
			Base	3.957858	187,653.90	2.840000	134,652.92	-53,000.98	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		16,124.000	Local	35.098071	565,921.29	40.300000	649,797.20	83,875.91	0.11
			Base	35.098071	565,921.29	40.300000	649,797.20	83,875.91	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		45,183.000	Local	19.635092	887,172.36	29.430000	1,329,735.69	442,563.33	0.22
			Base	19.635092	887,172.36	29.430000	1,329,735.69	442,563.33	0.22
50077C106	KRATON CORP COMMON STOCK USD.01								
		24,125.000	Local	28.445442	686,246.29	28.480000	687,080.00	833.71	0.11
			Base	28.445442	686,246.29	28.480000	687,080.00	833.71	0.11
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		55,311.000	Local	10.608161	586,747.97	15.950000	882,210.45	295,462.48	0.15
			Base	10.608161	586,747.97	15.950000	882,210.45	295,462.48	0.15
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		11,631.000	Local	26.760503	311,251.41	45.700000	531,536.70	220,285.29	0.09
			Base	26.760503	311,251.41	45.700000	531,536.70	220,285.29	0.09
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		13,286.000	Local	37.324035	495,887.13	28.730000	381,706.78	-114,180.35	0.06
			Base	37.324035	495,887.13	28.730000	381,706.78	-114,180.35	0.06
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		19,215.000	Local	34.953082	671,623.48	107.750000	2,070,416.25	1,398,792.77	0.34
			Base	34.953082	671,623.48	107.750000	2,070,416.25	1,398,792.77	0.34

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502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,682.000	34.774398	545,332.11	8.420000	132,042.44	-413,289.67	0.02
		Base		34.774398	545,332.11	8.420000	132,042.44	-413,289.67	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,606.000	34.786795	1,064,684.65	46.980000	1,437,869.88	373,185.23	0.24
		Base		34.786795	1,064,684.65	46.980000	1,437,869.88	373,185.23	0.24
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	20,731.000	33.985360	704,550.49	29.680000	615,296.08	-89,254.41	0.10
		Base		33.985360	704,550.49	29.680000	615,296.08	-89,254.41	0.10
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	38,179.000	13.647524	521,048.83	31.050000	1,185,457.95	664,409.12	0.19
		Base		13.647524	521,048.83	31.050000	1,185,457.95	664,409.12	0.19
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,494.000	52.383746	392,563.79	48.100000	360,461.40	-32,102.39	0.06
		Base		52.383746	392,563.79	48.100000	360,461.40	-32,102.39	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	22,810.000	39.223461	894,687.14	22.050000	502,960.50	-391,726.64	0.08
		Base		39.223461	894,687.14	22.050000	502,960.50	-391,726.64	0.08
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,432.000	19.858867	644,062.79	43.060000	1,396,521.92	752,459.13	0.23
		Base		19.858867	644,062.79	43.060000	1,396,521.92	752,459.13	0.23
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,612.000	86.600064	485,999.56	101.350000	568,776.20	82,776.64	0.09
		Base		86.600064	485,999.56	101.350000	568,776.20	82,776.64	0.09
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	166,509.000	9.630537	1,603,571.07	10.800000	1,798,297.20	194,726.13	0.30
		Base		9.630537	1,603,571.07	10.800000	1,798,297.20	194,726.13	0.30
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,841.000	63.972208	949,411.54	101.610000	1,507,994.01	558,582.47	0.25
		Base		63.972208	949,411.54	101.610000	1,507,994.01	558,582.47	0.25

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535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,295.000	69.368476	575,411.51	74.610000	618,889.95	43,478.44	0.10
		Base		69.368476	575,411.51	74.610000	618,889.95	43,478.44	0.10
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,044.000	25.443268	484,541.60	9.750000	185,679.00	-298,862.60	0.03
		Base		25.443268	484,541.60	9.750000	185,679.00	-298,862.60	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,269.000	40.344460	737,052.94	96.830000	1,768,987.27	1,031,934.33	0.29
		Base		40.344460	737,052.94	96.830000	1,768,987.27	1,031,934.33	0.29
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,618.000	12.025709	500,485.97	7.550000	314,215.90	-186,270.07	0.05
		Base		12.025709	500,485.97	7.550000	314,215.90	-186,270.07	0.05
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	19,888.000	40.984882	815,107.33	96.550000	1,920,186.40	1,105,079.07	0.32
		Base		40.984882	815,107.33	96.550000	1,920,186.40	1,105,079.07	0.32
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,262.000	28.401107	603,864.33	15.740000	334,663.88	-269,200.45	0.06
		Base		28.401107	603,864.33	15.740000	334,663.88	-269,200.45	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	42,700.000	26.077278	1,113,499.76	38.650000	1,650,355.00	536,855.24	0.27
		Base		26.077278	1,113,499.76	38.650000	1,650,355.00	536,855.24	0.27
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	30,950.000	22.120662	684,634.48	20.230000	626,118.50	-58,515.98	0.10
		Base		22.120662	684,634.48	20.230000	626,118.50	-58,515.98	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,397.000	14.459586	266,013.00	15.620000	287,361.14	21,348.14	0.05
		Base		14.459586	266,013.00	15.620000	287,361.14	21,348.14	0.05
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,388.000	14.779057	197,862.01	61.850000	828,047.80	630,185.79	0.14
		Base		14.779057	197,862.01	61.850000	828,047.80	630,185.79	0.14

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552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		32,141.450	Local	22.571763	725,489.18	25.660000	824,749.61	99,260.43	0.14
			Base	22.571763	725,489.18	25.660000	824,749.61	99,260.43	0.14
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		19,250.000	Local	16.283797	313,463.09	25.180000	484,715.00	171,251.91	0.08
			Base	16.283797	313,463.09	25.180000	484,715.00	171,251.91	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		41,818.000	Local	28.708776	1,200,543.58	59.400000	2,483,989.20	1,283,445.62	0.41
			Base	28.708776	1,200,543.58	59.400000	2,483,989.20	1,283,445.62	0.41
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		13,012.000	Local	45.576137	593,036.69	56.700000	737,780.40	144,743.71	0.12
			Base	45.576137	593,036.69	56.700000	737,780.40	144,743.71	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		12,536.000	Local	30.609539	383,721.18	37.680000	472,356.48	88,635.30	0.08
			Base	30.609539	383,721.18	37.680000	472,356.48	88,635.30	0.08
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		42,577.000	Local	26.468981	1,126,969.79	35.750000	1,522,127.75	395,157.96	0.25
			Base	26.468981	1,126,969.79	35.750000	1,522,127.75	395,157.96	0.25
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		18,136.000	Local	53.321314	967,035.35	75.250000	1,364,734.00	397,698.65	0.22
			Base	53.321314	967,035.35	75.250000	1,364,734.00	397,698.65	0.22
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		19,784.000	Local	29.507747	583,781.26	42.250000	835,874.00	252,092.74	0.14
			Base	29.507747	583,781.26	42.250000	835,874.00	252,092.74	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		14,773.000	Local	12.827064	189,494.22	31.500000	465,349.50	275,855.28	0.08
			Base	12.827064	189,494.22	31.500000	465,349.50	275,855.28	0.08
567908108	MARINEMAX INC COMMON STOCK USD.001								
		19,262.000	Local	11.361205	218,839.54	19.350000	372,719.70	153,880.16	0.06
			Base	11.361205	218,839.54	19.350000	372,719.70	153,880.16	0.06

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57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		18,960.000	Local	29.674424	562,627.07	84.850000	1,608,756.00	1,046,128.93	0.26
			Base	29.674424	562,627.07	84.850000	1,608,756.00	1,046,128.93	0.26
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		18,045.000	Local	21.725356	392,034.04	23.300000	420,448.50	28,414.46	0.07
			Base	21.725356	392,034.04	23.300000	420,448.50	28,414.46	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
		34,501.000	Local	25.414137	876,813.14	67.400000	2,325,367.40	1,448,554.26	0.38
			Base	25.414137	876,813.14	67.400000	2,325,367.40	1,448,554.26	0.38
576690101	MATERION CORP COMMON STOCK								
		15,558.000	Local	32.939587	512,474.09	39.600000	616,096.80	103,622.71	0.10
			Base	32.939587	512,474.09	39.600000	616,096.80	103,622.71	0.10
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		20,704.000	Local	14.893638	308,357.89	22.700000	469,980.80	161,622.91	0.08
			Base	14.893638	308,357.89	22.700000	469,980.80	161,622.91	0.08
57686G105	MATSON INC COMMON STOCK								
		33,429.000	Local	25.989472	868,802.07	35.390000	1,183,052.31	314,250.24	0.19
			Base	25.989472	868,802.07	35.390000	1,183,052.31	314,250.24	0.19
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		25,081.000	Local	43.053584	1,079,826.94	76.850000	1,927,474.85	847,647.91	0.32
			Base	43.053584	1,079,826.94	76.850000	1,927,474.85	847,647.91	0.32
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		54,288.000	Local	23.245597	1,261,956.98	33.940000	1,842,534.72	580,577.74	0.30
			Base	23.245597	1,261,956.98	33.940000	1,842,534.72	580,577.74	0.30
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		8,691.000	Local	24.553996	213,398.78	41.630000	361,806.33	148,407.55	0.06
			Base	24.553996	213,398.78	41.630000	361,806.33	148,407.55	0.06
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		42,699.000	Local	24.882782	1,062,469.89	49.670000	2,120,859.33	1,058,389.44	0.35
			Base	24.882782	1,062,469.89	49.670000	2,120,859.33	1,058,389.44	0.35

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	32,005.000	16.770125	536,727.85	30.220000	967,191.10	430,463.25	0.16
		Base		16.770125	536,727.85	30.220000	967,191.10	430,463.25	0.16
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,858.000	20.255870	665,567.39	17.700000	581,586.60	-83,980.79	0.10
		Base		20.255870	665,567.39	17.700000	581,586.60	-83,980.79	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	34,793.000	15.705009	546,424.37	26.500000	922,014.50	375,590.13	0.15
		Base		15.705009	546,424.37	26.500000	922,014.50	375,590.13	0.15
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,359.000	30.633099	899,357.14	34.800000	1,021,693.20	122,336.06	0.17
		Base		30.633099	899,357.14	34.800000	1,021,693.20	122,336.06	0.17
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,833.000	16.738998	482,635.54	41.350000	1,192,244.55	709,609.01	0.20
		Base		16.738998	482,635.54	41.350000	1,192,244.55	709,609.01	0.20
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,332.000	139.468275	1,022,581.39	197.400000	1,447,336.80	424,755.41	0.24
		Base		139.468275	1,022,581.39	197.400000	1,447,336.80	424,755.41	0.24
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	78,621.000	11.197985	880,396.81	8.860000	696,582.06	-183,814.75	0.11
		Base		11.197985	880,396.81	8.860000	696,582.06	-183,814.75	0.11
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,697.000	26.409303	916,323.58	30.250000	1,049,584.25	133,260.67	0.17
		Base		26.409303	916,323.58	30.250000	1,049,584.25	133,260.67	0.17
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	49,879.000	15.782264	787,203.53	15.050000	750,678.95	-36,524.58	0.12
		Base		15.782264	787,203.53	15.050000	750,678.95	-36,524.58	0.12
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,539.000	12.734967	108,743.88	25.780000	220,135.42	111,391.54	0.04
		Base		12.734967	108,743.88	25.780000	220,135.42	111,391.54	0.04

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61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		32,483.000	Local	17.443703	566,623.81	19.850000	644,787.55	78,163.74	0.11
			Base	17.443703	566,623.81	19.850000	644,787.55	78,163.74	0.11
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		25,205.000	Local	42.210031	1,063,903.84	57.200000	1,441,726.00	377,822.16	0.24
			Base	42.210031	1,063,903.84	57.200000	1,441,726.00	377,822.16	0.24
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		25,084.000	Local	45.847504	1,150,038.78	65.680000	1,647,517.12	497,478.34	0.27
			Base	45.847504	1,150,038.78	65.680000	1,647,517.12	497,478.34	0.27
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		14,565.000	Local	34.029332	495,637.22	26.920000	392,089.80	-103,547.42	0.06
			Base	34.029332	495,637.22	26.920000	392,089.80	-103,547.42	0.06
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		11,948.000	Local	20.327340	242,871.06	28.750000	343,505.00	100,633.94	0.06
			Base	20.327340	242,871.06	28.750000	343,505.00	100,633.94	0.06
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		44,775.000	Local	22.874639	1,024,211.96	39.960000	1,789,209.00	764,997.04	0.29
			Base	22.874639	1,024,211.96	39.960000	1,789,209.00	764,997.04	0.29
625383104	MULTI COLOR CORP COMMON STOCK								
		10,305.000	Local	60.610469	624,590.88	77.600000	799,668.00	175,077.12	0.13
			Base	60.610469	624,590.88	77.600000	799,668.00	175,077.12	0.13
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		17,045.000	Local	12.547985	213,880.40	14.300000	243,743.50	29,863.10	0.04
			Base	12.547985	213,880.40	14.300000	243,743.50	29,863.10	0.04
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		33,679.000	Local	22.401148	754,448.28	41.880000	1,410,476.52	656,028.24	0.23
			Base	22.401148	754,448.28	41.880000	1,410,476.52	656,028.24	0.23
62914B100	NIC INC COMMON STOCK								
		48,397.000	Local	16.868810	816,399.80	23.900000	1,156,688.30	340,288.50	0.19
			Base	16.868810	816,399.80	23.900000	1,156,688.30	340,288.50	0.19

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630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,443.000	16.340798	317,714.13	25.060000	487,241.58	169,527.45	0.08
		Base		16.340798	317,714.13	25.060000	487,241.58	169,527.45	0.08
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	20,260.000	31.559390	639,393.24	31.890000	646,091.40	6,698.16	0.11
		Base		31.559390	639,393.24	31.890000	646,091.40	6,698.16	0.11
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,850.000	93.231075	358,939.64	106.400000	409,640.00	50,700.36	0.07
		Base		93.231075	358,939.64	106.400000	409,640.00	50,700.36	0.07
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,634.000	54.114869	467,227.78	117.750000	1,016,653.50	549,425.72	0.17
		Base		54.114869	467,227.78	117.750000	1,016,653.50	549,425.72	0.17
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,682.000	19.990723	513,401.75	34.800000	893,733.60	380,331.85	0.15
		Base		19.990723	513,401.75	34.800000	893,733.60	380,331.85	0.15
63910B102	NAUTILUS INC COMMON STOCK								
		Local	24,291.000	23.651780	574,525.38	18.500000	449,383.50	-125,141.88	0.07
		Base		23.651780	574,525.38	18.500000	449,383.50	-125,141.88	0.07
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,724.000	11.771064	432,280.56	26.180000	961,434.32	529,153.76	0.16
		Base		11.771064	432,280.56	26.180000	961,434.32	529,153.76	0.16
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,070.000	30.109736	393,534.25	85.200000	1,113,564.00	720,029.75	0.18
		Base		30.109736	393,534.25	85.200000	1,113,564.00	720,029.75	0.18
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	119,262.000	12.616109	1,504,622.39	12.270000	1,463,344.74	-41,277.65	0.24
		Base		12.616109	1,504,622.39	12.270000	1,463,344.74	-41,277.65	0.24
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	29,424.000	32.149642	945,971.06	66.000000	1,941,984.00	996,012.94	0.32
		Base		32.149642	945,971.06	66.000000	1,941,984.00	996,012.94	0.32

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64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,813.000	35.354345	912,601.72	54.350000	1,402,936.55	490,334.83	0.23
		Base		35.354345	912,601.72	54.350000	1,402,936.55	490,334.83	0.23
64704V106	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01								
		Local	40,867.000	16.001190	653,920.64	15.990000	653,463.33	-457.31	0.11
		Base		16.001190	653,920.64	15.990000	653,463.33	-457.31	0.11
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	66,058.000	11.721701	774,312.10	7.500000	495,435.00	-278,877.10	0.08
		Base		11.721701	774,312.10	7.500000	495,435.00	-278,877.10	0.08
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	33,937.000	10.930501	370,948.41	2.750000	93,326.75	-277,621.66	0.02
		Base		10.930501	370,948.41	2.750000	93,326.75	-277,621.66	0.02
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	35,043.000	15.567365	545,527.17	19.970000	699,808.71	154,281.54	0.12
		Base		15.567365	545,527.17	19.970000	699,808.71	154,281.54	0.12
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,050.000	12.620079	997,617.27	18.030000	1,425,271.50	427,654.23	0.23
		Base		12.620079	997,617.27	18.030000	1,425,271.50	427,654.23	0.23
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	22,294.000	46.616439	1,039,266.89	59.800000	1,333,181.20	293,914.31	0.22
		Base		46.616439	1,039,266.89	59.800000	1,333,181.20	293,914.31	0.22
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	22,914.000	14.646408	335,607.80	34.650000	793,970.10	458,362.30	0.13
		Base		14.646408	335,607.80	34.650000	793,970.10	458,362.30	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,267.000	15.235056	522,059.68	13.100000	448,897.70	-73,161.98	0.07
		Base		15.235056	522,059.68	13.100000	448,897.70	-73,161.98	0.07
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	14,132.000	49.177482	694,976.17	76.120000	1,075,727.84	380,751.67	0.18
		Base		49.177482	694,976.17	76.120000	1,075,727.84	380,751.67	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
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,333.000	12.046601	1,268,904.59	18.150000	1,911,793.95	642,889.36	0.31
		Base		12.046601	1,268,904.59	18.150000	1,911,793.95	642,889.36	0.31
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	37,132.000	27.230891	1,011,137.46	28.450000	1,056,405.40	45,267.94	0.17
		Base		27.230891	1,011,137.46	28.450000	1,056,405.40	45,267.94	0.17
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,100.000	23.243968	165,032.17	24.230000	172,033.00	7,000.83	0.03
		Base		23.243968	165,032.17	24.230000	172,033.00	7,000.83	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,496.000	19.723957	562,053.87	33.900000	966,014.40	403,960.53	0.16
		Base		19.723957	562,053.87	33.900000	966,014.40	403,960.53	0.16
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	38,004.000	18.833664	715,754.58	44.160000	1,678,256.64	962,502.06	0.28
		Base		18.833664	715,754.58	44.160000	1,678,256.64	962,502.06	0.28
684000102	OPUS BANK COMMON STOCK								
		Local	14,180.000	34.878597	494,578.50	30.050000	426,109.00	-68,469.50	0.07
		Base		34.878597	494,578.50	30.050000	426,109.00	-68,469.50	0.07
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,600.000	8.478712	183,140.17	9.950000	214,920.00	31,779.83	0.04
		Base		8.478712	183,140.17	9.950000	214,920.00	31,779.83	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,656.000	13.753782	407,882.16	18.750000	556,050.00	148,167.84	0.09
		Base		13.753782	407,882.16	18.750000	556,050.00	148,167.84	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,646.000	45.885465	534,382.13	60.130000	700,273.98	165,891.85	0.12
		Base		45.885465	534,382.13	60.130000	700,273.98	165,891.85	0.12
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,489.000	46.863711	2,038,055.93	72.580000	3,156,431.62	1,118,375.69	0.52
		Base		46.863711	2,038,055.93	72.580000	3,156,431.62	1,118,375.69	0.52

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69336V101	PGT INNOVATIONS INC COMMON STOCK USD.01								
		Local	38,234.000	9.081154	347,208.86	11.450000	437,779.30	90,570.44	0.07
		Base		9.081154	347,208.86	11.450000	437,779.30	90,570.44	0.07
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,165.000	30.757483	1,112,344.39	39.100000	1,414,051.50	301,707.11	0.23
		Base		30.757483	1,112,344.39	39.100000	1,414,051.50	301,707.11	0.23
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,237.000	65.703285	1,001,120.96	116.520000	1,775,415.24	774,294.28	0.29
		Base		65.703285	1,001,120.96	116.520000	1,775,415.24	774,294.28	0.29
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,843.000	26.870046	398,832.09	18.650000	276,821.95	-122,010.14	0.05
		Base		26.870046	398,832.09	18.650000	276,821.95	-122,010.14	0.05
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,341.000	22.750000	758,507.75	22.250000	741,837.25	-16,670.50	0.12
		Base		22.750000	758,507.75	22.250000	741,837.25	-16,670.50	0.12
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	11,367.000	64.092630	728,540.92	76.300000	867,302.10	138,761.18	0.14
		Base		64.092630	728,540.92	76.300000	867,302.10	138,761.18	0.14
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,263.000	16.118157	874,619.53	18.960000	1,028,826.48	154,206.95	0.17
		Base		16.118157	874,619.53	18.960000	1,028,826.48	154,206.95	0.17
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,135.000	12.930468	363,798.73	17.490000	492,081.15	128,282.42	0.08
		Base		12.930468	363,798.73	17.490000	492,081.15	128,282.42	0.08
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	16,018.000	12.928786	207,093.30	23.070000	369,535.26	162,441.96	0.06
		Base		12.928786	207,093.30	23.070000	369,535.26	162,441.96	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,020.000	16.474400	395,715.10	25.150000	604,103.00	208,387.90	0.10
		Base		16.474400	395,715.10	25.150000	604,103.00	208,387.90	0.10

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,452.000	31.983222	462,221.52	29.300000	423,443.60	-38,777.92	0.07
		Base		31.983222	462,221.52	29.300000	423,443.60	-38,777.92	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	33,873.000	28.490019	965,042.43	69.300000	2,347,398.90	1,382,356.47	0.39
		Base		28.490019	965,042.43	69.300000	2,347,398.90	1,382,356.47	0.39
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	59,876.000	10.141153	607,211.67	6.850000	410,150.60	-197,061.07	0.07
		Base		10.141153	607,211.67	6.850000	410,150.60	-197,061.07	0.07
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,098.000	34.302898	380,693.56	72.500000	804,605.00	423,911.44	0.13
		Base		34.302898	380,693.56	72.500000	804,605.00	423,911.44	0.13
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,153.000	33.047934	864,302.63	54.040000	1,413,308.12	549,005.49	0.23
		Base		33.047934	864,302.63	54.040000	1,413,308.12	549,005.49	0.23
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	16,173.000	60.564925	979,516.54	60.480000	978,143.04	-1,373.50	0.16
		Base		60.564925	979,516.54	60.480000	978,143.04	-1,373.50	0.16
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,668.000	38.258260	255,106.08	39.000000	260,052.00	4,945.92	0.04
		Base		38.258260	255,106.08	39.000000	260,052.00	4,945.92	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,739.000	40.054747	910,804.90	67.850000	1,542,841.15	632,036.25	0.25
		Base		40.054747	910,804.90	67.850000	1,542,841.15	632,036.25	0.25
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,549.000	38.562645	1,602,239.34	56.200000	2,335,053.80	732,814.46	0.38
		Base		38.562645	1,602,239.34	56.200000	2,335,053.80	732,814.46	0.38
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,918.000	24.195928	917,461.21	31.930000	1,210,721.74	293,260.53	0.20
		Base		24.195928	917,461.21	31.930000	1,210,721.74	293,260.53	0.20

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743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,976.000	76.384128	1,449,465.22	51.350000	974,417.60	-475,047.62	0.16
		Base		76.384128	1,449,465.22	51.350000	974,417.60	-475,047.62	0.16
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,506.000	45.142545	429,125.03	38.050000	361,703.30	-67,421.73	0.06
		Base		45.142545	429,125.03	38.050000	361,703.30	-67,421.73	0.06
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,897.000	15.228860	714,187.85	28.300000	1,327,185.10	612,997.25	0.22
		Base		15.228860	714,187.85	28.300000	1,327,185.10	612,997.25	0.22
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,345.000	49.020009	507,111.99	127.940000	1,323,539.30	816,427.31	0.22
		Base		49.020009	507,111.99	127.940000	1,323,539.30	816,427.31	0.22
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	35,856.000	33.707733	1,208,624.46	13.150000	471,506.40	-737,118.06	0.08
		Base		33.707733	1,208,624.46	13.150000	471,506.40	-737,118.06	0.08
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,560.000	27.712169	625,186.54	31.650000	714,024.00	88,837.46	0.12
		Base		27.712169	625,186.54	31.650000	714,024.00	88,837.46	0.12
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,701.000	17.143716	457,754.36	20.300000	542,030.30	84,275.94	0.09
		Base		17.143716	457,754.36	20.300000	542,030.30	84,275.94	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,207.000	7.585100	213,952.92	3.760000	106,058.32	-107,894.60	0.02
		Base		7.585100	213,952.92	3.760000	106,058.32	-107,894.60	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,008.000	12.549161	288,731.09	7.270000	167,268.16	-121,462.93	0.03
		Base		12.549161	288,731.09	7.270000	167,268.16	-121,462.93	0.03
749607107	RLI CORP COMMON STOCK USD1.0								
		Local	29,808.000	37.075877	1,105,157.74	63.130000	1,881,779.04	776,621.30	0.31
		Base		37.075877	1,105,157.74	63.130000	1,881,779.04	776,621.30	0.31

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750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,189.000	11.453135	987,134.23	13.770000	1,186,822.53	199,688.30	0.20
		Base		11.453135	987,134.23	13.770000	1,186,822.53	199,688.30	0.20
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,216.000	20.968150	591,637.32	25.200000	711,043.20	119,405.88	0.12
		Base		20.968150	591,637.32	25.200000	711,043.20	119,405.88	0.12
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,763.000	22.953771	774,988.18	15.460000	521,975.98	-253,012.20	0.09
		Base		22.953771	774,988.18	15.460000	521,975.98	-253,012.20	0.09
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,770.000	32.438614	446,679.72	56.000000	771,120.00	324,440.28	0.13
		Base		32.438614	446,679.72	56.000000	771,120.00	324,440.28	0.13
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,033.000	41.620360	417,577.07	56.400000	565,861.20	148,284.13	0.09
		Base		41.620360	417,577.07	56.400000	565,861.20	148,284.13	0.09
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	27,368.000	15.594598	426,792.96	14.520000	397,383.36	-29,409.60	0.07
		Base		15.594598	426,792.96	14.520000	397,383.36	-29,409.60	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,400.000	18.712380	494,006.83	30.820000	813,648.00	319,641.17	0.13
		Base		18.712380	494,006.83	30.820000	813,648.00	319,641.17	0.13
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,475.000	11.876707	492,586.44	11.250000	466,593.75	-25,992.69	0.08
		Base		11.876707	492,586.44	11.250000	466,593.75	-25,992.69	0.08
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	23,038.000	11.428191	263,282.66	19.250000	443,481.50	180,198.84	0.07
		Base		11.428191	263,282.66	19.250000	443,481.50	180,198.84	0.07
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	85,289.000	16.513784	1,408,444.15	21.130000	1,802,156.57	393,712.42	0.30
		Base		16.513784	1,408,444.15	21.130000	1,802,156.57	393,712.42	0.30

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761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,417.000	57.315920	253,164.42	98.750000	436,178.75	183,014.33	0.07
		Base		57.315920	253,164.42	98.750000	436,178.75	183,014.33	0.07
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,635.000	24.674681	583,186.09	10.390000	245,567.65	-337,618.44	0.04
		Base		24.674681	583,186.09	10.390000	245,567.65	-337,618.44	0.04
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,025.000	49.559479	695,071.69	76.810000	1,077,260.25	382,188.56	0.18
		Base		49.559479	695,071.69	76.810000	1,077,260.25	382,188.56	0.18
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	46,974.000	8.581504	403,107.57	3.230000	151,726.02	-251,381.55	0.02
		Base		8.581504	403,107.57	3.230000	151,726.02	-251,381.55	0.02
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,206.000	9.974062	241,432.15	23.350000	565,210.10	323,777.95	0.09
		Base		9.974062	241,432.15	23.350000	565,210.10	323,777.95	0.09
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,141.000	7.437135	172,102.75	18.300000	423,480.30	251,377.55	0.07
		Base		7.437135	172,102.75	18.300000	423,480.30	251,377.55	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,244.000	22.819119	621,684.08	39.040000	1,063,605.76	441,921.68	0.17
		Base		22.819119	621,684.08	39.040000	1,063,605.76	441,921.68	0.17
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,686.000	12.370322	404,336.34	23.720000	775,311.92	370,975.58	0.13
		Base		12.370322	404,336.34	23.720000	775,311.92	370,975.58	0.13
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,296.000	73.355765	975,338.25	69.890000	929,257.44	-46,080.81	0.15
		Base		73.355765	975,338.25	69.890000	929,257.44	-46,080.81	0.15
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,693.000	33.606193	1,098,687.27	32.060000	1,048,137.58	-50,549.69	0.17
		Base		33.606193	1,098,687.27	32.060000	1,048,137.58	-50,549.69	0.17

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78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,924.000	22.666581	1,154,272.98	24.420000	1,243,564.08	89,291.10	0.20
		Base		22.666581	1,154,272.98	24.420000	1,243,564.08	89,291.10	0.20
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,113.000	47.038734	522,741.45	73.700000	819,028.10	296,286.65	0.13
		Base		47.038734	522,741.45	73.700000	819,028.10	296,286.65	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,539.000	34.960460	683,092.43	44.150000	862,646.85	179,554.42	0.14
		Base		34.960460	683,092.43	44.150000	862,646.85	179,554.42	0.14
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,505.000	54.232560	840,875.85	94.240000	1,461,191.20	620,315.35	0.24
		Base		54.232560	840,875.85	94.240000	1,461,191.20	620,315.35	0.24
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,293.000	16.637138	953,191.57	36.650000	2,099,788.45	1,146,596.88	0.35
		Base		16.637138	953,191.57	36.650000	2,099,788.45	1,146,596.88	0.35
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,184.000	43.117129	395,987.71	66.610000	611,746.24	215,758.53	0.10
		Base		43.117129	395,987.71	66.610000	611,746.24	215,758.53	0.10
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,625.000	35.451877	695,743.09	40.350000	791,868.75	96,125.66	0.13
		Base		35.451877	695,743.09	40.350000	791,868.75	96,125.66	0.13
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	21,025.000	31.138088	654,678.31	47.490000	998,477.25	343,798.94	0.16
		Base		31.138088	654,678.31	47.490000	998,477.25	343,798.94	0.16
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,893.000	25.727897	588,988.75	33.450000	765,770.85	176,782.10	0.13
		Base		25.727897	588,988.75	33.450000	765,770.85	176,782.10	0.13
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,828.000	32.165506	766,439.68	45.530000	1,084,888.84	318,449.16	0.18
		Base		32.165506	766,439.68	45.530000	1,084,888.84	318,449.16	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
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,839.000	13.074656	520,881.24	10.800000	430,261.20	-90,620.04	0.07
		Base		13.074656	520,881.24	10.800000	430,261.20	-90,620.04	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,633.000	11.616575	460,399.70	14.000000	554,862.00	94,462.30	0.09
		Base		11.616575	460,399.70	14.000000	554,862.00	94,462.30	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	44,304.000	15.945745	706,460.29	19.330000	856,396.32	149,936.03	0.14
		Base		15.945745	706,460.29	19.330000	856,396.32	149,936.03	0.14
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,581.000	72.141875	907,616.93	71.280000	896,773.68	-10,843.25	0.15
		Base		72.141875	907,616.93	71.280000	896,773.68	-10,843.25	0.15
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	35,069.000	19.674482	689,964.42	22.620000	793,260.78	103,296.36	0.13
		Base		19.674482	689,964.42	22.620000	793,260.78	103,296.36	0.13
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	83,641.000	13.484779	1,127,880.41	13.250000	1,108,243.25	-19,637.16	0.18
		Base		13.484779	1,127,880.41	13.250000	1,108,243.25	-19,637.16	0.18
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,147.000	19.428472	877,137.24	43.050000	1,943,578.35	1,066,441.11	0.32
		Base		19.428472	877,137.24	43.050000	1,943,578.35	1,066,441.11	0.32
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,219.000	19.893453	1,018,922.76	31.550000	1,615,959.45	597,036.69	0.27
		Base		19.893453	1,018,922.76	31.550000	1,615,959.45	597,036.69	0.27
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,861.000	26.513915	128,884.14	40.050000	194,683.05	65,798.91	0.03
		Base		26.513915	128,884.14	40.050000	194,683.05	65,798.91	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	34,485.000	22.420761	773,179.95	37.440000	1,291,118.40	517,938.45	0.21
		Base		22.420761	773,179.95	37.440000	1,291,118.40	517,938.45	0.21

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824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	10,350.000	29.720900	307,611.32	26.980000	279,243.00	-28,368.32	0.05
		Base		29.720900	307,611.32	26.980000	279,243.00	-28,368.32	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	15,077.000	45.733759	689,527.89	47.520000	716,459.04	26,931.15	0.12
		Base		45.733759	689,527.89	47.520000	716,459.04	26,931.15	0.12
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	23,182.000	38.119325	883,682.20	62.150000	1,440,761.30	557,079.10	0.24
		Base		38.119325	883,682.20	62.150000	1,440,761.30	557,079.10	0.24
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	31,537.000	30.117810	949,825.37	43.750000	1,379,743.75	429,918.38	0.23
		Base		30.117810	949,825.37	43.750000	1,379,743.75	429,918.38	0.23
830879102	SKYWEST INC COMMON STOCK								
		Local	40,376.000	14.278147	576,494.47	36.450000	1,471,705.20	895,210.73	0.24
		Base		14.278147	576,494.47	36.450000	1,471,705.20	895,210.73	0.24
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	35,707.000	13.304360	475,058.77	26.510000	946,592.57	471,533.80	0.16
		Base		13.304360	475,058.77	26.510000	946,592.57	471,533.80	0.16
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,501.000	16.538251	339,050.69	22.900000	469,472.90	130,422.21	0.08
		Base		16.538251	339,050.69	22.900000	469,472.90	130,422.21	0.08
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,856.000	27.315320	1,689,616.43	33.690000	2,083,928.64	394,312.21	0.34
		Base		27.315320	1,689,616.43	33.690000	2,083,928.64	394,312.21	0.34
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	20,455.000	26.676885	545,675.68	37.670000	770,539.85	224,864.17	0.13
		Base		26.676885	545,675.68	37.670000	770,539.85	224,864.17	0.13
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,248.000	21.957866	642,223.66	39.540000	1,156,465.92	514,242.26	0.19
		Base		21.957866	642,223.66	39.540000	1,156,465.92	514,242.26	0.19

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84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	54,628.000	9.244486	505,007.76	4.430000	242,002.04	-263,005.72	0.04
		Base		9.244486	505,007.76	4.430000	242,002.04	-263,005.72	0.04
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,627.000	46.278500	1,648,764.12	64.550000	2,299,722.85	650,958.73	0.38
		Base		46.278500	1,648,764.12	64.550000	2,299,722.85	650,958.73	0.38
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,026.000	14.976913	240,020.00	20.750000	332,539.50	92,519.50	0.05
		Base		14.976913	240,020.00	20.750000	332,539.50	92,519.50	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	19,710.000	16.831526	331,749.38	4.370000	86,132.70	-245,616.68	0.01
		Base		16.831526	331,749.38	4.370000	86,132.70	-245,616.68	0.01
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,375.000	36.084368	446,544.05	114.650000	1,418,793.75	972,249.70	0.23
		Base		36.084368	446,544.05	114.650000	1,418,793.75	972,249.70	0.23
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,680.000	21.027633	329,713.29	53.220000	834,489.60	504,776.31	0.14
		Base		21.027633	329,713.29	53.220000	834,489.60	504,776.31	0.14
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,944.000	44.015774	437,692.86	87.850000	873,580.40	435,887.54	0.14
		Base		44.015774	437,692.86	87.850000	873,580.40	435,887.54	0.14
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	24,153.000	9.022945	217,931.20	5.480000	132,358.44	-85,572.76	0.02
		Base		9.022945	217,931.20	5.480000	132,358.44	-85,572.76	0.02
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,210.000	44.758230	680,772.68	81.480000	1,239,310.80	558,538.12	0.20
		Base		44.758230	680,772.68	81.480000	1,239,310.80	558,538.12	0.20
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	102,069.000	12.516109	1,277,506.76	23.400000	2,388,414.60	1,110,907.84	0.39
		Base		12.516109	1,277,506.76	23.400000	2,388,414.60	1,110,907.84	0.39

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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
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,236.000	20.414196	372,273.28	46.080000	840,314.88	468,041.60	0.14
		Base		20.414196	372,273.28	46.080000	840,314.88	468,041.60	0.14
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	94,482.000	12.260477	1,158,394.39	16.110000	1,522,105.02	363,710.63	0.25
		Base		12.260477	1,158,394.39	16.110000	1,522,105.02	363,710.63	0.25
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,138.000	43.128339	350,978.42	80.630000	656,166.94	305,188.52	0.11
		Base		43.128339	350,978.42	80.630000	656,166.94	305,188.52	0.11
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,804.000	35.728679	528,927.37	52.700000	780,170.80	251,243.43	0.13
		Base		35.728679	528,927.37	52.700000	780,170.80	251,243.43	0.13
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,165.000	13.326140	908,376.33	16.030000	1,092,684.95	184,308.62	0.18
		Base		13.326140	908,376.33	16.030000	1,092,684.95	184,308.62	0.18
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,110.000	13.726705	687,845.19	11.340000	568,247.40	-119,597.79	0.09
		Base		13.726705	687,845.19	11.340000	568,247.40	-119,597.79	0.09
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,203.000	18.954982	553,542.33	28.050000	819,144.15	265,601.82	0.13
		Base		18.954982	553,542.33	28.050000	819,144.15	265,601.82	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,870.000	20.015225	357,672.07	26.350000	470,874.50	113,202.43	0.08
		Base		20.015225	357,672.07	26.350000	470,874.50	113,202.43	0.08
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,633.000	18.857736	728,530.92	25.250000	975,483.25	246,952.33	0.16
		Base		18.857736	728,530.92	25.250000	975,483.25	246,952.33	0.16
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	207,631.000	5.207905	1,081,322.46	4.670000	969,636.77	-111,685.69	0.16
		Base		5.207905	1,081,322.46	4.670000	969,636.77	-111,685.69	0.16

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86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,751.000	41.314717	898,636.42	46.270000	1,006,418.77	107,782.35	0.17
		Base		41.314717	898,636.42	46.270000	1,006,418.77	107,782.35	0.17
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,307.000	16.098974	165,932.12	25.400000	261,797.80	95,865.68	0.04
		Base		16.098974	165,932.12	25.400000	261,797.80	95,865.68	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,794.000	19.039524	586,303.09	28.860000	888,714.84	302,411.75	0.15
		Base		19.039524	586,303.09	28.860000	888,714.84	302,411.75	0.15
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	32,885.000	34.481268	1,133,916.49	38.300000	1,259,495.50	125,579.01	0.21
		Base		34.481268	1,133,916.49	38.300000	1,259,495.50	125,579.01	0.21
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	156,516.000	8.732410	1,366,761.82	8.910000	1,394,557.56	27,795.74	0.23
		Base		8.732410	1,366,761.82	8.910000	1,394,557.56	27,795.74	0.23
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	65,805.000	11.850937	779,850.94	13.630000	896,922.15	117,071.21	0.15
		Base		11.850937	779,850.94	13.630000	896,922.15	117,071.21	0.15
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,998.000	33.672240	1,279,477.76	25.550000	970,848.90	-308,628.86	0.16
		Base		33.672240	1,279,477.76	25.550000	970,848.90	-308,628.86	0.16
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	67,545.000	18.439501	1,245,496.10	49.290000	3,329,293.05	2,083,796.95	0.55
		Base		18.439501	1,245,496.10	49.290000	3,329,293.05	2,083,796.95	0.55
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	18,154.000	14.531607	263,806.79	7.880000	143,053.52	-120,753.27	0.02
		Base		14.531607	263,806.79	7.880000	143,053.52	-120,753.27	0.02
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	40,797.000	19.159751	781,660.35	24.240000	988,919.28	207,258.93	0.16
		Base		19.159751	781,660.35	24.240000	988,919.28	207,258.93	0.16

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878155100	TEAM INC COMMON STOCK USD.3								
		23,017.000	Local	28.994976	667,377.37	39.250000	903,417.25	236,039.88	0.15
			Base	28.994976	667,377.37	39.250000	903,417.25	236,039.88	0.15
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		12,332.000	Local	19.856408	244,869.22	30.500000	376,126.00	131,256.78	0.06
			Base	19.856408	244,869.22	30.500000	376,126.00	131,256.78	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		13,758.000	Local	44.068165	606,289.82	71.200000	979,569.60	373,279.78	0.16
			Base	44.068165	606,289.82	71.200000	979,569.60	373,279.78	0.16
88157K101	TESCO CORP COMMON STOCK								
		36,210.000	Local	12.102486	438,231.01	8.250000	298,732.50	-139,498.51	0.05
			Base	12.102486	438,231.01	8.250000	298,732.50	-139,498.51	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		89,734.000	Local	9.054973	812,538.98	5.020000	450,464.68	-362,074.30	0.07
			Base	9.054973	812,538.98	5.020000	450,464.68	-362,074.30	0.07
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		44,526.000	Local	23.718607	1,056,094.68	43.150000	1,921,296.90	865,202.22	0.32
			Base	23.718607	1,056,094.68	43.150000	1,921,296.90	865,202.22	0.32
88166T101	TESSERA HOLDING CORP COMMON STOCK USD.001								
		37,912.000	Local	20.634768	782,305.31	44.200000	1,675,710.40	893,405.09	0.28
			Base	20.634768	782,305.31	44.200000	1,675,710.40	893,405.09	0.28
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		38,246.000	Local	38.697531	1,480,025.76	78.400000	2,998,486.40	1,518,460.64	0.49
			Base	38.697531	1,480,025.76	78.400000	2,998,486.40	1,518,460.64	0.49
886423102	TIDEWATER INC COMMON STOCK USD.1								
		36,729.000	Local	18.705546	687,036.00	3.410000	125,245.89	-561,790.11	0.02
			Base	18.705546	687,036.00	3.410000	125,245.89	-561,790.11	0.02
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		25,767.000	Local	16.534071	426,033.40	19.550000	503,744.85	77,711.45	0.08
			Base	16.534071	426,033.40	19.550000	503,744.85	77,711.45	0.08

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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
887399103	TIMKENSTEEL CORP COMMON STOCK								
		30,367.000	Local	17.960187	545,397.00	15.480000	470,081.16	-75,315.84	0.08
			Base	17.960187	545,397.00	15.480000	470,081.16	-75,315.84	0.08
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		34,167.000	Local	22.638757	773,498.40	11.210000	383,012.07	-390,486.33	0.06
			Base	22.638757	773,498.40	11.210000	383,012.07	-390,486.33	0.06
88870P106	TIVO CORP COMMON STOCK USD.001								
		93,293.000	Local	13.889670	1,295,808.98	20.900000	1,949,823.70	654,014.72	0.32
			Base	13.889670	1,295,808.98	20.900000	1,949,823.70	654,014.72	0.32
88870R102	TIVITY HEALTH INC COMMON STOCK USD.001								
		25,960.000	Local	13.636722	354,009.30	22.750000	590,590.00	236,580.70	0.10
			Base	13.636722	354,009.30	22.750000	590,590.00	236,580.70	0.10
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		9,516.000	Local	43.190771	411,003.38	94.540000	899,642.64	488,639.26	0.15
			Base	43.190771	411,003.38	94.540000	899,642.64	488,639.26	0.15
89055F103	TOPBUILD CORP COMMON STOCK								
		29,685.000	Local	29.048657	862,309.39	35.600000	1,056,786.00	194,476.61	0.17
			Base	29.048657	862,309.39	35.600000	1,056,786.00	194,476.61	0.17
894650100	TREDEGAR CORP COMMON STOCK								
		19,619.000	Local	19.594603	384,426.52	24.000000	470,856.00	86,429.48	0.08
			Base	19.594603	384,426.52	24.000000	470,856.00	86,429.48	0.08
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		22,937.000	Local	43.294235	993,039.87	64.400000	1,477,142.80	484,102.93	0.24
			Base	43.294235	993,039.87	64.400000	1,477,142.80	484,102.93	0.24
89785X101	TRUEBLUE INC COMMON STOCK								
		33,148.000	Local	17.369602	575,767.56	24.650000	817,098.20	241,330.64	0.13
			Base	17.369602	575,767.56	24.650000	817,098.20	241,330.64	0.13
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		74,681.000	Local	5.534341	413,310.12	8.750000	653,458.75	240,148.63	0.11
			Base	5.534341	413,310.12	8.750000	653,458.75	240,148.63	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
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	35,184.000	8.055759	283,433.82	5.400000	189,993.60	-93,440.22	0.03
		Base		8.055759	283,433.82	5.400000	189,993.60	-93,440.22	0.03
902104108	II VI INC COMMON STOCK								
		Local	42,280.000	21.512690	909,556.55	29.650000	1,253,602.00	344,045.45	0.21
		Base		21.512690	909,556.55	29.650000	1,253,602.00	344,045.45	0.21
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,092.000	43.844975	486,328.46	65.500000	726,526.00	240,197.54	0.12
		Base		43.844975	486,328.46	65.500000	726,526.00	240,197.54	0.12
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,771.000	49.531625	483,973.51	70.200000	685,924.20	201,950.69	0.11
		Base		49.531625	483,973.51	70.200000	685,924.20	201,950.69	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	55,929.000	33.182187	1,855,846.54	56.680000	3,170,055.72	1,314,209.18	0.52
		Base		33.182187	1,855,846.54	56.680000	3,170,055.72	1,314,209.18	0.52
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,451.000	25.746377	475,046.41	23.980000	442,454.98	-32,591.43	0.07
		Base		25.746377	475,046.41	23.980000	442,454.98	-32,591.43	0.07
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,829.000	29.687923	351,178.44	32.630000	385,980.27	34,801.83	0.06
		Base		29.687923	351,178.44	32.630000	385,980.27	34,801.83	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,036.000	68.029209	818,799.56	143.650000	1,728,971.40	910,171.84	0.28
		Base		68.029209	818,799.56	143.650000	1,728,971.40	910,171.84	0.28
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,177.000	23.939461	961,815.73	26.870000	1,079,555.99	117,740.26	0.18
		Base		23.939461	961,815.73	26.870000	1,079,555.99	117,740.26	0.18
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,297.000	14.739125	815,029.40	29.620000	1,637,897.14	822,867.74	0.27
		Base		14.739125	815,029.40	29.620000	1,637,897.14	822,867.74	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		63,039.000	Local	31.502088	1,985,860.13	46.250000	2,915,553.75	929,693.62	0.48
			Base	31.502088	1,985,860.13	46.250000	2,915,553.75	929,693.62	0.48
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		16,819.000	Local	22.664399	381,192.52	49.170000	826,990.23	445,797.71	0.14
			Base	22.664399	381,192.52	49.170000	826,990.23	445,797.71	0.14
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		13,849.000	Local	23.215291	321,508.56	15.140000	209,673.86	-111,834.70	0.03
			Base	23.215291	321,508.56	15.140000	209,673.86	-111,834.70	0.03
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		17,779.000	Local	45.392541	807,033.98	63.750000	1,133,411.25	326,377.27	0.19
			Base	45.392541	807,033.98	63.750000	1,133,411.25	326,377.27	0.19
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		11,371.000	Local	29.446868	334,840.34	64.550000	733,998.05	399,157.71	0.12
			Base	29.446868	334,840.34	64.550000	733,998.05	399,157.71	0.12
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		15,865.000	Local	37.462336	594,339.96	102.180000	1,621,085.70	1,026,745.74	0.27
			Base	37.462336	594,339.96	102.180000	1,621,085.70	1,026,745.74	0.27
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		9,762.000	Local	42.599965	415,860.86	65.590000	640,289.58	224,428.72	0.11
			Base	42.599965	415,860.86	65.590000	640,289.58	224,428.72	0.11
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		25,434.000	Local	16.054579	408,332.16	28.400000	722,325.60	313,993.44	0.12
			Base	16.054579	408,332.16	28.400000	722,325.60	313,993.44	0.12
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		22,502.000	Local	19.574621	440,468.12	24.110000	542,523.22	102,055.10	0.09
			Base	19.574621	440,468.12	24.110000	542,523.22	102,055.10	0.09
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		16,996.000	Local	46.932430	797,663.58	49.150000	835,353.40	37,689.82	0.14
			Base	46.932430	797,663.58	49.150000	835,353.40	37,689.82	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
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,525.000	12.438416	292,613.74	13.650000	321,116.25	28,502.51	0.05
		Base		12.438416	292,613.74	13.650000	321,116.25	28,502.51	0.05
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,682.000	29.991498	410,343.67	56.100000	767,560.20	357,216.53	0.13
		Base		29.991498	410,343.67	56.100000	767,560.20	357,216.53	0.13
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,688.000	36.378143	1,152,750.60	29.150000	923,705.20	-229,045.40	0.15
		Base		36.378143	1,152,750.60	29.150000	923,705.20	-229,045.40	0.15
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,259.000	17.170785	262,009.01	11.720000	178,835.48	-83,173.53	0.03
		Base		17.170785	262,009.01	11.720000	178,835.48	-83,173.53	0.03
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	7,345.000	41.098521	301,868.64	53.750000	394,793.75	92,925.11	0.06
		Base		41.098521	301,868.64	53.750000	394,793.75	92,925.11	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,847.000	22.695920	359,662.25	44.100000	698,852.70	339,190.45	0.11
		Base		22.695920	359,662.25	44.100000	698,852.70	339,190.45	0.11
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	179,574.000	6.298852	1,131,110.02	8.180000	1,468,915.32	337,805.30	0.24
		Base		6.298852	1,131,110.02	8.180000	1,468,915.32	337,805.30	0.24
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,477.000	11.920079	148,726.83	15.100000	188,402.70	39,675.87	0.03
		Base		11.920079	148,726.83	15.100000	188,402.70	39,675.87	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,510.000	24.263948	521,917.52	25.120000	540,331.20	18,413.68	0.09
		Base		24.263948	521,917.52	25.120000	540,331.20	18,413.68	0.09
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,366.000	107.070451	467,469.59	118.050000	515,406.30	47,936.71	0.08
		Base		107.070451	467,469.59	118.050000	515,406.30	47,936.71	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
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,580.000	41.698321	774,754.81	23.750000	441,275.00	-333,479.81	0.07
		Base		41.698321	774,754.81	23.750000	441,275.00	-333,479.81	0.07
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	11,062.000	54.554313	603,479.81	116.900000	1,293,147.80	689,667.99	0.21
		Base		54.554313	603,479.81	116.900000	1,293,147.80	689,667.99	0.21
92923C807	WCI COMMUNITIES INC COMMON STOCK USD.01								
		Local	17,058.000	18.947643	323,208.90	23.450000	400,010.10	76,801.20	0.07
		Base		18.947643	323,208.90	23.450000	400,010.10	76,801.20	0.07
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	48,409.000	13.942500	674,942.48	15.820000	765,830.38	90,887.90	0.13
		Base		13.942500	674,942.48	15.820000	765,830.38	90,887.90	0.13
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,593.000	40.908404	1,169,693.99	72.500000	2,072,992.50	903,298.51	0.34
		Base		40.908404	1,169,693.99	72.500000	2,072,992.50	903,298.51	0.34
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,634.000	19.797736	428,304.23	31.200000	674,980.80	246,676.57	0.11
		Base		19.797736	428,304.23	31.200000	674,980.80	246,676.57	0.11
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,732.000	39.615283	860,919.34	65.200000	1,416,926.40	556,007.06	0.23
		Base		39.615283	860,919.34	65.200000	1,416,926.40	556,007.06	0.23
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	20,031.000	46.765000	936,749.72	62.930000	1,260,550.83	323,801.11	0.21
		Base		46.765000	936,749.72	62.930000	1,260,550.83	323,801.11	0.21
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	22,432.000	30.999916	695,390.12	29.590000	663,762.88	-31,627.24	0.11
		Base		30.999916	695,390.12	29.590000	663,762.88	-31,627.24	0.11
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,640.000	12.918176	266,631.16	31.650000	653,256.00	386,624.84	0.11
		Base		12.918176	266,631.16	31.650000	653,256.00	386,624.84	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
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		40,398.000	Local	38.693480	1,563,139.19	72.570000	2,931,682.86	1,368,543.67	0.48
			Base	38.693480	1,563,139.19	72.570000	2,931,682.86	1,368,543.67	0.48
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		76,987.000	Local	20.832652	1,603,843.40	21.950000	1,689,864.65	86,021.25	0.28
			Base	20.832652	1,603,843.40	21.950000	1,689,864.65	86,021.25	0.28
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		4,673.000	Local	64.741984	302,539.29	64.280000	300,380.44	-2,158.85	0.05
			Base	64.741984	302,539.29	64.280000	300,380.44	-2,158.85	0.05
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		30,008.000	Local	16.466741	494,133.96	18.400000	552,147.20	58,013.24	0.09
			Base	16.466741	494,133.96	18.400000	552,147.20	58,013.24	0.09
983772104	XO GROUP INC COMMON STOCK USD.01								
		19,409.000	Local	10.960738	212,736.97	19.450000	377,505.05	164,768.08	0.06
			Base	10.960738	212,736.97	19.450000	377,505.05	164,768.08	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		28,076.000	Local	24.182421	678,945.66	43.520000	1,221,867.52	542,921.86	0.20
			Base	24.182421	678,945.66	43.520000	1,221,867.52	542,921.86	0.20
989817101	ZUMIEZ INC COMMON STOCK								
		13,600.000	Local	25.570671	347,761.12	21.850000	297,160.00	-50,601.12	0.05
			Base	25.570671	347,761.12	21.850000	297,160.00	-50,601.12	0.05
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		65,908.000	Local	8.689106	572,681.60	13.350000	879,871.80	307,190.20	0.14
			Base	8.689106	572,681.60	13.350000	879,871.80	307,190.20	0.14
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		35,351.000	Local	26.763654	946,121.92	54.570000	1,929,104.07	982,982.15	0.32
			Base	26.763654	946,121.92	54.570000	1,929,104.07	982,982.15	0.32
G3323L100	FABRINET COMMON STOCK USD.01								
		28,761.000	Local	24.557681	706,303.47	40.300000	1,159,068.30	452,764.83	0.19
			Base	24.557681	706,303.47	40.300000	1,159,068.30	452,764.83	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
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		Local	57,130.000	14.144784	808,091.52	17.450000	996,918.50	188,826.98	0.16
		Base		14.144784	808,091.52	17.450000	996,918.50	188,826.98	0.16
US DOLLAR Total									
		Local	19,589,510.450		437,003,978.87		597,796,031.90	160,792,053.03	98.29
		Base			437,003,978.87		597,796,031.90	160,792,053.03	98.29
EQUITY Total									
		Base	19,589,510.450		437,003,978.87		597,796,031.90	160,792,053.03	98.29

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		29,966,327.650	Base	447,383,235.83		608,174,924.62	160,791,688.79	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	504,317.760	1.000000	504,317.76	1.000000	504,317.76	0.00	0.03
		Base		1.000000	504,317.76	1.000000	504,317.76	0.00	0.03
US DOLLAR Total									
		Local	504,317.760		504,317.76		504,317.76	0.00	0.03
		Base			504,317.76		504,317.76	0.00	0.03
CASH Total									
		Base	504,317.760		504,317.76		504,317.76	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0	31 Dec 2030		
		Local	24,666,685.210	100.031417	24,674,434.76	100.020000	24,671,618.55	-2,816.21	1.29
		Base		100.031417	24,674,434.76	100.020000	24,671,618.55	-2,816.21	1.29
21684BP65	COOPERATIEVE CENTRALE					1.39706	25 Sep 2017		
		Local	5,000,000.000	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		
		Local	15,000,000.000	99.603500	14,940,525.00	99.637711	14,945,656.65	5,131.65	0.78
		Base		99.603500	14,940,525.00	99.637711	14,945,656.65	5,131.65	0.78
62455APU5	MOUNTCLIFF					1.06	28 Feb 2017		
		Local	15,000,000.000	99.829222	14,974,383.33	99.829222	14,974,383.33	0.00	0.78
		Base		99.829222	14,974,383.33	99.829222	14,974,383.33	0.00	0.78
US DOLLAR Total									
		Local	59,666,685.210		59,589,343.09		59,607,308.53	17,965.44	3.12
		Base			59,589,343.09		59,607,308.53	17,965.44	3.12

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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
CASH EQUIVALENT Total									
			59,666,685.210		59,589,343.09		59,607,308.53	17,965.44	3.12
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	99.907985	4,995,399.25	105.755900	5,287,795.00	292,395.75	0.28
		Base		99.907985	4,995,399.25	105.755900	5,287,795.00	292,395.75	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
			5,000,000.000	99.691872	4,984,593.58	113.653900	5,682,695.00	698,101.42	0.30
		Base		99.691872	4,984,593.58	113.653900	5,682,695.00	698,101.42	0.30
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			10,000,000.000	102.259000	10,225,900.00	99.206000	9,920,600.00	-305,300.00	0.52
		Base		102.259000	10,225,900.00	99.206000	9,920,600.00	-305,300.00	0.52
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
			3,973,000.000	99.934425	3,970,394.72	107.000600	4,251,133.84	280,739.12	0.22
		Base		99.934425	3,970,394.72	107.000600	4,251,133.84	280,739.12	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
			5,000,000.000	107.461252	5,373,062.60	103.676000	5,183,800.00	-189,262.60	0.27
		Base		107.461252	5,373,062.60	103.676000	5,183,800.00	-189,262.60	0.27
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	99.740475	4,987,023.77	139.982200	6,999,110.00	2,012,086.23	0.37
		Base		99.740475	4,987,023.77	139.982200	6,999,110.00	2,012,086.23	0.37
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.54317	18 Mar 2019		
			7,000,000.000	100.000000	7,000,000.00	100.190800	7,013,356.00	13,356.00	0.37
		Base		100.000000	7,000,000.00	100.190800	7,013,356.00	13,356.00	0.37
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
			3,000,000.000	99.926408	2,997,792.24	122.033300	3,660,999.00	663,206.76	0.19
		Base		99.926408	2,997,792.24	122.033300	3,660,999.00	663,206.76	0.19

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02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.56083	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.506000	10,050,600.00	50,600.00	0.53
		Base		100.000000	10,000,000.00	100.506000	10,050,600.00	50,600.00	0.53
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.668096	5,383,404.80	109.277500	5,463,875.00	80,470.20	0.29
		Base		107.668096	5,383,404.80	109.277500	5,463,875.00	80,470.20	0.29
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	100.110800	7,007,756.00	7,756.00	0.37
		Base		100.000000	7,000,000.00	100.110800	7,007,756.00	7,756.00	0.37
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.20206	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.917700	9,991,770.00	-8,230.00	0.52
		Base		100.000000	10,000,000.00	99.917700	9,991,770.00	-8,230.00	0.52
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.54594	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.428000	7,029,960.00	29,960.00	0.37
		Base		100.000000	7,000,000.00	100.428000	7,029,960.00	29,960.00	0.37
06406FAD5	BANK OF NY MELLON CORP SR UNSECURED 08/23 2.2					2.2	16 Aug 2023		
		Local	15,000,000.000	99.826000	14,973,900.00	95.409000	14,311,350.00	-662,550.00	0.75
		Base		99.826000	14,973,900.00	95.409000	14,311,350.00	-662,550.00	0.75
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.38639	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.136700	7,009,569.00	9,569.00	0.37
		Base		100.000000	7,000,000.00	100.136700	7,009,569.00	9,569.00	0.37
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	101.477400	3,044,322.00	44,322.00	0.16
		Base		100.000000	3,000,000.00	101.477400	3,044,322.00	44,322.00	0.16
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.994371	4,999,718.54	100.186500	5,009,325.00	9,606.46	0.26
		Base		99.994371	4,999,718.54	100.186500	5,009,325.00	9,606.46	0.26
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.913706	2,997,411.17	99.351000	2,980,530.00	-16,881.17	0.16
		Base		99.913706	2,997,411.17	99.351000	2,980,530.00	-16,881.17	0.16

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12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.269218	4,579,480.62	107.827100	4,478,059.46	-101,421.16	0.23
Original Face:		Base	4,153,000.000	110.269218	4,579,480.62	107.827100	4,478,059.46	-101,421.16	0.23
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.712207	5,135,610.33	106.363400	5,318,170.00	182,559.67	0.28
Original Face:		Base	5,000,000.000	102.712207	5,135,610.33	106.363400	5,318,170.00	182,559.67	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.513274	3,382,938.05	103.378310	3,411,484.23	28,546.18	0.18
Original Face:		Base	3,300,000.000	102.513274	3,382,938.05	103.378310	3,411,484.23	28,546.18	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,339,341.140	99.998523	4,339,277.04	99.740510	4,328,080.98	-11,196.06	0.23
Original Face:		Base	5,900,000.000	99.998523	4,339,277.04	99.740510	4,328,080.98	-11,196.06	0.23
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	2,105,625.510	99.996896	2,105,560.15	99.972310	2,105,042.46	-517.69	0.11
Original Face:		Base	10,000,000.000	99.996896	2,105,560.15	99.972310	2,105,042.46	-517.69	0.11
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.714748	5,235,737.42	105.567460	5,278,373.00	42,635.58	0.28
Original Face:		Base	5,000,000.000	104.714748	5,235,737.42	105.567460	5,278,373.00	42,635.58	0.28
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	3,790,391.520	100.199700	3,797,960.93	99.929480	3,787,718.54	-10,242.39	0.20
Original Face:		Base	9,500,000.000	100.199700	3,797,960.93	99.929480	3,787,718.54	-10,242.39	0.20
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	2,883,970.360	99.998877	2,883,937.97	99.765430	2,877,205.43	-6,732.54	0.15
Original Face:		Base	5,250,000.000	99.998877	2,883,937.97	99.765430	2,877,205.43	-6,732.54	0.15
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,532,096.770	99.998937	1,532,080.48	99.904560	1,530,634.54	-1,445.94	0.08
Original Face:		Base	2,500,000.000	99.998937	1,532,080.48	99.904560	1,530,634.54	-1,445.94	0.08
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.755217	7,980,417.36	98.054000	7,844,320.00	-136,097.36	0.41
		Base		99.755217	7,980,417.36	98.054000	7,844,320.00	-136,097.36	0.41

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126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.967504	4,498,537.67	99.828610	4,492,287.45	-6,250.22	0.23
Original Face:		Base	4,500,000.000	99.967504	4,498,537.67	99.828610	4,492,287.45	-6,250.22	0.23
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.2081	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.984570	6,998,919.90	-1,080.10	0.37
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	99.984570	6,998,919.90	-1,080.10	0.37
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					2.05622	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	101.072200	5,053,610.00	53,610.00	0.26
		Base		100.000000	5,000,000.00	101.072200	5,053,610.00	53,610.00	0.26
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.881844	2,996,455.33	101.110600	3,033,318.00	36,862.67	0.16
		Base		99.881844	2,996,455.33	101.110600	3,033,318.00	36,862.67	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.47167	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	99.919200	3,996,768.00	-3,232.00	0.21
		Base		100.000000	4,000,000.00	99.919200	3,996,768.00	-3,232.00	0.21
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.367000	9,836,700.00	-163,300.00	0.51
		Base		100.000000	10,000,000.00	98.367000	9,836,700.00	-163,300.00	0.51
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	103.498400	2,069,968.00	69,968.00	0.11
		Base		100.000000	2,000,000.00	103.498400	2,069,968.00	69,968.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	647,870.670	99.455195	644,341.04	99.680770	645,802.47	1,461.43	0.03
Original Face:		Base	1,175,000.000	99.455195	644,341.04	99.680770	645,802.47	1,461.43	0.03
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.821000	5,141,050.02	100.701090	5,035,054.50	-105,995.52	0.26
Original Face:		Base	5,000,000.000	102.821000	5,141,050.02	100.701090	5,035,054.50	-105,995.52	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.730967	9,973,096.69	117.672400	11,767,240.00	1,794,143.31	0.62
		Base		99.730967	9,973,096.69	117.672400	11,767,240.00	1,794,143.31	0.62

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20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.859455	4,992,972.77	107.436600	5,371,830.00	378,857.23	0.28
		Base		99.859455	4,992,972.77	107.436600	5,371,830.00	378,857.23	0.28
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.645755	5,582,287.74	107.753350	5,387,667.50	-194,620.24	0.28
Original Face:		Base	5,000,000.000	111.645755	5,582,287.74	107.753350	5,387,667.50	-194,620.24	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	100.261600	5,013,080.00	13,080.00	0.26
		Base		100.000000	5,000,000.00	100.261600	5,013,080.00	13,080.00	0.26
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.911860	2,997,355.80	101.076300	3,032,289.00	34,933.20	0.16
		Base		99.911860	2,997,355.80	101.076300	3,032,289.00	34,933.20	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.858345	2,995,750.36	98.852600	2,965,578.00	-30,172.36	0.16
		Base		99.858345	2,995,750.36	98.852600	2,965,578.00	-30,172.36	0.16
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	100.242000	10,024,200.00	24,200.00	0.52
		Base		100.000000	10,000,000.00	100.242000	10,024,200.00	24,200.00	0.52
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.991382	4,999,569.11	103.513900	5,175,695.00	176,125.89	0.27
		Base		99.991382	4,999,569.11	103.513900	5,175,695.00	176,125.89	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.956813	4,997,840.67	106.412300	5,320,615.00	322,774.33	0.28
		Base		99.956813	4,997,840.67	106.412300	5,320,615.00	322,774.33	0.28
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.784073	4,989,203.63	106.952900	5,347,645.00	358,441.37	0.28
		Base		99.784073	4,989,203.63	106.952900	5,347,645.00	358,441.37	0.28
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.561926	25 Aug 2045		
		Local	5,695,000.000	102.107303	5,815,010.93	101.803530	5,797,711.03	-17,299.90	0.30
Original Face:		Base	5,695,000.000	102.107303	5,815,010.93	101.803530	5,797,711.03	-17,299.90	0.30

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30293HAE5	FREMF MORTGAGE TRUST FREMF 2015 K48 B 144A					3.636149	25 Aug 2048		
		Local	10,090,000.000	96.021820	9,688,601.63	96.098680	9,696,356.81	7,755.18	0.51
Original Face:		Base	10,090,000.000	96.021820	9,688,601.63	96.098680	9,696,356.81	7,755.18	0.51
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	136,955.850	100.180708	137,203.34	112.265345	153,753.96	16,550.62	0.01
Original Face:		Base	5,000,000.000	100.180708	137,203.34	112.265345	153,753.96	16,550.62	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	272,052.900	100.000000	272,052.90	102.598513	279,122.23	7,069.33	0.01
Original Face:		Base	15,000,000.000	100.000000	272,052.90	102.598513	279,122.23	7,069.33	0.01
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	290,181.370	100.211151	290,794.09	102.450409	297,292.00	6,497.91	0.02
Original Face:		Base	16,453,008.000	100.211151	290,794.09	102.450409	297,292.00	6,497.91	0.02
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,664,356.700	104.856122	6,987,985.96	99.101143	6,604,453.66	-383,532.30	0.35
Original Face:		Base	10,000,000.000	104.856122	6,987,985.96	99.101143	6,604,453.66	-383,532.30	0.35
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,272,405.060	103.294010	1,314,318.21	106.244897	1,351,865.45	37,547.24	0.07
Original Face:		Base	5,085,000.000	103.294010	1,314,318.21	106.244897	1,351,865.45	37,547.24	0.07
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,846,420.760	102.843002	4,984,204.61	102.816519	4,982,921.12	-1,283.49	0.26
Original Face:		Base	11,186,424.000	102.843002	4,984,204.61	102.816519	4,982,921.12	-1,283.49	0.26
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,686,407.630	102.178760	3,766,725.59	100.269643	3,696,347.77	-70,377.82	0.19
Original Face:		Base	5,300,000.000	102.178760	3,766,725.59	100.269643	3,696,347.77	-70,377.82	0.19
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,759,860.910	103.856457	4,943,422.88	102.024000	4,856,200.49	-87,222.39	0.25
Original Face:		Base	7,000,000.000	103.856457	4,943,422.88	102.024000	4,856,200.49	-87,222.39	0.25
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,696.840	99.867995	3,691.96	102.813310	3,800.84	108.88	0.00
Original Face:		Base	3,000,000.000	99.867995	3,691.96	102.813310	3,800.84	108.88	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
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,234,791.520	105.082254	2,348,369.30	112.667024	2,517,873.10	169,503.80	0.13
Original Face:		Base	10,300,000.000	105.082254	2,348,369.30	112.667024	2,517,873.10	169,503.80	0.13
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	98,081.200	99.864694	97,948.49	102.450409	100,484.59	2,536.10	0.01
Original Face:		Base	5,000,000.000	99.864694	97,948.49	102.450409	100,484.59	2,536.10	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,092,762.220	99.565412	1,088,013.21	110.827460	1,211,080.61	123,067.40	0.06
Original Face:		Base	14,598,876.000	99.565412	1,088,013.21	110.827460	1,211,080.61	123,067.40	0.06
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	852,050.050	99.555390	848,261.75	110.739842	943,558.88	95,297.13	0.05
Original Face:		Base	11,774,977.000	99.555390	848,261.75	110.739842	943,558.88	95,297.13	0.05
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	382,397.320	99.489481	380,445.11	110.689803	423,274.84	42,829.73	0.02
Original Face:		Base	3,598,890.000	99.489481	380,445.11	110.689803	423,274.84	42,829.73	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	383,264.700	99.590787	381,696.33	110.029369	421,703.73	40,007.40	0.02
Original Face:		Base	6,241,535.000	99.590787	381,696.33	110.029369	421,703.73	40,007.40	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	166,167.200	99.991406	166,152.92	102.598513	170,485.08	4,332.16	0.01
Original Face:		Base	5,489,657.000	99.991406	166,152.92	102.598513	170,485.08	4,332.16	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	527,932.200	100.255609	529,281.64	112.754258	595,266.03	65,984.39	0.03
Original Face:		Base	5,000,000.000	100.255609	529,281.64	112.754258	595,266.03	65,984.39	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	310,926.200	100.973102	313,951.83	111.689928	347,273.25	33,321.42	0.02
Original Face:		Base	5,000,000.000	100.973102	313,951.83	111.689928	347,273.25	33,321.42	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	385,031.950	100.660293	387,574.29	112.822140	434,401.29	46,827.00	0.02
Original Face:		Base	5,000,000.000	100.660293	387,574.29	112.822140	434,401.29	46,827.00	0.02

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31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.833	01 Jan 2037		
		Local	2,355,395.940	104.074922	2,451,376.49	105.860646	2,493,437.36	42,060.87	0.13
Original Face:		Base	6,000,000.000	104.074922	2,451,376.49	105.860646	2,493,437.36	42,060.87	0.13
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					3.242	01 Oct 2036		
		Local	1,637,373.550	104.023149	1,703,247.53	106.132631	1,737,787.63	34,540.10	0.09
Original Face:		Base	5,000,000.000	104.023149	1,703,247.53	106.132631	1,737,787.63	34,540.10	0.09
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,260,790.500	103.917025	5,466,856.97	100.328831	5,278,089.61	-188,767.36	0.28
Original Face:		Base	10,000,000.000	103.917025	5,466,856.97	100.328831	5,278,089.61	-188,767.36	0.28
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,446,721.600	103.849876	5,656,413.62	100.328870	5,464,634.23	-191,779.39	0.29
Original Face:		Base	10,000,000.000	103.849876	5,656,413.62	100.328870	5,464,634.23	-191,779.39	0.29
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	3,960,272.130	102.877012	4,074,209.64	102.702850	4,067,312.35	-6,897.29	0.21
Original Face:		Base	5,920,907.000	102.877012	4,074,209.64	102.702850	4,067,312.35	-6,897.29	0.21
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	6,336,509.300	103.661386	6,568,513.38	102.699468	6,507,561.34	-60,952.04	0.34
Original Face:		Base	10,000,000.000	103.661386	6,568,513.38	102.699468	6,507,561.34	-60,952.04	0.34
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,353,023.600	104.560995	4,551,564.80	103.928000	4,524,010.37	-27,554.43	0.24
Original Face:		Base	5,000,000.000	104.560995	4,551,564.80	103.928000	4,524,010.37	-27,554.43	0.24
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,070,272.180	111.723638	5,664,692.53	108.593000	5,505,960.67	-158,731.86	0.29
Original Face:		Base	7,231,153.000	111.723638	5,664,692.53	108.593000	5,505,960.67	-158,731.86	0.29
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,502,424.160	101.415892	6,594,491.49	99.569038	6,474,401.18	-120,090.31	0.34
Original Face:		Base	8,000,000.000	101.415892	6,594,491.49	99.569038	6,474,401.18	-120,090.31	0.34
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	114.177355	5,708,867.76	118.363100	5,918,155.00	209,287.24	0.31
		Base		114.177355	5,708,867.76	118.363100	5,918,155.00	209,287.24	0.31

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31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.346334	5,017,316.70	102.080900	5,104,045.00	86,728.30	0.27
		Base		100.346334	5,017,316.70	102.080900	5,104,045.00	86,728.30	0.27
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	115.915145	5,795,757.26	117.497200	5,874,860.00	79,102.74	0.31
		Base		115.915145	5,795,757.26	117.497200	5,874,860.00	79,102.74	0.31
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.276009	5,063,800.46	101.046900	5,052,345.00	-11,455.46	0.26
		Base		101.276009	5,063,800.46	101.046900	5,052,345.00	-11,455.46	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	100.959807	5,047,990.34	100.485100	5,024,255.00	-23,735.34	0.26
		Base		100.959807	5,047,990.34	100.485100	5,024,255.00	-23,735.34	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	108.286779	5,414,338.95	107.911100	5,395,555.00	-18,783.95	0.28
		Base		108.286779	5,414,338.95	107.911100	5,395,555.00	-18,783.95	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	107.553256	5,926,184.43	107.408000	5,918,180.80	-8,003.63	0.31
		Base		107.553256	5,926,184.43	107.408000	5,918,180.80	-8,003.63	0.31
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	1,981,008.990	104.828116	2,076,654.41	104.741540	2,074,939.32	-1,715.09	0.11
Original Face:		Base	3,000,000.000	104.828116	2,076,654.41	104.741540	2,074,939.32	-1,715.09	0.11
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61788	25 Mar 2052		
		Local	634,016.810	109.765042	695,928.82	111.198040	705,014.27	9,085.45	0.04
Original Face:		Base	4,261,779.000	109.765042	695,928.82	111.198040	705,014.27	9,085.45	0.04
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,667,946.700	105.707119	3,877,280.77	105.283480	3,861,741.93	-15,538.84	0.20
Original Face:		Base	6,000,000.000	105.707119	3,877,280.77	105.283480	3,861,741.93	-15,538.84	0.20
3136A4GU7	FANNIE MAE FNR 2012 20 VK					3.5	25 Mar 2025		
		Local	848,138.780	104.345792	884,997.13	105.358930	893,589.94	8,592.81	0.05
Original Face:		Base	1,250,000.000	104.345792	884,997.13	105.358930	893,589.94	8,592.81	0.05

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3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		5,000,000.000	Local	102.022315	5,101,115.75	101.731800	5,086,590.00	-14,525.75	0.27
	Original Face:	5,000,000.000	Base	102.022315	5,101,115.75	101.731800	5,086,590.00	-14,525.75	0.27
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		2,548,610.700	Local	104.920538	2,674,016.07	104.379350	2,660,223.28	-13,792.79	0.14
	Original Face:	5,000,000.000	Base	104.920538	2,674,016.07	104.379350	2,660,223.28	-13,792.79	0.14
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		4,325,793.230	Local	110.481713	4,779,210.47	105.586290	4,567,444.58	-211,765.89	0.24
	Original Face:	5,469,245.000	Base	110.481713	4,779,210.47	105.586290	4,567,444.58	-211,765.89	0.24
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		2,699,957.100	Local	100.563700	2,715,176.75	100.704960	2,718,990.72	3,813.97	0.14
	Original Face:	10,000,000.000	Base	100.563700	2,715,176.75	100.704960	2,718,990.72	3,813.97	0.14
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		2,971,579.300	Local	102.293104	3,039,720.70	97.716140	2,903,712.59	-136,008.11	0.15
	Original Face:	5,000,000.000	Base	102.293104	3,039,720.70	97.716140	2,903,712.59	-136,008.11	0.15
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		3,427,089.480	Local	99.914568	3,424,161.65	100.112420	3,430,942.21	6,780.56	0.18
	Original Face:	6,000,000.000	Base	99.914568	3,424,161.65	100.112420	3,430,942.21	6,780.56	0.18
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		3,120,972.700	Local	99.209172	3,096,291.18	100.190340	3,126,913.16	30,621.98	0.16
	Original Face:	5,000,000.000	Base	99.209172	3,096,291.18	100.190340	3,126,913.16	30,621.98	0.16
3136AGDC3	FANNIE MAE FNR 2013 97 JF					1.10611	25 Apr 2038		
		2,981,292.750	Local	99.835084	2,976,376.12	99.498980	2,966,355.88	-10,020.24	0.16
	Original Face:	5,000,000.000	Base	99.835084	2,976,376.12	99.498980	2,966,355.88	-10,020.24	0.16
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		3,107,127.750	Local	106.663757	3,314,179.19	104.841670	3,257,564.62	-56,614.57	0.17
	Original Face:	5,000,000.000	Base	106.663757	3,314,179.19	104.841670	3,257,564.62	-56,614.57	0.17
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		1,421,959.420	Local	104.089951	1,480,116.87	103.908310	1,477,534.00	-2,582.87	0.08
	Original Face:	1,750,000.000	Base	104.089951	1,480,116.87	103.908310	1,477,534.00	-2,582.87	0.08

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3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.460048	3,412,975.91	95.307210	3,480,430.60	67,454.69	0.18
Original Face:		Base	3,651,802.000	93.460048	3,412,975.91	95.307210	3,480,430.60	67,454.69	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	4,925,674.100	102.712719	5,059,293.79	100.998180	4,974,841.19	-84,452.60	0.26
Original Face:		Base	8,500,000.000	102.712719	5,059,293.79	100.998180	4,974,841.19	-84,452.60	0.26
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,282,474.400	103.105104	3,384,398.65	101.511960	3,332,104.10	-52,294.55	0.17
Original Face:		Base	5,000,000.000	103.105104	3,384,398.65	101.511960	3,332,104.10	-52,294.55	0.17
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,489,952.550	106.088770	3,702,447.73	105.521150	3,682,638.07	-19,809.66	0.19
Original Face:		Base	5,000,000.000	106.088770	3,702,447.73	105.521150	3,682,638.07	-19,809.66	0.19
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	2,994,245.300	102.874807	3,080,324.06	102.768350	3,077,136.49	-3,187.57	0.16
Original Face:		Base	5,000,000.000	102.874807	3,080,324.06	102.768350	3,077,136.49	-3,187.57	0.16
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,103,496.150	101.242668	4,154,488.97	101.552000	4,167,182.41	12,693.44	0.22
Original Face:		Base	5,000,000.000	101.242668	4,154,488.97	101.552000	4,167,182.41	12,693.44	0.22
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,633,923.840	107.808612	7,151,941.24	106.653870	7,075,336.51	-76,604.73	0.37
Original Face:		Base	8,346,000.000	107.808612	7,151,941.24	106.653870	7,075,336.51	-76,604.73	0.37
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,194,515.550	102.337990	3,269,203.02	102.521750	3,275,073.25	5,870.23	0.17
Original Face:		Base	5,000,000.000	102.337990	3,269,203.02	102.521750	3,275,073.25	5,870.23	0.17
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	3,922,145.700	102.730591	4,029,243.47	103.087740	4,043,251.36	14,007.89	0.21
Original Face:		Base	6,000,000.000	102.730591	4,029,243.47	103.087740	4,043,251.36	14,007.89	0.21
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,887,644.230	104.183106	8,217,592.73	103.957750	8,199,817.47	-17,775.26	0.43
Original Face:		Base	9,284,523.000	104.183106	8,217,592.73	103.957750	8,199,817.47	-17,775.26	0.43

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3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		2,892,661.800	Local	101.532537	2,936,992.92	100.383620	2,903,758.63	-33,234.29	0.15
	Original Face:	5,000,000.000	Base	101.532537	2,936,992.92	100.383620	2,903,758.63	-33,234.29	0.15
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.781771	25 May 2018		
		6,969,896.700	Local	100.104038	6,977,148.04	99.824800	6,957,685.44	-19,462.60	0.36
	Original Face:	10,000,000.000	Base	100.104038	6,977,148.04	99.824800	6,957,685.44	-19,462.60	0.36
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		10,692,273.000	Local	102.598635	10,970,126.15	97.117740	10,384,093.89	-586,032.26	0.54
	Original Face:	10,692,273.000	Base	102.598635	10,970,126.15	97.117740	10,384,093.89	-586,032.26	0.54
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		8,877,992.640	Local	105.626895	9,377,547.98	103.758770	9,211,695.96	-165,852.02	0.48
	Original Face:	11,000,000.000	Base	105.626895	9,377,547.98	103.758770	9,211,695.96	-165,852.02	0.48
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		1,981,097.630	Local	104.521370	2,070,670.38	102.654680	2,033,689.43	-36,980.95	0.11
	Original Face:	2,304,044.000	Base	104.521370	2,070,670.38	102.654680	2,033,689.43	-36,980.95	0.11
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		6,582,124.860	Local	105.031892	6,913,330.30	102.275930	6,731,929.41	-181,400.89	0.35
	Original Face:	6,976,000.000	Base	105.031892	6,913,330.30	102.275930	6,731,929.41	-181,400.89	0.35
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		422,141.290	Local	99.842081	421,474.65	109.534974	462,392.35	40,917.70	0.02
	Original Face:	6,625,000.000	Base	99.842081	421,474.65	109.534974	462,392.35	40,917.70	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		113,715.000	Local	99.997441	113,712.09	102.774457	116,869.97	3,157.88	0.01
	Original Face:	5,000,000.000	Base	99.997441	113,712.09	102.774457	116,869.97	3,157.88	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		413,236.080	Local	99.925432	412,927.94	112.409590	464,516.98	51,589.04	0.02
	Original Face:	6,000,000.000	Base	99.925432	412,927.94	112.409590	464,516.98	51,589.04	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		2,560,013.700	Local	102.702585	2,629,200.24	103.971490	2,661,684.39	32,484.15	0.14
	Original Face:	5,000,000.000	Base	102.702585	2,629,200.24	103.971490	2,661,684.39	32,484.15	0.14

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3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.780919	5,239,045.95	107.842620	5,392,131.00	153,085.05	0.28
Original Face:		Base	5,000,000.000	104.780919	5,239,045.95	107.842620	5,392,131.00	153,085.05	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,472,652.610	104.651603	1,541,154.57	105.805890	1,558,153.20	16,998.63	0.08
Original Face:		Base	7,703,000.000	104.651603	1,541,154.57	105.805890	1,558,153.20	16,998.63	0.08
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,082,191.730	103.051236	1,115,211.95	101.865600	1,102,381.10	-12,830.85	0.06
Original Face:		Base	10,316,000.000	103.051236	1,115,211.95	101.865600	1,102,381.10	-12,830.85	0.06
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,012,954.800	103.483327	2,083,072.60	105.609740	2,125,876.33	42,803.73	0.11
Original Face:		Base	10,000,000.000	103.483327	2,083,072.60	105.609740	2,125,876.33	42,803.73	0.11
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	3,125,729.100	103.277731	3,228,182.08	103.999070	3,250,729.19	22,547.11	0.17
Original Face:		Base	10,000,000.000	103.277731	3,228,182.08	103.999070	3,250,729.19	22,547.11	0.17
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	5,012,381.660	102.895477	5,157,514.02	98.551990	4,939,801.87	-217,712.15	0.26
Original Face:		Base	13,000,000.000	102.895477	5,157,514.02	98.551990	4,939,801.87	-217,712.15	0.26
3137AGR51	FREDDIE MAC FHR 3935 GC					2.5	15 Oct 2026		
		Local	1,160,313.270	101.061609	1,172,631.26	101.291920	1,175,303.59	2,672.33	0.06
Original Face:		Base	3,000,000.000	101.061609	1,172,631.26	101.291920	1,175,303.59	2,672.33	0.06
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,454,006.650	107.518214	2,638,504.12	105.937360	2,599,709.86	-38,794.26	0.14
Original Face:		Base	5,000,000.000	107.518214	2,638,504.12	105.937360	2,599,709.86	-38,794.26	0.14
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,819,308.960	105.129408	6,117,805.08	104.923360	6,105,814.49	-11,990.59	0.32
Original Face:		Base	8,000,000.000	105.129408	6,117,805.08	104.923360	6,105,814.49	-11,990.59	0.32
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,410,817.400	102.492946	3,495,847.23	99.300240	3,386,949.86	-108,897.37	0.18
Original Face:		Base	5,000,000.000	102.492946	3,495,847.23	99.300240	3,386,949.86	-108,897.37	0.18

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		2,944,422.100	Local	104.260240	3,069,861.56	101.905140	3,000,517.46	-69,344.10	0.16
	Original Face:	5,000,000.000	Base	104.260240	3,069,861.56	101.905140	3,000,517.46	-69,344.10	0.16
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		3,063,066.350	Local	100.955157	3,092,323.43	100.845920	3,088,977.44	-3,345.99	0.16
	Original Face:	5,000,000.000	Base	100.955157	3,092,323.43	100.845920	3,088,977.44	-3,345.99	0.16
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		3,274,666.200	Local	104.440228	3,420,068.83	102.243660	3,348,138.58	-71,930.25	0.18
	Original Face:	5,000,000.000	Base	104.440228	3,420,068.83	102.243660	3,348,138.58	-71,930.25	0.18
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		6,280,000.000	Local	100.723179	6,325,415.64	99.535780	6,250,846.98	-74,568.66	0.33
	Original Face:	6,280,000.000	Base	100.723179	6,325,415.64	99.535780	6,250,846.98	-74,568.66	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		6,118,225.350	Local	105.775141	6,471,561.48	104.499130	6,393,492.26	-78,069.22	0.33
	Original Face:	8,090,000.000	Base	105.775141	6,471,561.48	104.499130	6,393,492.26	-78,069.22	0.33
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		2,304,027.750	Local	105.405215	2,428,565.41	104.441840	2,406,368.98	-22,196.43	0.13
	Original Face:	3,000,000.000	Base	105.405215	2,428,565.41	104.441840	2,406,368.98	-22,196.43	0.13
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		3,385,111.050	Local	105.287118	3,564,085.85	104.232650	3,528,390.95	-35,694.90	0.18
	Original Face:	5,000,000.000	Base	105.287118	3,564,085.85	104.232650	3,528,390.95	-35,694.90	0.18
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		3,399,469.650	Local	102.021112	3,468,176.73	101.841640	3,462,075.64	-6,101.09	0.18
	Original Face:	5,000,000.000	Base	102.021112	3,468,176.73	101.841640	3,462,075.64	-6,101.09	0.18
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		660,454.920	Local	101.131594	667,928.59	101.947020	673,314.11	5,385.52	0.04
	Original Face:	1,000,000.000	Base	101.131594	667,928.59	101.947020	673,314.11	5,385.52	0.04
3137B56H1	FREDDIE MAC FHR 4257 A					2.5	15 Oct 2027		
		2,954,699.200	Local	101.644975	3,003,303.25	101.397830	2,996,000.87	-7,302.38	0.16
	Original Face:	5,000,000.000	Base	101.644975	3,003,303.25	101.397830	2,996,000.87	-7,302.38	0.16

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3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,685,315.900	102.914434	6,880,154.99	102.352080	6,842,559.88	-37,595.11	0.36
Original Face:		Base	10,000,000.000	102.914434	6,880,154.99	102.352080	6,842,559.88	-37,595.11	0.36
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,429,469.200	102.192564	3,504,662.51	103.790320	3,559,457.06	54,794.55	0.19
Original Face:		Base	5,000,000.000	102.192564	3,504,662.51	103.790320	3,559,457.06	54,794.55	0.19
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,200,351.100	102.332239	3,274,990.94	101.257100	3,240,582.71	-34,408.23	0.17
Original Face:		Base	5,000,000.000	102.332239	3,274,990.94	101.257100	3,240,582.71	-34,408.23	0.17
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	2,843,854.280	103.582025	2,945,721.84	101.233760	2,878,940.62	-66,781.22	0.15
Original Face:		Base	6,185,000.000	103.582025	2,945,721.84	101.233760	2,878,940.62	-66,781.22	0.15
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,831,029.820	103.281555	3,956,747.18	102.515580	3,927,402.44	-29,344.74	0.21
Original Face:		Base	6,000,000.000	103.281555	3,956,747.18	102.515580	3,927,402.44	-29,344.74	0.21
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.708165	1,761,918.04	101.491470	1,811,599.40	49,681.36	0.09
Original Face:		Base	1,784,977.000	98.708165	1,761,918.04	101.491470	1,811,599.40	49,681.36	0.09
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,377,193.900	101.639187	6,481,728.04	101.673220	6,483,898.38	2,170.34	0.34
Original Face:		Base	10,000,000.000	101.639187	6,481,728.04	101.673220	6,483,898.38	2,170.34	0.34
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,187,316.230	102.777979	4,303,638.98	102.643420	4,298,004.58	-5,634.40	0.22
Original Face:		Base	5,183,921.000	102.777979	4,303,638.98	102.643420	4,298,004.58	-5,634.40	0.22
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,159,151.850	103.029773	3,254,866.98	102.283570	3,231,293.29	-23,573.69	0.17
Original Face:		Base	5,000,000.000	103.029773	3,254,866.98	102.283570	3,231,293.29	-23,573.69	0.17
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,076,943.300	101.551663	3,124,687.09	100.787680	3,101,179.77	-23,507.32	0.16
Original Face:		Base	5,000,000.000	101.551663	3,124,687.09	100.787680	3,101,179.77	-23,507.32	0.16

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3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	6,753,693.300	103.056024	6,960,087.77	102.447150	6,918,966.31	-41,121.46	0.36
	Original Face:	Base	10,000,000.000	103.056024	6,960,087.77	102.447150	6,918,966.31	-41,121.46	0.36
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.670847	5,283,542.33	104.975490	5,248,774.50	-34,767.83	0.27
	Original Face:	Base	5,000,000.000	105.670847	5,283,542.33	104.975490	5,248,774.50	-34,767.83	0.27
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,631,853.320	104.905869	2,760,968.60	102.446160	2,696,232.66	-64,735.94	0.14
	Original Face:	Base	3,000,000.000	104.905869	2,760,968.60	102.446160	2,696,232.66	-64,735.94	0.14
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	3,872,501.950	103.864668	4,022,161.31	101.963060	3,948,521.49	-73,639.82	0.21
	Original Face:	Base	5,000,000.000	103.864668	4,022,161.31	101.963060	3,948,521.49	-73,639.82	0.21
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,269,671.790	104.637374	2,374,924.96	102.666690	2,330,196.90	-44,728.06	0.12
	Original Face:	Base	2,579,263.000	104.637374	2,374,924.96	102.666690	2,330,196.90	-44,728.06	0.12
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	3,873,132.050	102.914922	3,986,030.83	102.365360	3,964,745.57	-21,285.26	0.21
	Original Face:	Base	5,000,000.000	102.914922	3,986,030.83	102.365360	3,964,745.57	-21,285.26	0.21
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	4,224,327.300	103.290804	4,363,341.65	101.422220	4,284,406.53	-78,935.12	0.22
	Original Face:	Base	5,000,000.000	103.290804	4,363,341.65	101.422220	4,284,406.53	-78,935.12	0.22
3137BSF99	FREDDIE MAC FHR 4622 TP					3.0	15 Oct 2043		
		Local	4,968,259.400	102.162150	5,075,680.64	101.053730	5,020,611.44	-55,069.20	0.26
	Original Face:	Base	5,000,000.000	102.162150	5,075,680.64	101.053730	5,020,611.44	-55,069.20	0.26
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.707268	1,994,145.36	101.640700	2,032,814.00	38,668.64	0.11
		Base		99.707268	1,994,145.36	101.640700	2,032,814.00	38,668.64	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					1.001	01 Nov 2020		
		Local	4,085,000.000	100.471575	4,104,263.85	100.078396	4,088,202.48	-16,061.37	0.21
	Original Face:	Base	4,085,000.000	100.471575	4,104,263.85	100.078396	4,088,202.48	-16,061.37	0.21

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31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	102.716687	1,946,481.21	102.374816	1,940,002.76	-6,478.45	0.10
	Original Face:	Base	1,895,000.000	102.716687	1,946,481.21	102.374816	1,940,002.76	-6,478.45	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,764,049.800	104.709204	3,941,306.57	105.551790	3,973,021.94	31,715.37	0.21
	Original Face:	Base	10,000,000.000	104.709204	3,941,306.57	105.551790	3,973,021.94	31,715.37	0.21
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,343,763.030	103.432278	2,424,207.50	104.356189	2,445,861.78	21,654.28	0.13
	Original Face:	Base	7,000,000.000	103.432278	2,424,207.50	104.356189	2,445,861.78	21,654.28	0.13
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.945	01 Nov 2035		
		Local	1,501,044.050	103.934282	1,560,099.36	105.692952	1,586,497.77	26,398.41	0.08
	Original Face:	Base	5,000,000.000	103.934282	1,560,099.36	105.692952	1,586,497.77	26,398.41	0.08
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	6,497,222.800	106.551953	6,922,917.78	107.990786	7,016,401.97	93,484.19	0.37
	Original Face:	Base	20,000,000.000	106.551953	6,922,917.78	107.990786	7,016,401.97	93,484.19	0.37
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.883	01 May 2036		
		Local	1,765,605.600	104.088009	1,837,783.71	106.265965	1,876,237.83	38,454.12	0.10
	Original Face:	Base	5,000,000.000	104.088009	1,837,783.71	106.265965	1,876,237.83	38,454.12	0.10
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.442	01 Oct 2037		
		Local	762,535.440	107.603944	820,518.21	105.204178	802,219.14	-18,299.07	0.04
	Original Face:	Base	4,000,000.000	107.603944	820,518.21	105.204178	802,219.14	-18,299.07	0.04
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,443,647.280	105.343863	4,681,109.70	106.168556	4,717,756.15	36,646.45	0.25
	Original Face:	Base	8,000,000.000	105.343863	4,681,109.70	106.168556	4,717,756.15	36,646.45	0.25
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,445,095.350	108.891975	4,840,352.12	108.161780	4,807,894.25	-32,457.87	0.25
	Original Face:	Base	5,000,000.000	108.891975	4,840,352.12	108.161780	4,807,894.25	-32,457.87	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.716	01 Aug 2037		
		Local	554,010.300	107.921105	597,894.04	104.591809	579,449.39	-18,444.65	0.03
	Original Face:	Base	5,000,000.000	107.921105	597,894.04	104.591809	579,449.39	-18,444.65	0.03

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3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.706	01 Apr 2023		
		Local	4,468,978.450	105.414495	4,710,951.07	100.889000	4,508,707.67	-202,243.40	0.24
Original Face:		Base	4,950,000.000	105.414495	4,710,951.07	100.889000	4,508,707.67	-202,243.40	0.24
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,089,832.330	103.734284	6,317,243.96	99.926000	6,085,325.85	-231,918.11	0.32
Original Face:		Base	6,575,000.000	103.734284	6,317,243.96	99.926000	6,085,325.85	-231,918.11	0.32
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,212,065.980	103.155888	3,313,435.19	102.852135	3,303,678.44	-9,756.75	0.17
Original Face:		Base	6,000,000.000	103.155888	3,313,435.19	102.852135	3,303,678.44	-9,756.75	0.17
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,696,816.000	105.596354	4,959,666.45	104.322000	4,899,812.39	-59,854.06	0.26
Original Face:		Base	10,000,000.000	105.596354	4,959,666.45	104.322000	4,899,812.39	-59,854.06	0.26
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	2,997,273.600	100.812172	3,021,616.61	100.306859	3,006,471.00	-15,145.61	0.16
Original Face:		Base	5,000,000.000	100.812172	3,021,616.61	100.306859	3,006,471.00	-15,145.61	0.16
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,058,301.300	103.979472	9,418,773.89	105.305979	9,538,932.86	120,158.97	0.50
Original Face:		Base	10,000,000.000	103.979472	9,418,773.89	105.305979	9,538,932.86	120,158.97	0.50
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,169,856.000	105.376797	4,394,060.68	104.037000	4,338,193.09	-55,867.59	0.23
Original Face:		Base	6,000,000.000	105.376797	4,394,060.68	104.037000	4,338,193.09	-55,867.59	0.23
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,756,260.410	105.622707	6,079,918.05	102.898000	5,923,076.84	-156,841.21	0.31
Original Face:		Base	6,750,000.000	105.622707	6,079,918.05	102.898000	5,923,076.84	-156,841.21	0.31
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,876,090.280	98.996996	4,827,182.90	99.402000	4,846,931.26	19,748.36	0.25
Original Face:		Base	4,920,000.000	98.996996	4,827,182.90	99.402000	4,846,931.26	19,748.36	0.25
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,471,736.100	101.651589	4,545,590.78	100.307000	4,485,464.33	-60,126.45	0.23
Original Face:		Base	8,125,000.000	101.651589	4,545,590.78	100.307000	4,485,464.33	-60,126.45	0.23

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3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,837,362.440	101.557364	3,897,124.16	97.670317	3,747,964.06	-149,160.10	0.20
Original Face:		Base	5,948,304.000	101.557364	3,897,124.16	97.670317	3,747,964.06	-149,160.10	0.20
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,348,579.380	102.773023	4,469,166.50	104.623574	4,549,639.17	80,472.67	0.24
Original Face:		Base	6,000,000.000	102.773023	4,469,166.50	104.623574	4,549,639.17	80,472.67	0.24
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,170,459.080	105.515894	8,621,132.92	106.556560	8,706,160.13	85,027.21	0.46
Original Face:		Base	11,523,254.000	105.515894	8,621,132.92	106.556560	8,706,160.13	85,027.21	0.46
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	483,338.500	100.937531	487,869.95	101.695640	491,534.18	3,664.23	0.03
Original Face:		Base	5,000,000.000	100.937531	487,869.95	101.695640	491,534.18	3,664.23	0.03
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	620,523.300	101.149270	627,654.79	101.247470	628,264.14	609.35	0.03
Original Face:		Base	5,000,000.000	101.149270	627,654.79	101.247470	628,264.14	609.35	0.03
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	331,235.950	101.418563	335,934.74	102.773640	340,423.24	4,488.50	0.02
Original Face:		Base	5,000,000.000	101.418563	335,934.74	102.773640	340,423.24	4,488.50	0.02
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	1,441,488.500	102.656250	1,479,778.04	101.788530	1,467,269.95	-12,508.09	0.08
Original Face:		Base	10,127,769.000	102.656250	1,479,778.04	101.788530	1,467,269.95	-12,508.09	0.08
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	97,486.000	99.861601	97,351.08	104.161060	101,542.45	4,191.37	0.01
Original Face:		Base	5,000,000.000	99.861601	97,351.08	104.161060	101,542.45	4,191.37	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	127,513.260	101.459025	129,373.71	102.332840	130,487.94	1,114.23	0.01
Original Face:		Base	760,000.000	101.459025	129,373.71	102.332840	130,487.94	1,114.23	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,584,227.470	119.578659	6,677,544.35	114.883390	6,415,349.82	-262,194.53	0.34
Original Face:		Base	41,000,000.000	119.578659	6,677,544.35	114.883390	6,415,349.82	-262,194.53	0.34

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31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	426,758.250	101.794271	434,415.45	113.544640	484,561.12	50,145.67	0.03
Original Face:		Base	5,000,000.000	101.794271	434,415.45	113.544640	484,561.12	50,145.67	0.03
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	5,745,691.310	74.248198	4,266,072.27	105.017280	6,033,968.73	1,767,896.46	0.32
Original Face:		Base	5,855,000.000	74.248198	4,266,072.27	105.017280	6,033,968.73	1,767,896.46	0.32
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02281	25 Sep 2039		
		Local	1,148,168.650	105.720061	1,213,844.60	114.137540	1,310,491.45	96,646.85	0.07
Original Face:		Base	5,000,000.000	105.720061	1,213,844.60	114.137540	1,310,491.45	96,646.85	0.07
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	341,007.660	102.324355	348,933.89	102.512450	349,575.31	641.42	0.02
Original Face:		Base	6,000,000.000	102.324355	348,933.89	102.512450	349,575.31	641.42	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	159,381.850	101.887649	162,390.42	101.966900	162,516.73	126.31	0.01
Original Face:		Base	5,000,000.000	101.887649	162,390.42	101.966900	162,516.73	126.31	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56666	25 Aug 2039		
		Local	2,932,091.700	103.071608	3,022,154.06	111.956060	3,282,654.34	260,500.28	0.17
Original Face:		Base	10,000,000.000	103.071608	3,022,154.06	111.956060	3,282,654.34	260,500.28	0.17
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	724,611.420	102.979371	746,200.28	102.146400	740,164.48	-6,035.80	0.04
Original Face:		Base	6,000,000.000	102.979371	746,200.28	102.146400	740,164.48	-6,035.80	0.04
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.352090	4,967,604.50	100.577980	5,028,899.00	61,294.50	0.26
Original Face:		Base	5,000,000.000	99.352090	4,967,604.50	100.577980	5,028,899.00	61,294.50	0.26
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	736,507.300	103.237975	760,355.22	101.758820	749,461.14	-10,894.08	0.04
Original Face:		Base	5,000,000.000	103.237975	760,355.22	101.758820	749,461.14	-10,894.08	0.04
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.06852	25 Oct 2040		
		Local	1,643,758.450	109.434114	1,798,832.49	113.815510	1,870,852.06	72,019.57	0.10
Original Face:		Base	5,000,000.000	109.434114	1,798,832.49	113.815510	1,870,852.06	72,019.57	0.10

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31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	94,477.300	100.059824	94,533.82	102.340310	96,688.36	2,154.54	0.01
	Original Face:	Base	10,000,000.000	100.059824	94,533.82	102.340310	96,688.36	2,154.54	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,018,944.420	99.570200	2,010,266.99	111.297576	2,247,036.20	236,769.21	0.12
	Original Face:	Base	11,959,998.000	99.570200	2,010,266.99	111.297576	2,247,036.20	236,769.21	0.12
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	246,291.400	100.314327	247,065.56	102.970660	253,607.88	6,542.32	0.01
	Original Face:	Base	10,000,000.000	100.314327	247,065.56	102.970660	253,607.88	6,542.32	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	124,793.210	102.342427	127,716.40	103.609021	129,297.02	1,580.62	0.01
	Original Face:	Base	3,640,000.000	102.342427	127,716.40	103.609021	129,297.02	1,580.62	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	174,191.240	100.485731	175,037.34	102.955687	179,339.79	4,302.45	0.01
	Original Face:	Base	4,300,000.000	100.485731	175,037.34	102.955687	179,339.79	4,302.45	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	348,256.850	99.248842	345,640.89	108.875982	379,168.07	33,527.18	0.02
	Original Face:	Base	5,000,000.000	99.248842	345,640.89	108.875982	379,168.07	33,527.18	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	316,624.620	100.727625	318,928.46	112.117178	354,990.59	36,062.13	0.02
	Original Face:	Base	6,500,000.000	100.727625	318,928.46	112.117178	354,990.59	36,062.13	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	680,669.360	100.172342	681,842.44	112.314464	764,490.14	82,647.70	0.04
	Original Face:	Base	8,000,000.000	100.172342	681,842.44	112.314464	764,490.14	82,647.70	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	429,989.190	100.563612	432,412.66	111.861689	480,993.17	48,580.51	0.03
	Original Face:	Base	5,457,127.000	100.563612	432,412.66	111.861689	480,993.17	48,580.51	0.03
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	462,178.000	100.632060	465,099.24	112.385851	519,422.68	54,323.44	0.03
	Original Face:	Base	5,000,000.000	100.632060	465,099.24	112.385851	519,422.68	54,323.44	0.03

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31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,228,806.890	101.159592	1,243,056.04	112.029071	1,376,620.94	133,564.90	0.07
	Original Face:	Base	10,547,657.000	101.159592	1,243,056.04	112.029071	1,376,620.94	133,564.90	0.07
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,336,143.380	100.651555	1,344,849.09	111.576491	1,490,821.90	145,972.81	0.08
	Original Face:	Base	17,500,000.000	100.651555	1,344,849.09	111.576491	1,490,821.90	145,972.81	0.08
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	560,884.910	104.021126	583,438.80	111.240572	623,931.58	40,492.78	0.03
	Original Face:	Base	9,397,749.000	104.021126	583,438.80	111.240572	623,931.58	40,492.78	0.03
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.0	01 Nov 2036		
		Local	4,726,261.730	100.748038	4,761,615.96	98.700185	4,664,829.07	-96,786.89	0.24
	Original Face:	Base	4,744,826.000	100.748038	4,761,615.96	98.700185	4,664,829.07	-96,786.89	0.24
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.0	01 Dec 2036		
		Local	4,166,154.000	100.779215	4,198,617.28	98.700218	4,112,003.08	-86,614.20	0.21
	Original Face:	Base	4,166,154.000	100.779215	4,198,617.28	98.700218	4,112,003.08	-86,614.20	0.21
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	1,900,430.710	105.944794	2,013,407.40	112.206804	2,132,412.56	119,005.16	0.11
	Original Face:	Base	9,100,000.000	105.944794	2,013,407.40	112.206804	2,132,412.56	119,005.16	0.11
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,634,289.610	101.763123	1,663,104.14	105.622504	1,726,177.61	63,073.47	0.09
	Original Face:	Base	7,060,000.000	101.763123	1,663,104.14	105.622504	1,726,177.61	63,073.47	0.09
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,560,501.900	104.002554	1,622,961.83	105.699619	1,649,444.56	26,482.73	0.09
	Original Face:	Base	6,000,000.000	104.002554	1,622,961.83	105.699619	1,649,444.56	26,482.73	0.09
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,240,231.500	104.793621	2,347,619.71	105.407847	2,361,379.79	13,760.08	0.12
	Original Face:	Base	5,000,000.000	104.793621	2,347,619.71	105.407847	2,361,379.79	13,760.08	0.12
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	5,039,017.760	104.020143	5,241,593.48	99.972000	5,037,606.84	-203,986.64	0.26
	Original Face:	Base	7,000,000.000	104.020143	5,241,593.48	99.972000	5,037,606.84	-203,986.64	0.26

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31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,157,621.950	101.563587	3,206,994.12	100.307237	3,167,323.33	-39,670.79	0.17
	Original Face:	Base	5,000,000.000	101.563587	3,206,994.12	100.307237	3,167,323.33	-39,670.79	0.17
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	785,568.700	101.694259	798,878.27	105.585951	829,450.18	30,571.91	0.04
	Original Face:	Base	7,000,000.000	101.694259	798,878.27	105.585951	829,450.18	30,571.91	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,037,837.680	107.220551	2,184,980.78	106.072000	2,161,575.18	-23,405.60	0.11
	Original Face:	Base	6,100,000.000	107.220551	2,184,980.78	106.072000	2,161,575.18	-23,405.60	0.11
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.0	01 Sep 2028		
		Local	6,930,567.490	102.515625	7,104,914.58	102.515600	7,104,914.58	0.00	0.37
	Original Face:	Base	9,500,000.000	102.515625	7,104,914.58	102.515600	7,104,914.58	0.00	0.37
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,001,881.400	103.469474	3,106,030.88	103.912302	3,119,324.07	13,293.19	0.16
	Original Face:	Base	5,000,000.000	103.469474	3,106,030.88	103.912302	3,119,324.07	13,293.19	0.16
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,814,694.070	104.907302	5,050,965.67	106.174328	5,111,969.07	61,003.40	0.27
	Original Face:	Base	7,899,440.000	104.907302	5,050,965.67	106.174328	5,111,969.07	61,003.40	0.27
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,291,037.120	107.452097	5,685,330.34	108.215870	5,725,741.85	40,411.51	0.30
	Original Face:	Base	8,000,000.000	107.452097	5,685,330.34	108.215870	5,725,741.85	40,411.51	0.30
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.975	01 Feb 2037		
		Local	1,238,301.350	103.627571	1,283,221.61	105.945163	1,311,920.38	28,698.77	0.07
	Original Face:	Base	5,000,000.000	103.627571	1,283,221.61	105.945163	1,311,920.38	28,698.77	0.07
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	896,595.160	107.424574	963,163.53	109.333811	980,281.66	17,118.13	0.05
	Original Face:	Base	3,262,241.000	107.424574	963,163.53	109.333811	980,281.66	17,118.13	0.05
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.695	01 Jan 2037		
		Local	1,879,571.520	103.620691	1,947,625.00	105.908267	1,990,621.62	42,996.62	0.10
	Original Face:	Base	6,271,091.000	103.620691	1,947,625.00	105.908267	1,990,621.62	42,996.62	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
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,494,231.320	104.254439	2,600,346.86	104.327884	2,602,178.76	1,831.90	0.14
Original Face:		Base	12,000,000.000	104.254439	2,600,346.86	104.327884	2,602,178.76	1,831.90	0.14
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.960106	14,994,015.93	99.772200	14,965,830.00	-28,185.93	0.78
		Base		99.960106	14,994,015.93	99.772200	14,965,830.00	-28,185.93	0.78
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.618274	4,980,913.68	128.169800	6,408,490.00	1,427,576.32	0.33
		Base		99.618274	4,980,913.68	128.169800	6,408,490.00	1,427,576.32	0.33
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.996726	9,999,672.64	100.582100	10,058,210.00	58,537.36	0.53
		Base		99.996726	9,999,672.64	100.582100	10,058,210.00	58,537.36	0.53
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.873289	4,993,664.44	93.000000	4,650,000.00	-343,664.44	0.24
		Base		99.873289	4,993,664.44	93.000000	4,650,000.00	-343,664.44	0.24
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.389158	25 Jul 2022		
		Local	5,000,000.000	98.913307	4,945,665.35	97.087440	4,854,372.00	-91,293.35	0.25
Original Face:		Base	5,000,000.000	98.913307	4,945,665.35	97.087440	4,854,372.00	-91,293.35	0.25
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.15389	15 Mar 2020		
		Local	5,000,000.000	99.984151	4,999,207.56	100.027100	5,001,355.00	2,147.44	0.26
Original Face:		Base	5,000,000.000	99.984151	4,999,207.56	100.027100	5,001,355.00	2,147.44	0.26
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	8,009,609.960	112.166364	8,984,088.29	111.750000	8,950,739.13	-33,349.16	0.47
Original Face:		Base	8,707,929.000	112.166364	8,984,088.29	111.750000	8,950,739.13	-33,349.16	0.47
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	4,204,284.420	110.652542	4,652,147.58	109.380086	4,598,649.91	-53,497.67	0.24
Original Face:		Base	6,000,000.000	110.652542	4,652,147.58	109.380086	4,598,649.91	-53,497.67	0.24
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	353,834.180	101.129894	357,832.13	112.565351	398,294.69	40,462.56	0.02
Original Face:		Base	7,000,000.000	101.129894	357,832.13	112.565351	398,294.69	40,462.56	0.02

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36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	5,276,717.990	106.143055	5,600,869.67	103.996000	5,487,575.64	-113,294.03	0.29
Original Face:		Base	22,821,698.000	106.143055	5,600,869.67	103.996000	5,487,575.64	-113,294.03	0.29
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,180,655.100	103.100618	1,217,262.71	102.273248	1,207,494.32	-9,768.39	0.06
Original Face:		Base	5,000,000.000	103.100618	1,217,262.71	102.273248	1,207,494.32	-9,768.39	0.06
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	130,289.850	99.936027	130,206.50	100.057131	130,364.29	157.79	0.01
Original Face:		Base	7,500,000.000	99.936027	130,206.50	100.057131	130,364.29	157.79	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	7,836,001.320	101.546444	7,957,180.70	99.341000	7,784,362.07	-172,818.63	0.41
Original Face:		Base	13,640,889.000	101.546444	7,957,180.70	99.341000	7,784,362.07	-172,818.63	0.41
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,214,279.650	109.421888	3,517,125.48	107.659383	3,460,473.64	-56,651.84	0.18
Original Face:		Base	5,000,000.000	109.421888	3,517,125.48	107.659383	3,460,473.64	-56,651.84	0.18
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	8,163,520.800	107.179664	8,749,634.14	106.316132	8,679,139.55	-70,494.59	0.45
Original Face:		Base	10,000,000.000	107.179664	8,749,634.14	106.316132	8,679,139.55	-70,494.59	0.45
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,217,620.840	104.485778	3,361,956.17	102.693060	3,304,273.30	-57,682.87	0.17
Original Face:		Base	14,082,000.000	104.485778	3,361,956.17	102.693060	3,304,273.30	-57,682.87	0.17
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	138,253.050	99.963979	138,203.25	102.490160	141,695.77	3,492.52	0.01
Original Face:		Base	5,000,000.000	99.963979	138,203.25	102.490160	141,695.77	3,492.52	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	290,805.470	101.059757	293,887.30	113.015203	328,654.39	34,767.09	0.02
Original Face:		Base	7,322,535.000	101.059757	293,887.30	113.015203	328,654.39	34,767.09	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,027,483.130	106.066809	2,150,486.65	111.267525	2,255,930.30	105,443.65	0.12
Original Face:		Base	8,800,000.000	106.066809	2,150,486.65	111.267525	2,255,930.30	105,443.65	0.12

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369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.925302	4,996,265.09	103.593500	5,179,675.00	183,409.91	0.27
		Base		99.925302	4,996,265.09	103.593500	5,179,675.00	183,409.91	0.27
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.976227	4,998,811.37	103.074500	5,153,725.00	154,913.63	0.27
		Base		99.976227	4,998,811.37	103.074500	5,153,725.00	154,913.63	0.27
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.012777	5,000,638.83	100.381800	5,019,090.00	18,451.17	0.26
		Base		100.012777	5,000,638.83	100.381800	5,019,090.00	18,451.17	0.26
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.302400	10,130,240.00	130,240.00	0.53
		Base		100.000000	10,000,000.00	101.302400	10,130,240.00	130,240.00	0.53
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.985140	4,999,257.01	104.174200	5,208,710.00	209,452.99	0.27
		Base		99.985140	4,999,257.01	104.174200	5,208,710.00	209,452.99	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	100.871000	9,078,390.00	78,390.00	0.47
		Base		100.000000	9,000,000.00	100.871000	9,078,390.00	78,390.00	0.47
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	104.846771	1,887,241.88	103.489400	1,862,809.20	-24,432.68	0.10
		Base		104.846771	1,887,241.88	103.489400	1,862,809.20	-24,432.68	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,266,994.130	107.412993	1,360,916.32	103.408670	1,310,181.78	-50,734.54	0.07
Original Face:		Base	2,500,000.000	107.412993	1,360,916.32	103.408670	1,310,181.78	-50,734.54	0.07
38375CWQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 JP					3.0	20 Jul 2039		
		Local	4,630,496.600	102.816496	4,760,914.37	102.466980	4,744,730.03	-16,184.34	0.25
Original Face:		Base	10,000,000.000	102.816496	4,760,914.37	102.466980	4,744,730.03	-16,184.34	0.25
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,691,358.960	107.176575	5,028,037.85	101.069510	4,741,533.51	-286,504.34	0.25
Original Face:		Base	8,000,000.000	107.176575	5,028,037.85	101.069510	4,741,533.51	-286,504.34	0.25

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38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,082,172.400	104.133066	1,126,899.30	102.734230	1,111,761.48	-15,137.82	0.06
Original Face:		Base	10,000,000.000	104.133066	1,126,899.30	102.734230	1,111,761.48	-15,137.82	0.06
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	645,013.110	103.543015	667,866.02	102.798210	663,061.93	-4,804.09	0.03
Original Face:		Base	7,440,000.000	103.543015	667,866.02	102.798210	663,061.93	-4,804.09	0.03
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	463,543.200	103.371850	479,173.18	103.558920	480,040.33	867.15	0.03
Original Face:		Base	4,500,000.000	103.371850	479,173.18	103.558920	480,040.33	867.15	0.03
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	2,242,281.280	102.692051	2,302,644.64	100.619400	2,256,169.97	-46,474.67	0.12
Original Face:		Base	6,500,000.000	102.692051	2,302,644.64	100.619400	2,256,169.97	-46,474.67	0.12
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					2.04	20 Dec 2066		
		Local	20,000,000.000	101.273298	20,254,659.60	101.273438	20,254,687.60	28.00	1.06
Original Face:		Base	20,000,000.000	101.273298	20,254,659.60	101.273438	20,254,687.60	28.00	1.06
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	928,614.590	104.986288	974,917.99	102.678080	953,483.63	-21,434.36	0.05
Original Face:		Base	7,600,000.000	104.986288	974,917.99	102.678080	953,483.63	-21,434.36	0.05
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72497	20 Aug 2034		
		Local	1,438,403.150	108.749835	1,564,261.05	111.729610	1,607,122.23	42,861.18	0.08
Original Face:		Base	5,000,000.000	108.749835	1,564,261.05	111.729610	1,607,122.23	42,861.18	0.08
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11085	20 Apr 2037		
		Local	3,089,106.600	109.830997	3,392,796.58	111.477960	3,443,673.02	50,876.44	0.18
Original Face:		Base	10,000,000.000	109.830997	3,392,796.58	111.477960	3,443,673.02	50,876.44	0.18
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.600943	3,367,030.65	100.499920	3,266,247.40	-100,783.25	0.17
Original Face:		Base	3,250,000.000	103.600943	3,367,030.65	100.499920	3,266,247.40	-100,783.25	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.378167	5,218,908.37	99.707300	4,985,365.00	-233,543.37	0.26
Original Face:		Base	5,000,000.000	104.378167	5,218,908.37	99.707300	4,985,365.00	-233,543.37	0.26

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38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.0	16 Jan 2027		
		Local	1,750,250.580	103.405920	1,809,862.72	103.031640	1,803,311.88	-6,550.84	0.09
Original Face:		Base	6,500,000.000	103.405920	1,809,862.72	103.031640	1,803,311.88	-6,550.84	0.09
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.657011	1,993,140.21	97.380660	1,947,613.20	-45,527.01	0.10
Original Face:		Base	2,000,000.000	99.657011	1,993,140.21	97.380660	1,947,613.20	-45,527.01	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.812803	5,190,640.13	101.886590	5,094,329.50	-96,310.63	0.27
Original Face:		Base	5,000,000.000	103.812803	5,190,640.13	101.886590	5,094,329.50	-96,310.63	0.27
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,105,362.920	100.276913	2,111,192.95	100.239120	2,110,397.26	-795.69	0.11
Original Face:		Base	3,000,000.000	100.276913	2,111,192.95	100.239120	2,110,397.26	-795.69	0.11
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.566160	5,296,866.80	101.159970	5,491,974.77	195,107.97	0.29
Original Face:		Base	5,429,000.000	97.566160	5,296,866.80	101.159970	5,491,974.77	195,107.97	0.29
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,698,206.250	102.835223	1,746,354.19	102.079220	1,733,515.69	-12,838.50	0.09
Original Face:		Base	5,000,000.000	102.835223	1,746,354.19	102.079220	1,733,515.69	-12,838.50	0.09
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,690,771.730	103.292320	2,779,360.54	100.391510	2,701,306.37	-78,054.17	0.14
Original Face:		Base	3,000,000.000	103.292320	2,779,360.54	100.391510	2,701,306.37	-78,054.17	0.14
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	8,279,857.900	99.879279	8,269,862.38	99.281790	8,220,391.13	-49,471.25	0.43
Original Face:		Base	10,000,000.000	99.879279	8,269,862.38	99.281790	8,220,391.13	-49,471.25	0.43
38380BC45	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 156 VA					3.0	20 Dec 2030		
		Local	5,851,755.620	102.484415	5,997,137.49	101.384200	5,932,755.62	-64,381.87	0.31
Original Face:		Base	5,879,850.000	102.484415	5,997,137.49	101.384200	5,932,755.62	-64,381.87	0.31
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.12262	20 Nov 2042		
		Local	4,872,083.430	115.774884	5,640,648.96	114.723380	5,589,418.79	-51,230.17	0.29
Original Face:		Base	5,010,613.000	115.774884	5,640,648.96	114.723380	5,589,418.79	-51,230.17	0.29

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427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.703325	4,985,166.26	100.887600	5,044,380.00	59,213.74	0.26
		Base		99.703325	4,985,166.26	100.887600	5,044,380.00	59,213.74	0.26
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	123.288843	12,328,884.32	126.685200	12,668,520.00	339,635.68	0.66
		Base		123.288843	12,328,884.32	126.685200	12,668,520.00	339,635.68	0.66
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.177562	4,958,878.09	129.578400	6,478,920.00	1,520,041.91	0.34
		Base		99.177562	4,958,878.09	129.578400	6,478,920.00	1,520,041.91	0.34
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.758308	9,975,830.78	97.839000	9,783,900.00	-191,930.78	0.51
		Base		99.758308	9,975,830.78	97.839000	9,783,900.00	-191,930.78	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.742548	10,974,254.79	107.261460	10,726,146.00	-248,108.79	0.56
	Original Face:	Base	10,000,000.000	109.742548	10,974,254.79	107.261460	10,726,146.00	-248,108.79	0.56
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.938046	5,869,098.05	102.901620	5,595,243.96	-273,854.09	0.29
	Original Face:	Base	5,775,000.000	107.938046	5,869,098.05	102.901620	5,595,243.96	-273,854.09	0.29
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,398,690.350	102.789047	4,521,371.89	101.769330	4,476,517.70	-44,854.19	0.23
	Original Face:	Base	10,000,000.000	102.789047	4,521,371.89	101.769330	4,476,517.70	-44,854.19	0.23
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.298534	10,029,853.44	100.465620	10,046,562.00	16,708.56	0.53
	Original Face:	Base	10,000,000.000	100.298534	10,029,853.44	100.465620	10,046,562.00	16,708.56	0.53
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	98.006509	4,900,325.43	116.622400	5,831,120.00	930,794.57	0.30
		Base		98.006509	4,900,325.43	116.622400	5,831,120.00	930,794.57	0.30
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.94428	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.843700	4,942,185.00	-57,815.00	0.26
		Base		100.000000	5,000,000.00	98.843700	4,942,185.00	-57,815.00	0.26

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487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.904485	4,995,224.26	97.617000	4,880,850.00	-114,374.26	0.26
		Base		99.904485	4,995,224.26	97.617000	4,880,850.00	-114,374.26	0.26
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.979215	3,499,272.51	100.058100	3,502,033.50	2,760.99	0.18
		Base		99.979215	3,499,272.51	100.058100	3,502,033.50	2,760.99	0.18
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.602466	1,992,049.32	102.422500	2,048,450.00	56,400.68	0.11
		Base		99.602466	1,992,049.32	102.422500	2,048,450.00	56,400.68	0.11
577081BA9	MATTEL INC SR UNSECURED 08/21 2.35					2.35	15 Aug 2021		
		Local	3,000,000.000	99.882000	2,996,460.00	97.605000	2,928,150.00	-68,310.00	0.15
		Base		99.882000	2,996,460.00	97.605000	2,928,150.00	-68,310.00	0.15
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.984115	2,999,523.45	103.415200	3,102,456.00	102,932.55	0.16
		Base		99.984115	2,999,523.45	103.415200	3,102,456.00	102,932.55	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.669972	4,983,498.58	124.619100	6,230,955.00	1,247,456.42	0.33
		Base		99.669972	4,983,498.58	124.619100	6,230,955.00	1,247,456.42	0.33
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.997290	4,999,864.51	100.217920	5,010,896.00	11,031.49	0.26
Original Face:		Base	5,000,000.000	99.997290	4,999,864.51	100.217920	5,010,896.00	11,031.49	0.26
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.777907	4,988,895.34	100.559500	5,027,975.00	39,079.66	0.26
		Base		99.777907	4,988,895.34	100.559500	5,027,975.00	39,079.66	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.977472	9,997,747.21	105.113700	10,511,370.00	513,622.79	0.55
		Base		99.977472	9,997,747.21	105.113700	10,511,370.00	513,622.79	0.55
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	124.603761	12,460,376.05	128.168200	12,816,820.00	356,443.95	0.67
		Base		124.603761	12,460,376.05	128.168200	12,816,820.00	356,443.95	0.67

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61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	106.839029	3,312,009.90	108.413200	3,360,809.20	48,799.30	0.18
		Base		106.839029	3,312,009.90	108.413200	3,360,809.20	48,799.30	0.18
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.887039	4,994,351.94	96.150000	4,807,500.00	-186,851.94	0.25
		Base		99.887039	4,994,351.94	96.150000	4,807,500.00	-186,851.94	0.25
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.991328	7,499,349.58	101.132200	7,584,915.00	85,565.42	0.40
		Base		99.991328	7,499,349.58	101.132200	7,584,915.00	85,565.42	0.40
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.961776	2,998,853.29	105.240100	3,157,203.00	158,349.71	0.17
		Base		99.961776	2,998,853.29	105.240100	3,157,203.00	158,349.71	0.17
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.979297	2,999,378.90	100.331200	3,009,936.00	10,557.10	0.16
		Base		99.979297	2,999,378.90	100.331200	3,009,936.00	10,557.10	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.614597	7,969,167.77	101.637100	8,130,968.00	161,800.23	0.43
		Base		99.614597	7,969,167.77	101.637100	8,130,968.00	161,800.23	0.43
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.965465	4,998,273.27	104.997500	5,249,875.00	251,601.73	0.27
		Base		99.965465	4,998,273.27	104.997500	5,249,875.00	251,601.73	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	100.777600	4,031,104.00	31,104.00	0.21
		Base		100.000000	4,000,000.00	100.777600	4,031,104.00	31,104.00	0.21
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.876086	4,993,804.32	104.297800	5,214,890.00	221,085.68	0.27
		Base		99.876086	4,993,804.32	104.297800	5,214,890.00	221,085.68	0.27
717081DZ3	PFIZER INC SR UNSECURED 12/21 2.2					2.2	15 Dec 2021		
		Local	5,000,000.000	99.911017	4,995,550.84	99.782900	4,989,145.00	-6,405.84	0.26
		Base		99.911017	4,995,550.84	99.782900	4,989,145.00	-6,405.84	0.26

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71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	123.147616	3,694,428.48	127.618000	3,828,540.00	134,111.52	0.20
		Base		123.147616	3,694,428.48	127.618000	3,828,540.00	134,111.52	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.585927	4,979,296.34	107.087700	5,354,385.00	375,088.66	0.28
		Base		99.585927	4,979,296.34	107.087700	5,354,385.00	375,088.66	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.848020	2,995,440.60	101.159500	3,034,785.00	39,344.40	0.16
		Base		99.848020	2,995,440.60	101.159500	3,034,785.00	39,344.40	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.944670	9,794,577.70	128.658000	12,608,484.00	2,813,906.30	0.66
		Base		99.944670	9,794,577.70	128.658000	12,608,484.00	2,813,906.30	0.66
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.988683	2,999,660.50	100.775100	3,023,253.00	23,592.50	0.16
		Base		99.988683	2,999,660.50	100.775100	3,023,253.00	23,592.50	0.16
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.940706	10,094,070.61	101.977700	10,197,770.00	103,699.39	0.53
		Base		100.940706	10,094,070.61	101.977700	10,197,770.00	103,699.39	0.53
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.095175	3,032,855.24	101.415000	3,042,450.00	9,594.76	0.16
		Base		101.095175	3,032,855.24	101.415000	3,042,450.00	9,594.76	0.16
771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.762054	5,038,102.68	102.362800	5,118,140.00	80,037.32	0.27
		Base		100.762054	5,038,102.68	102.362800	5,118,140.00	80,037.32	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.648407	3,985,936.28	94.500000	3,780,000.00	-205,936.28	0.20
		Base		99.648407	3,985,936.28	94.500000	3,780,000.00	-205,936.28	0.20
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	113.321800	5,666,090.00	666,090.00	0.30
		Base		100.000000	5,000,000.00	113.321800	5,666,090.00	666,090.00	0.30

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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	100.064500	10,006,450.00	6,450.00	0.52
		Base		100.000000	10,000,000.00	100.064500	10,006,450.00	6,450.00	0.52
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.922450	4,996,122.48	98.709000	4,935,450.00	-60,672.48	0.26
		Base		99.922450	4,996,122.48	98.709000	4,935,450.00	-60,672.48	0.26
844895AV4	SOUTHWEST GAS HLDGS INC SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.982628	3,999,305.13	102.258300	4,090,332.00	91,026.87	0.21
		Base		99.982628	3,999,305.13	102.258300	4,090,332.00	91,026.87	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.985338	4,999,266.89	100.519900	5,025,995.00	26,728.11	0.26
		Base		99.985338	4,999,266.89	100.519900	5,025,995.00	26,728.11	0.26
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.897034	4,994,851.69	99.804100	4,990,205.00	-4,646.69	0.26
		Base		99.897034	4,994,851.69	99.804100	4,990,205.00	-4,646.69	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.34567	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.52
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.923128	3,996,925.11	103.866900	4,154,676.00	157,750.89	0.22
		Base		99.923128	3,996,925.11	103.866900	4,154,676.00	157,750.89	0.22
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.283170	5,464,158.52	128.041500	6,402,075.00	937,916.48	0.33
		Base		109.283170	5,464,158.52	128.041500	6,402,075.00	937,916.48	0.33
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.996656	9,999,665.57	104.185900	10,418,590.00	418,924.43	0.54
		Base		99.996656	9,999,665.57	104.185900	10,418,590.00	418,924.43	0.54
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.813579	4,990,678.97	103.306300	5,165,315.00	174,636.03	0.27
		Base		99.813579	4,990,678.97	103.306300	5,165,315.00	174,636.03	0.27

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89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.927400	4,996,370.01	100.157000	5,007,850.00	11,479.99	0.26
		Base		99.927400	4,996,370.01	100.157000	5,007,850.00	11,479.99	0.26
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.711613	2,991,348.40	106.412500	3,192,375.00	201,026.60	0.17
		Base		99.711613	2,991,348.40	106.412500	3,192,375.00	201,026.60	0.17
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.904090	14,985,613.43	97.885000	14,682,750.00	-302,863.43	0.77
		Base		99.904090	14,985,613.43	97.885000	14,682,750.00	-302,863.43	0.77
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.640259	4,982,012.95	131.553500	6,577,675.00	1,595,662.05	0.34
		Base		99.640259	4,982,012.95	131.553500	6,577,675.00	1,595,662.05	0.34
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.924393	9,992,439.25	100.142500	10,014,250.00	21,810.75	0.52
		Base		99.924393	9,992,439.25	100.142500	10,014,250.00	21,810.75	0.52
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	101.086400	5,054,320.00	54,320.00	0.26
		Base		100.000000	5,000,000.00	101.086400	5,054,320.00	54,320.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	103.755644	10,375,564.43	104.968900	10,496,890.00	121,325.57	0.55
		Base		103.755644	10,375,564.43	104.968900	10,496,890.00	121,325.57	0.55
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	7,500,000.000	110.372265	8,277,919.90	117.293000	8,796,975.00	519,055.10	0.46
		Base		110.372265	8,277,919.90	117.293000	8,796,975.00	519,055.10	0.46
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	119.701047	5,985,052.34	127.550800	6,377,540.00	392,487.66	0.33
		Base		119.701047	5,985,052.34	127.550800	6,377,540.00	392,487.66	0.33
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	121.946627	6,097,331.36	130.617200	6,530,860.00	433,528.64	0.34
		Base		121.946627	6,097,331.36	130.617200	6,530,860.00	433,528.64	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
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	111.868610	5,593,430.49	128.773400	6,438,670.00	845,239.51	0.34
			Base	111.868610	5,593,430.49	128.773400	6,438,670.00	845,239.51	0.34
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	131.028023	16,378,502.82	135.296900	16,912,112.50	533,609.68	0.88
			Base	131.028023	16,378,502.82	135.296900	16,912,112.50	533,609.68	0.88
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	121.657720	15,207,214.99	129.308600	16,163,575.00	956,360.01	0.84
			Base	121.657720	15,207,214.99	129.308600	16,163,575.00	956,360.01	0.84
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		20,000,000.000	Local	137.572912	27,514,582.30	136.941400	27,388,280.00	-126,302.30	1.43
			Base	137.572912	27,514,582.30	136.941400	27,388,280.00	-126,302.30	1.43
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	140.734710	17,591,838.71	135.425800	16,928,225.00	-663,613.71	0.88
			Base	140.734710	17,591,838.71	135.425800	16,928,225.00	-663,613.71	0.88
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	119.130536	11,913,053.63	136.136700	13,613,670.00	1,700,616.37	0.71
			Base	119.130536	11,913,053.63	136.136700	13,613,670.00	1,700,616.37	0.71
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		15,000,000.000	Local	140.743368	21,111,505.21	134.203000	20,130,450.00	-981,055.21	1.05
			Base	140.743368	21,111,505.21	134.203000	20,130,450.00	-981,055.21	1.05
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	133.626408	10,021,980.61	129.468800	9,710,160.00	-311,820.61	0.51
			Base	133.626408	10,021,980.61	129.468800	9,710,160.00	-311,820.61	0.51
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	129.210731	9,690,804.83	127.304700	9,547,852.50	-142,952.33	0.50
			Base	129.210731	9,690,804.83	127.304700	9,547,852.50	-142,952.33	0.50
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	133.639742	6,681,987.10	127.820300	6,391,015.00	-290,972.10	0.33
			Base	133.639742	6,681,987.10	127.820300	6,391,015.00	-290,972.10	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		Local	10,000,000.000	140.262184	14,026,218.38	138.156200	13,815,620.00	-210,598.38	0.72
		Base		140.262184	14,026,218.38	138.156200	13,815,620.00	-210,598.38	0.72
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		Local	10,000,000.000	150.893615	15,089,361.46	141.473000	14,147,300.00	-942,061.46	0.74
		Base		150.893615	15,089,361.46	141.473000	14,147,300.00	-942,061.46	0.74
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		Local	2,500,000.000	120.677513	3,016,937.82	134.269500	3,356,737.50	339,799.68	0.18
		Base		120.677513	3,016,937.82	134.269500	3,356,737.50	339,799.68	0.18
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		Local	5,000,000.000	99.910310	4,995,515.48	100.543000	5,027,150.00	31,634.52	0.26
		Base		99.910310	4,995,515.48	100.543000	5,027,150.00	31,634.52	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	99.848841	4,992,442.03	101.332000	5,066,600.00	74,157.97	0.26
		Base		99.848841	4,992,442.03	101.332000	5,066,600.00	74,157.97	0.26
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 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
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		Local	2,500,000.000	104.040958	2,601,023.95	99.386700	2,484,667.50	-116,356.45	0.13
		Base		104.040958	2,601,023.95	99.386700	2,484,667.50	-116,356.45	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		Local	10,000,000.000	101.061845	10,106,184.52	104.714800	10,471,480.00	365,295.48	0.55
		Base		101.061845	10,106,184.52	104.714800	10,471,480.00	365,295.48	0.55
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		Local	5,000,000.000	102.508940	5,125,447.02	103.140600	5,157,030.00	31,582.98	0.27
		Base		102.508940	5,125,447.02	103.140600	5,157,030.00	31,582.98	0.27
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		Local	5,000,000.000	99.587562	4,979,378.11	98.719000	4,935,950.00	-43,428.11	0.26
		Base		99.587562	4,979,378.11	98.719000	4,935,950.00	-43,428.11	0.26

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		0.000	Local	0.000000	-0.10	0.000000	0.00	0.10	0.00
			Base	0.000000	-0.10	0.000000	0.00	0.10	0.00
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		10,000,000.000	Local	100.204198	10,020,419.83	100.204198	10,020,419.83	0.00	0.52
			Base	100.204198	10,020,419.83	100.204198	10,020,419.83	0.00	0.52
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	100.621895	7,546,642.10	100.621895	7,546,642.10	0.00	0.39
			Base	100.621895	7,546,642.10	100.621895	7,546,642.10	0.00	0.39
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	100.914116	7,568,558.73	100.960900	7,572,067.50	3,508.77	0.40
			Base	100.914116	7,568,558.73	100.960900	7,572,067.50	3,508.77	0.40
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.113450	5,005,672.51	101.226600	5,061,330.00	55,657.49	0.26
			Base	100.113450	5,005,672.51	101.226600	5,061,330.00	55,657.49	0.26
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	101.978712	5,098,935.62	101.777300	5,088,865.00	-10,070.62	0.27
			Base	101.978712	5,098,935.62	101.777300	5,088,865.00	-10,070.62	0.27
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	106.614470	5,330,723.49	105.378900	5,268,945.00	-61,778.49	0.28
			Base	106.614470	5,330,723.49	105.378900	5,268,945.00	-61,778.49	0.28
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	101.442127	5,072,106.37	101.863300	5,093,165.00	21,058.63	0.27
			Base	101.442127	5,072,106.37	101.863300	5,093,165.00	21,058.63	0.27
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.606389	4,980,319.44	99.218800	4,960,940.00	-19,379.44	0.26
			Base	99.606389	4,980,319.44	99.218800	4,960,940.00	-19,379.44	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.565342	4,978,267.11	97.523400	4,876,170.00	-102,097.11	0.25
			Base	99.565342	4,978,267.11	97.523400	4,876,170.00	-102,097.11	0.25

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	5,000,000.000	99.678870	4,983,943.49	98.957000	4,947,850.00	-36,093.49	0.26
		Base		99.678870	4,983,943.49	98.957000	4,947,850.00	-36,093.49	0.26
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	99.940684	4,997,034.19	99.910200	4,995,510.00	-1,524.19	0.26
		Base		99.940684	4,997,034.19	99.910200	4,995,510.00	-1,524.19	0.26
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	99.025783	4,951,289.15	97.320300	4,866,015.00	-85,274.15	0.25
		Base		99.025783	4,951,289.15	97.320300	4,866,015.00	-85,274.15	0.25
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.557529	7,466,814.71	98.796900	7,409,767.50	-57,047.21	0.39
		Base		99.557529	7,466,814.71	98.796900	7,409,767.50	-57,047.21	0.39
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	104,568.000	101.948416	106,605.42	100.909500	105,519.05	-1,086.37	0.01
Original Face:		Base	100,000.000	101.948416	106,605.42	100.909500	105,519.05	-1,086.37	0.01
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.955201	4,997,760.06	100.746100	5,037,305.00	39,544.94	0.26
		Base		99.955201	4,997,760.06	100.746100	5,037,305.00	39,544.94	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.970296	6,997,920.70	104.850600	7,339,542.00	341,621.30	0.38
		Base		99.970296	6,997,920.70	104.850600	7,339,542.00	341,621.30	0.38
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.615765	9,954,458.23	104.333870	9,650,882.98	-303,575.25	0.50
Original Face:		Base	9,250,000.000	107.615765	9,954,458.23	104.333870	9,650,882.98	-303,575.25	0.50
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.716316	5,085,815.82	104.453440	5,222,672.00	136,856.18	0.27
Original Face:		Base	5,000,000.000	101.716316	5,085,815.82	104.453440	5,222,672.00	136,856.18	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.633215	5,131,660.74	100.842970	5,042,148.50	-89,512.24	0.26
Original Face:		Base	5,000,000.000	102.633215	5,131,660.74	100.842970	5,042,148.50	-89,512.24	0.26

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92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.052515	7,477,886.13	102.288630	7,569,358.62	91,472.49	0.40
Original Face:		Base	7,400,000.000	101.052515	7,477,886.13	102.288630	7,569,358.62	91,472.49	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,015,019.960	99.999634	1,015,016.25	99.658980	1,011,558.54	-3,457.71	0.05
Original Face:		Base	2,000,000.000	99.999634	1,015,016.25	99.658980	1,011,558.54	-3,457.71	0.05
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.990377	4,999,518.86	101.096000	5,054,800.00	55,281.14	0.26
		Base		99.990377	4,999,518.86	101.096000	5,054,800.00	55,281.14	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.904107	4,995,205.37	123.761000	6,188,050.00	1,192,844.63	0.32
		Base		99.904107	4,995,205.37	123.761000	6,188,050.00	1,192,844.63	0.32
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.907407	4,995,370.33	96.965000	4,848,250.00	-147,120.33	0.25
		Base		99.907407	4,995,370.33	96.965000	4,848,250.00	-147,120.33	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	100.050700	5,002,535.00	2,535.00	0.26
		Base		100.000000	5,000,000.00	100.050700	5,002,535.00	2,535.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.980817	9,998,081.65	99.259000	9,925,900.00	-72,181.65	0.52
		Base		99.980817	9,998,081.65	99.259000	9,925,900.00	-72,181.65	0.52
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.28167	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	102.147000	15,322,050.00	322,050.00	0.80
		Base		100.000000	15,000,000.00	102.147000	15,322,050.00	322,050.00	0.80
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,698,823.850	99.997623	2,698,759.69	99.619870	2,688,564.81	-10,194.88	0.14
Original Face:		Base	3,500,000.000	99.997623	2,698,759.69	99.619870	2,688,564.81	-10,194.88	0.14
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.746216	5,187,310.82	102.702890	5,135,144.50	-52,166.32	0.27
Original Face:		Base	5,000,000.000	103.746216	5,187,310.82	102.702890	5,135,144.50	-52,166.32	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
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
			7,000,000.000	Local	99.636755	6,974,572.83	95.922000	6,714,540.00	-260,032.83	0.35
				Base	99.636755	6,974,572.83	95.922000	6,714,540.00	-260,032.83	0.35
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.93733	26 Sep 2017		
			10,000,000.000	Local	99.252232	9,925,223.21	99.642470	9,964,247.00	39,023.79	0.52
				Base	99.252232	9,925,223.21	99.642470	9,964,247.00	39,023.79	0.52
US DOLLAR Total									
			1,746,763,502.120	Local		1,831,188,220.97		1,852,995,227.04	21,807,006.07	96.86
	Original Face:		1,609,906,378.000	Base		1,831,188,220.97		1,852,995,227.04	21,807,006.07	96.86
FIXED INCOME Total									
			1,746,763,502.120	Base		1,831,188,220.97		1,852,995,227.04	21,807,006.07	96.86
	Original Face:		1,609,906,378.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,806,934,505.090	Base	1,891,281,881.82		1,913,106,853.33	21,824,971.51	100.00
Original Face:		1,609,906,378.000						

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-4,171,978.440	Local	1.000000	-4,171,978.44	1.000000	-4,171,978.44	0.00	1.41
				Base	1.000000	-4,171,978.44	1.000000	-4,171,978.44	0.00	1.41
US DOLLAR Total									
			-4,171,978.440	Local		-4,171,978.44		-4,171,978.44	0.00	1.41
				Base		-4,171,978.44		-4,171,978.44	0.00	1.41
CASH Total									
			-4,171,978.440	Base		-4,171,978.44		-4,171,978.44	0.00	1.41
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.39706	25 Sep 2017		
			2,500,000.000	Local	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.85
				Base	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.85
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
			3,000,000.000	Local	99.457639	2,983,729.17	99.539100	2,986,173.00	2,443.83	1.01
				Base	99.457639	2,983,729.17	99.539100	2,986,173.00	2,443.83	1.01
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
			4,000,000.000	Local	99.352222	3,974,088.89	99.364167	3,974,566.68	477.79	1.34
				Base	99.352222	3,974,088.89	99.364167	3,974,566.68	477.79	1.34
92828CQ78	VISA INC					0.75	07 Mar 2017		
			10,000,000.000	Local	99.864583	9,986,458.33	99.864583	9,986,458.33	0.00	3.38
				Base	99.864583	9,986,458.33	99.864583	9,986,458.33	0.00	3.38
979QHT009	WELLS FARGO REPO					0.45	03 Jan 2017		
			30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	10.14
				Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	10.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		49,500,000.000	Local		49,444,276.39		49,455,023.01	10,746.62	16.72
			Base		49,444,276.39		49,455,023.01	10,746.62	16.72
CASH EQUIVALENT Total									
		49,500,000.000	Base		49,444,276.39		49,455,023.01	10,746.62	16.72
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.62306	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	99.741800	498,709.00	-1,291.00	0.17
			Base	100.000000	500,000.00	99.741800	498,709.00	-1,291.00	0.17
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		2,000,000.000	Local	101.950055	2,039,001.09	99.205700	1,984,114.00	-54,887.09	0.67
			Base	101.950055	2,039,001.09	99.205700	1,984,114.00	-54,887.09	0.67
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	103.223076	516,115.38	103.091400	515,457.00	-658.38	0.17
			Base	103.223076	516,115.38	103.091400	515,457.00	-658.38	0.17
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
		2,000,000.000	Local	99.881000	1,997,620.00	99.023800	1,980,476.00	-17,144.00	0.67
			Base	99.881000	1,997,620.00	99.023800	1,980,476.00	-17,144.00	0.67
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	100.170300	2,003,406.00	3,406.00	0.68
			Base	100.000000	2,000,000.00	100.170300	2,003,406.00	3,406.00	0.68
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.28594	01 Feb 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.110800	2,002,216.00	2,216.00	0.68
			Base	100.000000	2,000,000.00	100.110800	2,002,216.00	2,216.00	0.68
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.20206	06 May 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	99.917700	4,995,885.00	-4,115.00	1.69
			Base	100.000000	5,000,000.00	99.917700	4,995,885.00	-4,115.00	1.69

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05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					1.03389	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.134310	3,004,029.30	4,029.30	1.02
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.134310	3,004,029.30	4,029.30	1.02
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	100.269900	3,008,097.00	8,097.00	1.02
		Base		100.000000	3,000,000.00	100.269900	3,008,097.00	8,097.00	1.02
06367TPX2	BANK OF MONTREAL SR UNSECURED 12/19 2.1					2.1	12 Dec 2019		
		Local	500,000.000	99.957786	499,788.93	99.999600	499,998.00	209.07	0.17
		Base		99.957786	499,788.93	99.999600	499,998.00	209.07	0.17
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	1,000,000.000	99.948358	999,483.58	100.397900	1,003,979.00	4,495.42	0.34
		Base		99.948358	999,483.58	100.397900	1,003,979.00	4,495.42	0.34
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.990285	1,999,805.70	99.498100	1,989,962.00	-9,843.70	0.67
		Base		99.990285	1,999,805.70	99.498100	1,989,962.00	-9,843.70	0.67
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.825016	1,996,500.31	99.861500	1,997,230.00	729.69	0.68
		Base		99.825016	1,996,500.31	99.861500	1,997,230.00	729.69	0.68
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.755217	1,995,104.34	98.054400	1,961,088.00	-34,016.34	0.66
		Base		99.755217	1,995,104.34	98.054400	1,961,088.00	-34,016.34	0.66
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.967504	999,675.04	99.828610	998,286.10	-1,388.94	0.34
Original Face:		Base	1,000,000.000	99.967504	999,675.04	99.828610	998,286.10	-1,388.94	0.34
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.37389	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.984570	1,999,691.40	-308.60	0.68
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.984570	1,999,691.40	-308.60	0.68
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.46639	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.056300	4,002,252.00	2,252.00	1.35
		Base		100.000000	4,000,000.00	100.056300	4,002,252.00	2,252.00	1.35

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14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	710,959.360	99.997155	710,939.13	99.978000	710,802.95	-136.18	0.24
Original Face:		Base	2,000,000.000	99.997155	710,939.13	99.978000	710,802.95	-136.18	0.24
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.15389	15 Nov 2018		
		Local	710,959.360	100.000000	710,959.36	100.045250	711,281.07	321.71	0.24
Original Face:		Base	2,000,000.000	100.000000	710,959.36	100.045250	711,281.07	321.71	0.24
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,314,153.430	99.987699	2,313,868.76	100.035270	2,314,969.63	1,100.87	0.78
Original Face:		Base	2,500,000.000	99.987699	2,313,868.76	100.035270	2,314,969.63	1,100.87	0.78
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.955282	499,776.41	99.770900	498,854.50	-921.91	0.17
		Base		99.955282	499,776.41	99.770900	498,854.50	-921.91	0.17
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.206069	1,042,143.12	99.938920	1,039,364.77	-2,778.35	0.35
Original Face:		Base	1,040,000.000	100.206069	1,042,143.12	99.938920	1,039,364.77	-2,778.35	0.35
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.990756	1,999,815.11	99.762090	1,995,241.80	-4,573.31	0.67
Original Face:		Base	2,000,000.000	99.990756	1,999,815.11	99.762090	1,995,241.80	-4,573.31	0.67
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	99.901800	4,995,090.00	-4,910.00	1.69
		Base		100.000000	5,000,000.00	99.901800	4,995,090.00	-4,910.00	1.69
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	100.171500	3,005,145.00	5,145.00	1.02
		Base		100.000000	3,000,000.00	100.171500	3,005,145.00	5,145.00	1.02
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	98.500000	985,000.00	-15,000.00	0.33
		Base		100.000000	1,000,000.00	98.500000	985,000.00	-15,000.00	0.33
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	100.261600	1,002,616.00	2,616.00	0.34
		Base		100.000000	1,000,000.00	100.261600	1,002,616.00	2,616.00	0.34

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24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.968650	499,843.25	99.934600	499,673.00	-170.25	0.17
		Base		99.968650	499,843.25	99.934600	499,673.00	-170.25	0.17
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.989796	999,897.96	99.845070	998,450.70	-1,447.26	0.34
Original Face:		Base	1,000,000.000	99.989796	999,897.96	99.845070	998,450.70	-1,447.26	0.34
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.976419	1,999,528.38	99.976419	1,999,528.38	0.00	0.68
		Base		99.976419	1,999,528.38	99.976419	1,999,528.38	0.00	0.68
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.975462	499,877.31	99.942400	499,712.00	-165.31	0.17
		Base		99.975462	499,877.31	99.942400	499,712.00	-165.31	0.17
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	100.241700	1,002,417.00	2,417.00	0.34
		Base		100.000000	1,000,000.00	100.241700	1,002,417.00	2,417.00	0.34
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	1,933,523.150	99.988270	1,933,296.35	100.048120	1,934,453.56	1,157.21	0.65
Original Face:		Base	2,000,000.000	99.988270	1,933,296.35	100.048120	1,934,453.56	1,157.21	0.65
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.216100	2,004,322.00	4,322.00	0.68
		Base		100.000000	2,000,000.00	100.216100	2,004,322.00	4,322.00	0.68
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	32,171.700	101.008619	32,496.19	103.673947	33,353.67	857.48	0.01
Original Face:		Base	1,100,000.000	101.008619	32,496.19	103.673947	33,353.67	857.48	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,009,763.270	103.833911	1,048,476.70	105.859082	1,068,926.13	20,449.43	0.36
Original Face:		Base	2,090,000.000	103.833911	1,048,476.70	105.859082	1,068,926.13	20,449.43	0.36
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	29,148.810	100.197092	29,206.26	101.807567	29,675.69	469.43	0.01
Original Face:		Base	1,500,000.000	100.197092	29,206.26	101.807567	29,675.69	469.43	0.01

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3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	11,773.680	100.583505	11,842.38	100.701585	11,856.28	13.90	0.00
Original Face:		Base	1,500,000.000	100.583505	11,842.38	100.701585	11,856.28	13.90	0.00
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	6,915.260	101.368567	7,009.90	105.820854	7,317.79	307.89	0.00
Original Face:		Base	250,000.000	101.368567	7,009.90	105.820854	7,317.79	307.89	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	81,120.480	100.140347	81,234.33	106.162297	86,119.36	4,885.03	0.03
Original Face:		Base	1,000,000.000	100.140347	81,234.33	106.162297	86,119.36	4,885.03	0.03
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	99,940.230	100.848847	100,788.57	106.202877	106,139.40	5,350.83	0.04
Original Face:		Base	2,206,300.000	100.848847	100,788.57	106.202877	106,139.40	5,350.83	0.04
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,276,640.900	101.768891	1,299,223.28	102.689660	1,310,978.20	11,754.92	0.44
Original Face:		Base	5,000,000.000	101.768891	1,299,223.28	102.689660	1,310,978.20	11,754.92	0.44
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,049,722.850	102.487691	3,125,590.52	100.269643	3,057,946.21	-67,644.31	1.03
Original Face:		Base	5,000,000.000	102.487691	3,125,590.52	100.269643	3,057,946.21	-67,644.31	1.03
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	78,371.070	101.427810	79,490.06	105.710473	82,846.43	3,356.37	0.03
Original Face:		Base	1,000,000.000	101.427810	79,490.06	105.710473	82,846.43	3,356.37	0.03
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	759,773.220	101.674030	772,492.05	105.226653	799,483.93	26,991.88	0.27
Original Face:		Base	6,000,000.000	101.674030	772,492.05	105.226653	799,483.93	26,991.88	0.27
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	736,561.400	102.183288	752,642.66	104.399442	768,965.99	16,323.33	0.26
Original Face:		Base	5,000,000.000	102.183288	752,642.66	104.399442	768,965.99	16,323.33	0.26
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,503,432.900	104.214966	2,608,951.75	102.979452	2,578,021.48	-30,930.27	0.87
Original Face:		Base	5,000,000.000	104.214966	2,608,951.75	102.979452	2,578,021.48	-30,930.27	0.87

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312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,700,553.960	104.146247	1,771,063.13	105.603226	1,795,839.84	24,776.71	0.61
Original Face:		Base	5,700,000.000	104.146247	1,771,063.13	105.603226	1,795,839.84	24,776.71	0.61
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	779,917.260	103.825748	809,754.93	105.920930	826,095.62	16,340.69	0.28
Original Face:		Base	2,000,000.000	103.825748	809,754.93	105.920930	826,095.62	16,340.69	0.28
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.064100	1,000,641.00	641.00	0.34
		Base		100.000000	1,000,000.00	100.064100	1,000,641.00	641.00	0.34
3130AAHW1	FEDERAL HOME LOAN BANK BONDS 06/20 1.875					1.875	30 Jun 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.006100	10,000,610.00	610.00	3.38
		Base		100.000000	10,000,000.00	100.006100	10,000,610.00	610.00	3.38
3133EEZ60	FEDERAL FARM CREDIT BANK BONDS 06/19 1.52					1.52	24 Jun 2019		
		Local	2,900,000.000	100.276389	2,908,015.27	100.266900	2,907,740.10	-275.17	0.98
		Base		100.276389	2,908,015.27	100.266900	2,907,740.10	-275.17	0.98
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	2,000,000.000	100.094793	2,001,895.85	100.049800	2,000,996.00	-899.85	0.68
		Base		100.094793	2,001,895.85	100.049800	2,000,996.00	-899.85	0.68
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.957944	999,579.44	100.138800	1,001,388.00	1,808.56	0.34
		Base		99.957944	999,579.44	100.138800	1,001,388.00	1,808.56	0.34
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.850316	1,977,006.31	99.720200	1,994,404.00	17,397.69	0.67
		Base		98.850316	1,977,006.31	99.720200	1,994,404.00	17,397.69	0.67
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.386975	1,013,869.75	100.407250	1,004,072.50	-9,797.25	0.34
Original Face:		Base	1,000,000.000	101.386975	1,013,869.75	100.407250	1,004,072.50	-9,797.25	0.34
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.90083	25 Apr 2020		
		Local	835,103.160	99.976587	834,907.64	100.121010	836,113.72	1,206.08	0.28
Original Face:		Base	1,000,000.000	99.976587	834,907.64	100.121010	836,113.72	1,206.08	0.28

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31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	44,265.620	99.736206	44,148.85	102.774457	45,493.75	1,344.90	0.02
	Original Face:	Base	2,360,770.000	99.736206	44,148.85	102.774457	45,493.75	1,344.90	0.02
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.328048	2,508,201.19	100.119450	2,502,986.25	-5,214.94	0.85
	Original Face:	Base	2,500,000.000	100.328048	2,508,201.19	100.119450	2,502,986.25	-5,214.94	0.85
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.531505	1,990,630.10	96.275700	1,925,514.00	-65,116.10	0.65
		Base		99.531505	1,990,630.10	96.275700	1,925,514.00	-65,116.10	0.65
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	825,551.280	101.651587	839,185.98	100.306875	828,084.69	-11,101.29	0.28
	Original Face:	Base	1,500,000.000	101.651587	839,185.98	100.306875	828,084.69	-11,101.29	0.28
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	87,382.400	100.710212	88,003.00	106.881555	93,395.67	5,392.67	0.03
	Original Face:	Base	2,500,000.000	100.710212	88,003.00	106.881555	93,395.67	5,392.67	0.03
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	110,377.970	101.690827	112,244.27	107.671404	118,845.51	6,601.24	0.04
	Original Face:	Base	983,845.000	101.690827	112,244.27	107.671404	118,845.51	6,601.24	0.04
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	92,059.960	100.779872	92,777.91	106.870734	98,385.15	5,607.24	0.03
	Original Face:	Base	1,800,000.000	100.779872	92,777.91	106.870734	98,385.15	5,607.24	0.03
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	176,697.160	102.202299	180,588.56	103.815655	183,439.31	2,850.75	0.06
	Original Face:	Base	3,350,000.000	102.202299	180,588.56	103.815655	183,439.31	2,850.75	0.06
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	15,881.700	100.520851	15,964.42	101.362612	16,098.11	133.69	0.01
	Original Face:	Base	1,500,000.000	100.520851	15,964.42	101.362612	16,098.11	133.69	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,325,414.470	104.222716	2,423,610.13	105.537119	2,454,175.44	30,565.31	0.83
	Original Face:	Base	5,200,000.000	104.222716	2,423,610.13	105.537119	2,454,175.44	30,565.31	0.83

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31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,158,477.920	101.908304	1,180,585.20	100.337891	1,162,392.31	-18,192.89	0.39
	Original Face:	Base	2,680,283.000	101.908304	1,180,585.20	100.337891	1,162,392.31	-18,192.89	0.39
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	7,255,135.050	102.794525	7,457,881.62	100.305995	7,277,335.40	-180,546.22	2.46
	Original Face:	Base	15,000,000.000	102.794525	7,457,881.62	100.305995	7,277,335.40	-180,546.22	2.46
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	318,551.000	102.801464	327,475.09	106.941151	340,662.11	13,187.02	0.12
	Original Face:	Base	1,500,000.000	102.801464	327,475.09	106.941151	340,662.11	13,187.02	0.12
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	359,117.120	101.700273	365,223.09	105.585951	379,177.23	13,954.14	0.13
	Original Face:	Base	3,200,000.000	101.700273	365,223.09	105.585951	379,177.23	13,954.14	0.13
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	286,024.050	103.699839	296,606.48	104.347862	298,459.98	1,853.50	0.10
	Original Face:	Base	765,534.000	103.699839	296,606.48	104.347862	298,459.98	1,853.50	0.10
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,282,988.580	102.789421	2,346,670.75	100.305370	2,289,960.14	-56,710.61	0.77
	Original Face:	Base	5,157,070.000	102.789421	2,346,670.75	100.305370	2,289,960.14	-56,710.61	0.77
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	415,868.450	101.996761	424,172.35	105.726871	439,684.70	15,512.35	0.15
	Original Face:	Base	5,000,000.000	101.996761	424,172.35	105.726871	439,684.70	15,512.35	0.15
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	726,936.050	102.711183	746,644.62	105.657800	768,064.64	21,420.02	0.26
	Original Face:	Base	5,000,000.000	102.711183	746,644.62	105.657800	768,064.64	21,420.02	0.26
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	612,268.620	103.976010	636,612.48	105.604661	646,584.20	9,971.72	0.22
	Original Face:	Base	2,000,000.000	103.976010	636,612.48	105.604661	646,584.20	9,971.72	0.22
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	583,709.750	103.792668	605,847.92	107.697535	628,641.01	22,793.09	0.21
	Original Face:	Base	5,000,000.000	103.792668	605,847.92	107.697535	628,641.01	22,793.09	0.21

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,349,458.620	107.499777	3,600,660.55	108.022224	3,618,159.69	17,499.14	1.22
	Original Face:	Base	14,750,000.000	107.499777	3,600,660.55	108.022224	3,618,159.69	17,499.14	1.22
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	442,610.960	101.517757	449,328.72	102.841378	455,187.21	5,858.49	0.15
	Original Face:	Base	2,000,000.000	101.517757	449,328.72	102.841378	455,187.21	5,858.49	0.15
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.986304	4,999,315.19	99.907610	4,995,380.50	-3,934.69	1.69
	Original Face:	Base	5,000,000.000	99.986304	4,999,315.19	99.907610	4,995,380.50	-3,934.69	1.69
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					1.10389	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.107550	4,254,570.88	4,570.88	1.44
	Original Face:	Base	4,250,000.000	100.000000	4,250,000.00	100.107550	4,254,570.88	4,570.88	1.44
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	100.562400	1,005,624.00	5,624.00	0.34
		Base		100.000000	1,000,000.00	100.562400	1,005,624.00	5,624.00	0.34
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	101.708700	1,017,087.00	17,087.00	0.34
		Base		100.000000	1,000,000.00	101.708700	1,017,087.00	17,087.00	0.34
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.892096	499,460.48	99.822400	499,112.00	-348.48	0.17
		Base		99.892096	499,460.48	99.822400	499,112.00	-348.48	0.17
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.995746	499,978.73	100.381800	501,909.00	1,930.27	0.17
		Base		99.995746	499,978.73	100.381800	501,909.00	1,930.27	0.17
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.44806	07 Dec 2017		
		Local	1,000,000.000	99.933630	999,336.30	99.826400	998,264.00	-1,072.30	0.34
		Base		99.933630	999,336.30	99.826400	998,264.00	-1,072.30	0.34
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	105.668346	2,113,366.91	105.401000	2,108,020.00	-5,346.91	0.71
		Base		105.668346	2,113,366.91	105.401000	2,108,020.00	-5,346.91	0.71

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38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.56667	04 Jun 2017		
		Local	2,000,000.000	100.126328	2,002,526.56	100.159400	2,003,188.00	661.44	0.68
		Base		100.126328	2,002,526.56	100.159400	2,003,188.00	661.44	0.68
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.160923	1,001,609.23	100.594500	1,005,945.00	4,335.77	0.34
		Base		100.160923	1,001,609.23	100.594500	1,005,945.00	4,335.77	0.34
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,191,103.320	98.719549	3,150,242.82	98.504430	3,143,378.14	-6,864.68	1.06
Original Face:		Base	4,000,000.000	98.719549	3,150,242.82	98.504430	3,143,378.14	-6,864.68	1.06
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,553,941.890	99.033464	1,538,922.48	97.351440	1,512,784.81	-26,137.67	0.51
Original Face:		Base	1,900,000.000	99.033464	1,538,922.48	97.351440	1,512,784.81	-26,137.67	0.51
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.991906	999,919.06	100.430100	1,004,301.00	4,381.94	0.34
		Base		99.991906	999,919.06	100.430100	1,004,301.00	4,381.94	0.34
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.533947	6,032,036.81	100.464900	6,027,894.00	-4,142.81	2.04
		Base		100.533947	6,032,036.81	100.464900	6,027,894.00	-4,142.81	2.04
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.991284	499,956.42	99.991284	499,956.42	0.00	0.17
		Base		99.991284	499,956.42	99.991284	499,956.42	0.00	0.17
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.882100	499,410.50	-589.50	0.17
		Base		100.000000	500,000.00	99.882100	499,410.50	-589.50	0.17
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.437200	502,186.00	2,186.00	0.17
		Base		100.000000	500,000.00	100.437200	502,186.00	2,186.00	0.17
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.969987	1,999,399.73	100.042700	2,000,854.00	1,454.27	0.68
		Base		99.969987	1,999,399.73	100.042700	2,000,854.00	1,454.27	0.68

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47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	957,858.290	100.021013	958,059.56	99.956970	957,446.12	-613.44	0.32
	Original Face:	Base	3,800,000.000	100.021013	958,059.56	99.956970	957,446.12	-613.44	0.32
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.965831	4,998,291.57	100.023600	5,001,180.00	2,888.43	1.69
		Base		99.965831	4,998,291.57	100.023600	5,001,180.00	2,888.43	1.69
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.37306	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.247300	501,236.50	1,236.50	0.17
		Base		100.000000	500,000.00	100.247300	501,236.50	1,236.50	0.17
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.962866	999,628.66	99.828700	998,287.00	-1,341.66	0.34
		Base		99.962866	999,628.66	99.828700	998,287.00	-1,341.66	0.34
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	1,955,458.120	100.000000	1,955,458.12	99.997150	1,955,402.39	-55.73	0.66
	Original Face:	Base	5,000,000.000	100.000000	1,955,458.12	99.997150	1,955,402.39	-55.73	0.66
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	100.520300	5,528,616.50	28,616.50	1.87
		Base		100.000000	5,500,000.00	100.520300	5,528,616.50	28,616.50	1.87
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.988190	2,999,645.70	100.062600	3,001,878.00	2,232.30	1.01
		Base		99.988190	2,999,645.70	100.062600	3,001,878.00	2,232.30	1.01
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	100.166500	1,502,497.50	2,497.50	0.51
		Base		100.000000	1,500,000.00	100.166500	1,502,497.50	2,497.50	0.51
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.642380	8,051,390.40	99.936200	7,994,896.00	-56,494.40	2.70
		Base		100.642380	8,051,390.40	99.936200	7,994,896.00	-56,494.40	2.70
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.910734	1,998,214.67	98.655300	1,973,106.00	-25,108.67	0.67
		Base		99.910734	1,998,214.67	98.655300	1,973,106.00	-25,108.67	0.67

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61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.087352	1,125,982.71	100.149000	1,126,676.25	693.54	0.38
		Base		100.087352	1,125,982.71	100.149000	1,126,676.25	693.54	0.38
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.982922	4,999,146.12	99.725000	4,986,250.00	-12,896.12	1.69
		Base		99.982922	4,999,146.12	99.725000	4,986,250.00	-12,896.12	1.69
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.981614	2,999,448.42	99.699660	2,990,989.80	-8,458.62	1.01
Original Face:		Base	3,000,000.000	99.981614	2,999,448.42	99.699660	2,990,989.80	-8,458.62	1.01
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.994576	999,945.76	99.994576	999,945.76	0.00	0.34
		Base		99.994576	999,945.76	99.994576	999,945.76	0.00	0.34
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.998311	999,983.11	99.998311	999,983.11	0.00	0.34
		Base		99.998311	999,983.11	99.998311	999,983.11	0.00	0.34
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.353200	3,010,596.00	99.390900	2,981,727.00	-28,869.00	1.01
		Base		100.353200	3,010,596.00	99.390900	2,981,727.00	-28,869.00	1.01
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.923469	999,234.69	100.066900	1,000,669.00	1,434.31	0.34
		Base		99.923469	999,234.69	100.066900	1,000,669.00	1,434.31	0.34
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	100.488300	4,019,532.00	19,532.00	1.36
		Base		100.000000	4,000,000.00	100.488300	4,019,532.00	19,532.00	1.36
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.112620	4,004,504.81	100.045100	4,001,804.00	-2,700.81	1.35
		Base		100.112620	4,004,504.81	100.045100	4,001,804.00	-2,700.81	1.35
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996394	499,981.97	99.457150	497,285.75	-2,696.22	0.17
Original Face:		Base	500,000.000	99.996394	499,981.97	99.457150	497,285.75	-2,696.22	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
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.987432	499,937.16	99.987432	499,937.16	0.00	0.17
		Base		99.987432	499,937.16	99.987432	499,937.16	0.00	0.17
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.059166	500,295.83	99.912200	499,561.00	-734.83	0.17
		Base		100.059166	500,295.83	99.912200	499,561.00	-734.83	0.17
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	101.041868	3,031,256.03	99.922800	2,997,684.00	-33,572.03	1.01
		Base		101.041868	3,031,256.03	99.922800	2,997,684.00	-33,572.03	1.01
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.991214	499,956.07	99.986800	499,934.00	-22.07	0.17
		Base		99.991214	499,956.07	99.986800	499,934.00	-22.07	0.17
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.965312	499,826.56	100.549000	502,745.00	2,918.44	0.17
		Base		99.965312	499,826.56	100.549000	502,745.00	2,918.44	0.17
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	97.333200	4,866,660.00	-133,340.00	1.65
		Base		100.000000	5,000,000.00	97.333200	4,866,660.00	-133,340.00	1.65
90327CAA8	USAA AUTO OWNER TRUST USAOT 2016 1 A1					0.68	15 Sep 2017		
		Local	1,375,529.860	100.000000	1,375,529.86	100.000160	1,375,532.06	2.20	0.47
Original Face:		Base	3,000,000.000	100.000000	1,375,529.86	100.000160	1,375,532.06	2.20	0.47
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.989220	999,892.20	100.142500	1,001,425.00	1,532.80	0.34
		Base		99.989220	999,892.20	100.142500	1,001,425.00	1,532.80	0.34
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.887047	998,870.47	100.007800	1,000,078.00	1,207.53	0.34
		Base		99.887047	998,870.47	100.007800	1,000,078.00	1,207.53	0.34
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.34
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	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
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.68	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.35
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.35
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					1.23344	15 Jun 2017		
		Local	1,000,000.000	99.764128	997,641.28	100.024200	1,000,242.00	2,600.72	0.34
		Base		99.764128	997,641.28	100.024200	1,000,242.00	2,600.72	0.34
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.826731	2,036,534.62	100.951400	2,019,028.00	-17,506.62	0.68
		Base		101.826731	2,036,534.62	100.951400	2,019,028.00	-17,506.62	0.68
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.980816	2,999,424.49	99.259000	2,977,770.00	-21,654.49	1.01
		Base		99.980816	2,999,424.49	99.259000	2,977,770.00	-21,654.49	1.01
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.022870	1,000,228.70	100.283300	1,002,833.00	2,604.30	0.34
		Base		100.022870	1,000,228.70	100.283300	1,002,833.00	2,604.30	0.34
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.963127	999,631.27	99.880200	998,802.00	-829.27	0.34
		Base		99.963127	999,631.27	99.880200	998,802.00	-829.27	0.34
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.20206	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.929700	1,998,594.00	-1,406.00	0.68
		Base		100.000000	2,000,000.00	99.929700	1,998,594.00	-1,406.00	0.68
94988J5H6	WELLS FARGO BANK NA SR UNSECURED 11/18 VAR					1.45083	28 Nov 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	100.019200	4,000,768.00	768.00	1.35
		Base		100.000000	4,000,000.00	100.019200	4,000,768.00	768.00	1.35
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	771,092.500	99.997623	771,074.17	99.619870	768,161.35	-2,912.82	0.26
Original Face:		Base	1,000,000.000	99.997623	771,074.17	99.619870	768,161.35	-2,912.82	0.26
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.271488	2,005,429.75	100.142280	2,002,845.60	-2,584.15	0.68
Original Face:		Base	2,000,000.000	100.271488	2,005,429.75	100.142280	2,002,845.60	-2,584.15	0.68

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		241,249,266.160	Local		242,652,751.21		242,133,930.10	-518,821.11	81.87
	Original Face:	182,083,802.000	Base		242,652,751.21		242,133,930.10	-518,821.11	81.87
FIXED INCOME Total									
		241,249,266.160	Base		242,652,751.21		242,133,930.10	-518,821.11	81.87
	Original Face:	182,083,802.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		286,577,287.720	Base		287,925,049.16		287,416,974.67	-508,074.49	100.00
Original Face:		182,083,802.000							

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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								
		791,566.240	Local	1.000000	791,566.24	1.000000	791,566.24	0.00	0.55
			Base	1.000000	791,566.24	1.000000	791,566.24	0.00	0.55
US DOLLAR Total									
		791,566.240	Local		791,566.24		791,566.24	0.00	0.55
			Base		791,566.24		791,566.24	0.00	0.55
CASH Total									
		791,566.240	Base		791,566.24		791,566.24	0.00	0.55
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
		2,000,000.000	Local	99.643333	1,992,866.66	99.609600	1,992,192.00	-674.66	1.37
			Base	99.643333	1,992,866.66	99.609600	1,992,192.00	-674.66	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
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.8	30 Nov 2017		
		242,409.000	Local	100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
			Base	100.000000	242,409.00	100.000000	242,409.00	0.00	0.17
979QHT009	WELLS FARGO REPO					0.45	03 Jan 2017		
		16,000,000.000	Local	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	11.02
			Base	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	11.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	18,737,867.400		18,730,734.06		18,730,059.40	-674.66	12.90
		Base			18,730,734.06		18,730,059.40	-674.66	12.90
CASH EQUIVALENT Total									
		Base	18,737,867.400		18,730,734.06		18,730,059.40	-674.66	12.90
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	100.816136	629,263.53	99.784000	622,821.25	-6,442.28	0.43
		Base		100.816136	629,263.53	99.784000	622,821.25	-6,442.28	0.43
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	95.387741	953,877.41	95.749500	957,495.00	3,617.59	0.66
		Base		95.387741	953,877.41	95.749500	957,495.00	3,617.59	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,578,405.050	106.098060	2,735,637.73	107.953191	2,783,470.53	47,832.80	1.92
Original Face:		Base	5,000,000.000	106.098060	2,735,637.73	107.953191	2,783,470.53	47,832.80	1.92
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,233,592.250	104.925328	2,343,603.99	103.248733	2,306,155.70	-37,448.29	1.59
Original Face:		Base	5,000,000.000	104.925328	2,343,603.99	103.248733	2,306,155.70	-37,448.29	1.59
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,048,135.300	103.856839	2,127,128.59	101.235321	2,073,436.35	-53,692.24	1.43
Original Face:		Base	4,372,786.000	103.856839	2,127,128.59	101.235321	2,073,436.35	-53,692.24	1.43
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	1,921,144.200	104.587978	2,009,285.88	103.253164	1,983,642.17	-25,643.71	1.37
Original Face:		Base	5,000,000.000	104.587978	2,009,285.88	103.253164	1,983,642.17	-25,643.71	1.37
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,143,026.450	104.779603	2,245,454.61	105.119134	2,252,730.85	7,276.24	1.55
Original Face:		Base	7,500,000.000	104.779603	2,245,454.61	105.119134	2,252,730.85	7,276.24	1.55

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36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,337,498.550	103.379143	2,416,485.96	101.238095	2,366,439.00	-50,046.96	1.63
Original Face:		Base	5,000,000.000	103.379143	2,416,485.96	101.238095	2,366,439.00	-50,046.96	1.63
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,155,156.100	104.747587	2,257,474.02	103.264866	2,225,519.06	-31,954.96	1.53
Original Face:		Base	5,000,000.000	104.747587	2,257,474.02	103.264866	2,225,519.06	-31,954.96	1.53
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,390,316.840	105.458481	1,466,207.02	105.136106	1,461,724.99	-4,482.03	1.01
Original Face:		Base	4,169,641.000	105.458481	1,466,207.02	105.136106	1,461,724.99	-4,482.03	1.01
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,429,333.950	102.295383	4,531,004.14	100.223941	4,439,253.04	-91,751.10	3.06
Original Face:		Base	7,500,000.000	102.295383	4,531,004.14	100.223941	4,439,253.04	-91,751.10	3.06
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,032,336.100	101.336540	1,046,133.69	100.224601	1,034,654.74	-11,478.95	0.71
Original Face:		Base	2,000,000.000	101.336540	1,046,133.69	100.224601	1,034,654.74	-11,478.95	0.71
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	629,064.670	103.702522	652,355.93	102.730467	646,241.07	-6,114.86	0.45
Original Face:		Base	2,910,888.000	103.702522	652,355.93	102.730467	646,241.07	-6,114.86	0.45
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,367,728.690	105.805113	2,505,178.02	104.154583	2,466,097.94	-39,080.08	1.70
Original Face:		Base	12,190,366.000	105.805113	2,505,178.02	104.154583	2,466,097.94	-39,080.08	1.70
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,366,659.200	107.961558	1,475,466.57	109.032513	1,490,102.87	14,636.30	1.03
Original Face:		Base	5,000,000.000	107.961558	1,475,466.57	109.032513	1,490,102.87	14,636.30	1.03
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	19,518.180	101.294742	19,770.89	103.370412	20,176.02	405.13	0.01
Original Face:		Base	2,255,000.000	101.294742	19,770.89	103.370412	20,176.02	405.13	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.215	20 Sep 2040		
		Local	2,212,571.690	103.640539	2,293,121.22	103.216329	2,283,735.27	-9,385.95	1.57
Original Face:		Base	9,450,000.000	103.640539	2,293,121.22	103.216329	2,283,735.27	-9,385.95	1.57

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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
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,322,384.300	101.651255	1,344,220.24	101.248298	1,338,891.60	-5,328.64	0.92
	Original Face:	Base	2,500,000.000	101.651255	1,344,220.24	101.248298	1,338,891.60	-5,328.64	0.92
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	861,674.190	101.546445	874,999.51	99.340583	855,992.16	-19,007.35	0.59
	Original Face:	Base	1,500,000.000	101.546445	874,999.51	99.340583	855,992.16	-19,007.35	0.59
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,423,995.900	106.368457	1,514,682.47	106.383997	1,514,903.76	221.29	1.04
	Original Face:	Base	5,872,458.000	106.368457	1,514,682.47	106.383997	1,514,903.76	221.29	1.04
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	72,224.210	103.796511	74,966.21	108.332694	78,242.43	3,276.22	0.05
	Original Face:	Base	1,000,000.000	103.796511	74,966.21	108.332694	78,242.43	3,276.22	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	76,937.730	105.730192	81,346.41	110.429267	84,961.77	3,615.36	0.06
	Original Face:	Base	1,000,000.000	105.730192	81,346.41	110.429267	84,961.77	3,615.36	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	732.350	102.511094	750.74	104.750930	767.14	16.40	0.00
	Original Face:	Base	25,000.000	102.511094	750.74	104.750930	767.14	16.40	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	175,789.140	103.822625	182,508.90	109.856734	193,116.21	10,607.31	0.13
	Original Face:	Base	2,000,000.000	103.822625	182,508.90	109.856734	193,116.21	10,607.31	0.13
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	16,474.570	100.000000	16,474.57	103.182250	16,998.83	524.26	0.01
	Original Face:	Base	410,000.000	100.000000	16,474.57	103.182250	16,998.83	524.26	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	25,436.820	100.952045	25,678.99	101.391630	25,790.81	111.82	0.02
	Original Face:	Base	500,000.000	100.952045	25,678.99	101.391630	25,790.81	111.82	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,161,761.780	101.231895	1,176,073.47	99.931650	1,160,967.72	-15,105.75	0.80
	Original Face:	Base	2,720,000.000	101.231895	1,176,073.47	99.931650	1,160,967.72	-15,105.75	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
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					1.05728	16 May 2051		
		Local	1,855,271.880	101.686374	1,886,558.71	99.855950	1,852,599.36	-33,959.35	1.28
Original Face:		Base	4,000,000.000	101.686374	1,886,558.71	99.855950	1,852,599.36	-33,959.35	1.28
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,489,745.900	102.411090	2,549,775.91	98.727370	2,458,060.65	-91,715.26	1.69
Original Face:		Base	4,400,000.000	102.411090	2,549,775.91	98.727370	2,458,060.65	-91,715.26	1.69
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,393,327.490	99.250397	2,375,387.04	98.504430	2,357,533.60	-17,853.44	1.62
Original Face:		Base	3,000,000.000	99.250397	2,375,387.04	98.504430	2,357,533.60	-17,853.44	1.62
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,195,314.280	99.696956	1,191,691.95	99.169990	1,185,393.05	-6,298.90	0.82
Original Face:		Base	2,000,000.000	99.696956	1,191,691.95	99.169990	1,185,393.05	-6,298.90	0.82
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	795,348.780	100.683279	800,783.23	99.045410	787,756.46	-13,026.77	0.54
Original Face:		Base	1,000,000.000	100.683279	800,783.23	99.045410	787,756.46	-13,026.77	0.54
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,818,647.120	101.387202	1,843,875.43	100.418940	1,826,266.16	-17,609.27	1.26
Original Face:		Base	2,000,000.000	101.387202	1,843,875.43	100.418940	1,826,266.16	-17,609.27	1.26
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	741,177.000	101.447239	751,903.60	100.683850	746,245.54	-5,658.06	0.51
Original Face:		Base	1,000,000.000	101.447239	751,903.60	100.683850	746,245.54	-5,658.06	0.51
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	724,596.090	100.804263	730,423.75	100.451090	727,864.67	-2,559.08	0.50
Original Face:		Base	1,000,000.000	100.804263	730,423.75	100.451090	727,864.67	-2,559.08	0.50
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	868,609.050	100.917672	876,580.03	99.945220	868,133.23	-8,446.80	0.60
Original Face:		Base	1,000,000.000	100.917672	876,580.03	99.945220	868,133.23	-8,446.80	0.60
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	827,985.790	99.879278	826,986.23	99.281790	822,039.11	-4,947.12	0.57
Original Face:		Base	1,000,000.000	99.879278	826,986.23	99.281790	822,039.11	-4,947.12	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
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	970,126.680	100.352593	973,547.28	99.400580	964,311.55	-9,235.73	0.66
Original Face:		Base	1,000,000.000	100.352593	973,547.28	99.400580	964,311.55	-9,235.73	0.66
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	973,505.150	101.001788	983,257.61	100.139580	974,863.97	-8,393.64	0.67
Original Face:		Base	1,000,000.000	101.001788	983,257.61	100.139580	974,863.97	-8,393.64	0.67
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.746020	1,406,418.88	99.779700	1,406,893.77	474.89	0.97
		Base		99.746020	1,406,418.88	99.779700	1,406,893.77	474.89	0.97
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	103.967837	1,039,678.37	103.404000	1,034,040.00	-5,638.37	0.71
		Base		103.967837	1,039,678.37	103.404000	1,034,040.00	-5,638.37	0.71
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	101.655448	1,016,554.48	101.560000	1,015,600.00	-954.48	0.70
		Base		101.655448	1,016,554.48	101.560000	1,015,600.00	-954.48	0.70
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	101.179576	2,529,489.40	101.070000	2,526,750.00	-2,739.40	1.74
		Base		101.179576	2,529,489.40	101.070000	2,526,750.00	-2,739.40	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	99.890000	4,495,050.00	-4,950.00	3.10
		Base		100.000000	4,500,000.00	99.890000	4,495,050.00	-4,950.00	3.10
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	100.000040	2,000,000.80	99.730000	1,994,600.00	-5,400.80	1.37
		Base		100.000040	2,000,000.80	99.730000	1,994,600.00	-5,400.80	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	99.730000	2,991,900.00	-8,100.00	2.06
		Base		100.000000	3,000,000.00	99.730000	2,991,900.00	-8,100.00	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	99.780000	1,895,820.00	-4,180.00	1.31
		Base		100.000000	1,900,000.00	99.780000	1,895,820.00	-4,180.00	1.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	473,684.140	100.012329	473,742.54	100.087866	474,100.35	357.81	0.33
	Original Face:	Base	4,500,000.000	100.012329	473,742.54	100.087866	474,100.35	357.81	0.33
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	100.962665	3,473,115.67	101.567300	3,493,915.12	20,799.45	2.41
		Base		100.962665	3,473,115.67	101.567300	3,493,915.12	20,799.45	2.41
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	708,376.750	102.299264	724,664.20	102.553550	726,465.50	1,801.30	0.50
	Original Face:	Base	1,000,000.000	102.299264	724,664.20	102.553550	726,465.50	1,801.30	0.50
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998630	2,269,968.89	99.747600	2,264,270.52	-5,698.37	1.56
		Base		99.998630	2,269,968.89	99.747600	2,264,270.52	-5,698.37	1.56
903724BL5	AID UKRAINE US GOVT GUAR 09/21 1.471					1.471	29 Sep 2021		
		Local	3,000,000.000	98.354697	2,950,640.92	97.624400	2,928,732.00	-21,908.92	2.02
		Base		98.354697	2,950,640.92	97.624400	2,928,732.00	-21,908.92	2.02
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.432964	2,510,824.10	100.264600	2,506,615.00	-4,209.10	1.73
		Base		100.432964	2,510,824.10	100.264600	2,506,615.00	-4,209.10	1.73
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	100.000000	686,000.00	100.000000	686,000.00	0.00	0.47
		Base		100.000000	686,000.00	100.000000	686,000.00	0.00	0.47
912828A34	US TREASURY N/B 11/18 1.25					1.25	30 Nov 2018		
		Local	5,000,000.000	100.031028	5,001,551.39	100.144500	5,007,225.00	5,673.61	3.45
		Base		100.031028	5,001,551.39	100.144500	5,007,225.00	5,673.61	3.45
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.003240	5,000,161.99	99.993400	4,999,670.00	-491.99	3.44
		Base		100.003240	5,000,161.99	99.993400	4,999,670.00	-491.99	3.44

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M23	US TREASURY FRN 10/17 VAR					0.7237797	31 Oct 2017		
		1,000,000.000	Local	99.939677	999,396.77	100.134200	1,001,342.00	1,945.23	0.69
			Base	99.939677	999,396.77	100.134200	1,001,342.00	1,945.23	0.69
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.223406	2,004,468.11	100.152300	2,003,046.00	-1,422.11	1.38
			Base	100.223406	2,004,468.11	100.152300	2,003,046.00	-1,422.11	1.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.887047	998,870.47	100.007800	1,000,078.00	1,207.53	0.69
			Base	99.887047	998,870.47	100.007800	1,000,078.00	1,207.53	0.69
912828N97	US TREASURY FRN 01/18 VAR					0.8277797	31 Jan 2018		
		1,000,000.000	Local	100.045801	1,000,458.01	100.286800	1,002,868.00	2,409.99	0.69
			Base	100.045801	1,000,458.01	100.286800	1,002,868.00	2,409.99	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.098406	990,984.06	97.300800	973,008.00	-17,976.06	0.67
			Base	99.098406	990,984.06	97.300800	973,008.00	-17,976.06	0.67
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.38
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.38
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.811116	2,994,333.49	99.464800	2,983,944.00	-10,389.49	2.06
			Base	99.811116	2,994,333.49	99.464800	2,983,944.00	-10,389.49	2.06
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.015933	2,000,318.66	100.015933	2,000,318.66	0.00	1.38
			Base	100.015933	2,000,318.66	100.015933	2,000,318.66	0.00	1.38
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.883841	1,997,676.82	99.898400	1,997,968.00	291.18	1.38
			Base	99.883841	1,997,676.82	99.898400	1,997,968.00	291.18	1.38
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.882332	998,823.32	99.921900	999,219.00	395.68	0.69
			Base	99.882332	998,823.32	99.921900	999,219.00	395.68	0.69

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		Local	2,000,000.000	99.945217	1,998,904.34	99.859400	1,997,188.00	-1,716.34	1.38
		Base		99.945217	1,998,904.34	99.859400	1,997,188.00	-1,716.34	1.38
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.030058	5,001,502.88	99.910200	4,995,510.00	-5,992.88	3.44
		Base		100.030058	5,001,502.88	99.910200	4,995,510.00	-5,992.88	3.44
912828U73	US TREASURY N/B 12/19 1.375					1.375	15 Dec 2019		
		Local	5,000,000.000	99.545079	4,977,253.94	99.761700	4,988,085.00	10,831.06	3.44
		Base		99.545079	4,977,253.94	99.761700	4,988,085.00	10,831.06	3.44
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.906940	1,998,138.79	99.984400	1,999,688.00	1,549.21	1.38
		Base		99.906940	1,998,138.79	99.984400	1,999,688.00	1,549.21	1.38
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	818,200.160	102.612902	839,578.93	101.771480	832,694.41	-6,884.52	0.57
	Original Face:	Base	2,000,000.000	102.612902	839,578.93	101.771480	832,694.41	-6,884.52	0.57
US DOLLAR Total									
		Local	124,485,983.930		126,221,565.70		125,626,123.96	-595,441.74	86.55
	Original Face:	Base	129,776,139.000		126,221,565.70		125,626,123.96	-595,441.74	86.55
FIXED INCOME Total									
		Base	124,485,983.930		126,221,565.70		125,626,123.96	-595,441.74	86.55
	Original Face:		129,776,139.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		144,015,417.570	Base	145,743,866.00		145,147,749.60	-596,116.40	100.00
Original Face:		129,776,139.000						

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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	-16,198.110	1.000000	-16,198.11	1.000000	-16,198.11	0.00	0.00
		Base		1.000000	-16,198.11	1.000000	-16,198.11	0.00	0.00
US DOLLAR Total									
		Local	-16,198.110		-16,198.11		-16,198.11	0.00	0.00
		Base			-16,198.11		-16,198.11	0.00	0.00
CASH Total									
		Base	-16,198.110		-16,198.11		-16,198.11	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.824232	31 Dec 2030		
		Local	6,809,501.140	100.026179	6,811,283.83	100.030000	6,811,543.99	260.16	0.36
		Base		100.026179	6,811,283.83	100.030000	6,811,543.99	260.16	0.36
US DOLLAR Total									
		Local	6,809,501.140		6,811,283.83		6,811,543.99	260.16	0.36
		Base			6,811,283.83		6,811,543.99	260.16	0.36
CASH EQUIVALENT Total									
		Base	6,809,501.140		6,811,283.83		6,811,543.99	260.16	0.36
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	40,174.000	39.599274	1,590,861.22	69.600000	2,796,110.40	1,205,249.18	0.15
		Base		39.599274	1,590,861.22	69.600000	2,796,110.40	1,205,249.18	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	64,889.000	19.957615	1,295,029.66	11.620000	754,010.18	-541,019.48	0.04
		Base		19.957615	1,295,029.66	11.620000	754,010.18	-541,019.48	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	604,521.000	34.718257	20,987,915.71	42.530000	25,710,278.13	4,722,362.42	1.35
		Base		34.718257	20,987,915.71	42.530000	25,710,278.13	4,722,362.42	1.35
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	144,934.000	24.327041	3,525,815.38	38.410000	5,566,914.94	2,041,099.56	0.29
		Base		24.327041	3,525,815.38	38.410000	5,566,914.94	2,041,099.56	0.29
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,975.000	30.544928	4,886,424.88	62.620000	10,017,634.50	5,131,209.62	0.52
		Base		30.544928	4,886,424.88	62.620000	10,017,634.50	5,131,209.62	0.52
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	67,309.000	33.201005	2,234,726.45	36.110000	2,430,527.99	195,801.54	0.13
		Base		33.201005	2,234,726.45	36.110000	2,430,527.99	195,801.54	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,339.000	245.196126	1,063,905.99	230.860000	1,001,701.54	-62,204.45	0.05
		Base		245.196126	1,063,905.99	230.860000	1,001,701.54	-62,204.45	0.05
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,947.000	36.500653	1,786,597.44	102.950000	5,039,093.65	3,252,496.21	0.26
		Base		36.500653	1,786,597.44	102.950000	5,039,093.65	3,252,496.21	0.26
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,250.000	159.964561	1,159,743.07	169.120000	1,226,120.00	66,376.93	0.06
		Base		159.964561	1,159,743.07	169.120000	1,226,120.00	66,376.93	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,542.000	33.387776	1,153,280.56	124.010000	4,283,553.42	3,130,272.86	0.22
		Base		33.387776	1,153,280.56	124.010000	4,283,553.42	3,130,272.86	0.22
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,396.000	203.608668	1,098,672.37	145.300000	784,038.80	-314,633.57	0.04
		Base		203.608668	1,098,672.37	145.300000	784,038.80	-314,633.57	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	31,933.000	30.638661	978,384.37	45.560000	1,454,867.48	476,483.11	0.08
		Base		30.638661	978,384.37	45.560000	1,454,867.48	476,483.11	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	21,398.000	71.480985	1,529,550.11	143.820000	3,077,460.36	1,547,910.25	0.16
		Base		71.480985	1,529,550.11	143.820000	3,077,460.36	1,547,910.25	0.16
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,060.000	43.205946	737,093.44	66.680000	1,137,560.80	400,467.36	0.06
		Base		43.205946	737,093.44	66.680000	1,137,560.80	400,467.36	0.06
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,134.000	65.604510	796,045.13	88.730000	1,076,649.82	280,604.69	0.06
		Base		65.604510	796,045.13	88.730000	1,076,649.82	280,604.69	0.06
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	11,072.000	83.240246	921,636.00	86.080000	953,077.76	31,441.76	0.05
		Base		83.240246	921,636.00	86.080000	953,077.76	31,441.76	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	22,075.000	109.019478	2,406,604.98	122.350000	2,700,876.25	294,271.27	0.14
		Base		109.019478	2,406,604.98	122.350000	2,700,876.25	294,271.27	0.14
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,686.000	254.816687	1,448,887.68	228.500000	1,299,251.00	-149,636.68	0.07
		Base		254.816687	1,448,887.68	228.500000	1,299,251.00	-149,636.68	0.07
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	22,395.000	40.008447	895,989.18	37.890000	848,546.55	-47,442.63	0.04
		Base		40.008447	895,989.18	37.890000	848,546.55	-47,442.63	0.04
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,251.000	39.287034	1,424,194.26	74.120000	2,686,924.12	1,262,729.86	0.14
		Base		39.287034	1,424,194.26	74.120000	2,686,924.12	1,262,729.86	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	29,214.000	302.548613	8,838,655.17	771.820000	22,547,949.48	13,709,294.31	1.18
		Base		302.548613	8,838,655.17	771.820000	22,547,949.48	13,709,294.31	1.18

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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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	29,146.000	304.360796	8,870,899.76	792.450000	23,096,747.70	14,225,847.94	1.21
		Base		304.360796	8,870,899.76	792.450000	23,096,747.70	14,225,847.94	1.21
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,985.000	18.254496	3,504,589.37	67.620000	12,982,025.70	9,477,436.33	0.68
		Base		18.254496	3,504,589.37	67.620000	12,982,025.70	9,477,436.33	0.68
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,823.000	152.186594	5,908,340.14	749.870000	29,112,203.01	23,203,862.87	1.52
		Base		152.186594	5,908,340.14	749.870000	29,112,203.01	23,203,862.87	1.52
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,885.000	39.385195	940,715.39	52.460000	1,253,007.10	312,291.71	0.07
		Base		39.385195	940,715.39	52.460000	1,253,007.10	312,291.71	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	51,005.000	48.337789	2,465,468.93	46.690000	2,381,423.45	-84,045.48	0.12
		Base		48.337789	2,465,468.93	46.690000	2,381,423.45	-84,045.48	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,404.000	37.771485	1,828,290.97	62.960000	3,047,515.84	1,219,224.87	0.16
		Base		37.771485	1,828,290.97	62.960000	3,047,515.84	1,219,224.87	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	75,683.000	44.573538	3,373,459.08	74.080000	5,606,596.64	2,233,137.56	0.29
		Base		44.573538	3,373,459.08	74.080000	5,606,596.64	2,233,137.56	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	96,056.000	109.159123	10,485,388.71	65.310000	6,273,417.36	-4,211,971.35	0.33
		Base		109.159123	10,485,388.71	65.310000	6,273,417.36	-4,211,971.35	0.33
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,905.000	53.040406	2,222,658.21	105.680000	4,428,520.40	2,205,862.19	0.23
		Base		53.040406	2,222,658.21	105.680000	4,428,520.40	2,205,862.19	0.23
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,522.000	68.172672	1,194,521.56	72.360000	1,267,891.92	73,370.36	0.07
		Base		68.172672	1,194,521.56	72.360000	1,267,891.92	73,370.36	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	16,466.000	26.641787	438,683.67	78.190000	1,287,476.54	848,792.87	0.07
		Base		26.641787	438,683.67	78.190000	1,287,476.54	848,792.87	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	15,559.000	38.872543	604,817.90	110.940000	1,726,115.46	1,121,297.56	0.09
		Base		38.872543	604,817.90	110.940000	1,726,115.46	1,121,297.56	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	22,783.000	46.437829	1,057,993.06	48.600000	1,107,253.80	49,260.74	0.06
		Base		46.437829	1,057,993.06	48.600000	1,107,253.80	49,260.74	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	73,232.000	64.673959	4,736,203.40	146.210000	10,707,250.72	5,971,047.32	0.56
		Base		64.673959	4,736,203.40	146.210000	10,707,250.72	5,971,047.32	0.56
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	30,366.000	22.904746	695,525.53	67.200000	2,040,595.20	1,345,069.67	0.11
		Base		22.904746	695,525.53	67.200000	2,040,595.20	1,345,069.67	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	55,018.000	49.454325	2,720,878.07	69.730000	3,836,405.14	1,115,527.07	0.20
		Base		49.454325	2,720,878.07	69.730000	3,836,405.14	1,115,527.07	0.20
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	30,336.000	40.714112	1,235,103.30	72.620000	2,203,000.32	967,897.02	0.12
		Base		40.714112	1,235,103.30	72.620000	2,203,000.32	967,897.02	0.12
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	25,932.000	53.559317	1,388,900.20	143.770000	3,728,243.64	2,339,343.44	0.20
		Base		53.559317	1,388,900.20	143.770000	3,728,243.64	2,339,343.44	0.20
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	37,351.000	67.327869	2,514,763.24	63.470000	2,370,667.97	-144,095.27	0.12
		Base		67.327869	2,514,763.24	63.470000	2,370,667.97	-144,095.27	0.12
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,444.000	24.282865	375,024.57	45.450000	701,929.80	326,905.23	0.04
		Base		24.282865	375,024.57	45.450000	701,929.80	326,905.23	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
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	524,915.000	24.029363	12,613,373.06	115.820000	60,795,655.30	48,182,282.24	3.18
		Base		24.029363	12,613,373.06	115.820000	60,795,655.30	48,182,282.24	3.18
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,403.000	19.976476	2,125,556.96	32.270000	3,433,624.81	1,308,067.85	0.18
		Base		19.976476	2,125,556.96	32.270000	3,433,624.81	1,308,067.85	0.18
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	56,643.000	24.087375	1,364,381.20	45.650000	2,585,752.95	1,221,371.75	0.14
		Base		24.087375	1,364,381.20	45.650000	2,585,752.95	1,221,371.75	0.14
03965L100	ARCONIC INC COMMON STOCK								
		Local	43,163.000	44.144817	1,905,422.72	18.540000	800,242.02	-1,105,180.70	0.04
		Base		44.144817	1,905,422.72	18.540000	800,242.02	-1,105,180.70	0.04
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,613.000	53.872430	302,385.95	92.860000	521,223.18	218,837.23	0.03
		Base		53.872430	302,385.95	92.860000	521,223.18	218,837.23	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,279.000	27.370453	527,674.96	74.010000	1,426,838.79	899,163.83	0.07
		Base		27.370453	527,674.96	74.010000	1,426,838.79	899,163.83	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,414.000	40.812839	1,812,661.44	102.780000	4,564,870.92	2,752,209.48	0.24
		Base		40.812839	1,812,661.44	102.780000	4,564,870.92	2,752,209.48	0.24
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,466.000	38.266907	247,433.82	48.650000	314,570.90	67,137.08	0.02
		Base		38.266907	247,433.82	48.650000	314,570.90	67,137.08	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,842.000	216.748300	615,998.67	789.790000	2,244,583.18	1,628,584.51	0.12
		Base		216.748300	615,998.67	789.790000	2,244,583.18	1,628,584.51	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,518.000	131.546666	1,778,247.83	177.150000	2,394,713.70	616,465.87	0.13
		Base		131.546666	1,778,247.83	177.150000	2,394,713.70	616,465.87	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
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,760.000	49.785039	436,116.94	70.220000	615,127.20	179,010.26	0.03
		Base		49.785039	436,116.94	70.220000	615,127.20	179,010.26	0.03
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	79,877.000	32.561731	2,600,933.42	47.020000	3,755,816.54	1,154,883.12	0.20
		Base		32.561731	2,600,933.42	47.020000	3,755,816.54	1,154,883.12	0.20
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	41,620.000	57.142051	2,378,252.15	64.970000	2,704,051.40	325,799.25	0.14
		Base		57.142051	2,378,252.15	64.970000	2,704,051.40	325,799.25	0.14
058498106	BALL CORP COMMON STOCK								
		Local	17,207.000	30.962983	532,780.05	75.070000	1,291,729.49	758,949.44	0.07
		Base		30.962983	532,780.05	75.070000	1,291,729.49	758,949.44	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	994,744.000	23.785985	23,660,965.61	22.100000	21,983,842.40	-1,677,123.21	1.15
		Base		23.785985	23,660,965.61	22.100000	21,983,842.40	-1,677,123.21	1.15
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	104,085.000	35.368612	3,681,341.94	47.380000	4,931,547.30	1,250,205.36	0.26
		Base		35.368612	3,681,341.94	47.380000	4,931,547.30	1,250,205.36	0.26
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,237.000	69.631899	503,926.05	224.660000	1,625,864.42	1,121,938.37	0.09
		Base		69.631899	503,926.05	224.660000	1,625,864.42	1,121,938.37	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	48,189.000	25.235181	1,216,058.13	44.340000	2,136,700.26	920,642.13	0.11
		Base		25.235181	1,216,058.13	44.340000	2,136,700.26	920,642.13	0.11
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,901.000	68.635416	1,434,548.82	165.550000	3,460,160.55	2,025,611.73	0.18
		Base		68.635416	1,434,548.82	165.550000	3,460,160.55	2,025,611.73	0.18
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	14,972.000	34.732280	520,011.70	40.640000	608,462.08	88,450.38	0.03
		Base		34.732280	520,011.70	40.640000	608,462.08	88,450.38	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
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	186,924.000	81.173431	15,173,262.40	162.980000	30,464,873.52	15,291,611.12	1.59
		Base		81.173431	15,173,262.40	162.980000	30,464,873.52	15,291,611.12	1.59
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	26,878.000	32.552181	874,937.53	42.670000	1,146,884.26	271,946.73	0.06
		Base		32.552181	874,937.53	42.670000	1,146,884.26	271,946.73	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,419.000	82.552802	1,768,198.47	283.580000	6,074,000.02	4,305,801.55	0.32
		Base		82.552802	1,768,198.47	283.580000	6,074,000.02	4,305,801.55	0.32
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,966.000	207.146245	2,478,711.97	380.540000	4,553,541.64	2,074,829.67	0.24
		Base		207.146245	2,478,711.97	380.540000	4,553,541.64	2,074,829.67	0.24
093671105	H+R BLOCK INC COMMON STOCK								
		Local	20,389.000	19.269557	392,887.00	22.990000	468,743.11	75,856.11	0.02
		Base		19.269557	392,887.00	22.990000	468,743.11	75,856.11	0.02
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	56,502.000	65.325809	3,691,038.86	155.680000	8,796,231.36	5,105,192.50	0.46
		Base		65.325809	3,691,038.86	155.680000	8,796,231.36	5,105,192.50	0.46
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	19,709.000	33.566247	661,557.17	39.440000	777,322.96	115,765.79	0.04
		Base		33.566247	661,557.17	39.440000	777,322.96	115,765.79	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,137.000	91.700854	1,388,075.82	125.780000	1,903,931.86	515,856.04	0.10
		Base		91.700854	1,388,075.82	125.780000	1,903,931.86	515,856.04	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	134,043.000	17.095127	2,291,482.17	21.630000	2,899,350.09	607,867.92	0.15
		Base		17.095127	2,291,482.17	21.630000	2,899,350.09	607,867.92	0.15
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	164,516.000	40.652046	6,687,911.97	58.440000	9,614,315.04	2,926,403.07	0.50
		Base		40.652046	6,687,911.97	58.440000	9,614,315.04	2,926,403.07	0.50

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Base Currency: 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	17,954.000	18.565680	333,328.21	44.920000	806,493.68	473,165.47	0.04
		Base		18.565680	333,328.21	44.920000	806,493.68	473,165.47	0.04
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	38,587.000	37.621290	1,451,692.71	63.620000	2,454,904.94	1,003,212.23	0.13
		Base		37.621290	1,451,692.71	63.620000	2,454,904.94	1,003,212.23	0.13
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	29,549.000	21.465696	634,289.85	31.490000	930,498.01	296,208.16	0.05
		Base		21.465696	634,289.85	31.490000	930,498.01	296,208.16	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,947.000	27.116994	622,253.67	31.480000	722,371.56	100,117.89	0.04
		Base		27.116994	622,253.67	31.480000	722,371.56	100,117.89	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,941.000	52.909420	737,610.23	73.260000	1,021,317.66	283,707.43	0.05
		Base		52.909420	737,610.23	73.260000	1,021,317.66	283,707.43	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	25,273.000	38.810594	980,860.15	133.390000	3,371,165.47	2,390,305.32	0.18
		Base		38.810594	980,860.15	133.390000	3,371,165.47	2,390,305.32	0.18
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	33,405.000	86.556263	2,891,411.97	115.350000	3,853,266.75	961,854.78	0.20
		Base		86.556263	2,891,411.97	115.350000	3,853,266.75	961,854.78	0.20
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,475.000	20.170486	554,184.09	41.620000	1,143,509.50	589,325.41	0.06
		Base		20.170486	554,184.09	41.620000	1,143,509.50	589,325.41	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	92,206.000	11.612413	1,070,734.15	35.930000	3,312,961.58	2,242,227.43	0.17
		Base		11.612413	1,070,734.15	35.930000	3,312,961.58	2,242,227.43	0.17
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,318.000	27.370951	391,897.28	31.840000	455,885.12	63,987.84	0.02
		Base		27.370951	391,897.28	31.840000	455,885.12	63,987.84	0.02

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126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	104,980.000	35.659793	3,743,565.10	78.910000	8,283,971.80	4,540,406.70	0.43
		Base		35.659793	3,743,565.10	78.910000	8,283,971.80	4,540,406.70	0.43
12673P105	CA INC COMMON STOCK USD.1								
		Local	30,849.000	31.571032	973,934.77	31.770000	980,072.73	6,137.96	0.05
		Base		31.571032	973,934.77	31.770000	980,072.73	6,137.96	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,789.000	17.050873	780,742.42	23.360000	1,069,631.04	288,888.62	0.06
		Base		17.050873	780,742.42	23.360000	1,069,631.04	288,888.62	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,074.000	36.980432	705,364.76	60.470000	1,153,404.78	448,040.02	0.06
		Base		36.980432	705,364.76	60.470000	1,153,404.78	448,040.02	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	47,478.000	55.580002	2,638,827.34	87.240000	4,141,980.72	1,503,153.38	0.22
		Base		55.580002	2,638,827.34	87.240000	4,141,980.72	1,503,153.38	0.22
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,506.000	42.616278	1,342,668.46	71.970000	2,267,486.82	924,818.36	0.12
		Base		42.616278	1,342,668.46	71.970000	2,267,486.82	924,818.36	0.12
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,737.000	24.595225	460,840.74	64.390000	1,206,475.43	745,634.69	0.06
		Base		24.595225	460,840.74	64.390000	1,206,475.43	745,634.69	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	41,279.000	38.510667	1,589,681.82	52.060000	2,148,984.74	559,302.92	0.11
		Base		38.510667	1,589,681.82	52.060000	2,148,984.74	559,302.92	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	57,594.000	54.911631	3,162,580.46	92.740000	5,341,267.56	2,178,687.10	0.28
		Base		54.911631	3,162,580.46	92.740000	5,341,267.56	2,178,687.10	0.28
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	76,311.000	33.385989	2,547,718.17	115.750000	8,832,998.25	6,285,280.08	0.46
		Base		33.385989	2,547,718.17	115.750000	8,832,998.25	6,285,280.08	0.46

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15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,822.000	61.773226	1,039,149.21	56.510000	950,611.22	-88,537.99	0.05
		Base		61.773226	1,039,149.21	56.510000	950,611.22	-88,537.99	0.05
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,396.000	18.683639	792,111.55	24.640000	1,044,637.44	252,525.89	0.05
		Base		18.683639	792,111.55	24.640000	1,044,637.44	252,525.89	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	53,816.000	62.383510	3,357,230.98	23.780000	1,279,744.48	-2,077,486.50	0.07
		Base		62.383510	3,357,230.98	23.780000	1,279,744.48	-2,077,486.50	0.07
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,743.000	28.181644	838,206.64	47.370000	1,408,925.91	570,719.27	0.07
		Base		28.181644	838,206.64	47.370000	1,408,925.91	570,719.27	0.07
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	21,315.000	273.830858	5,836,704.74	287.920000	6,137,014.80	300,310.06	0.32
		Base		273.830858	5,836,704.74	287.920000	6,137,014.80	300,310.06	0.32
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	73,378.000	19.316094	1,417,376.32	7.020000	515,113.56	-902,262.76	0.03
		Base		19.316094	1,417,376.32	7.020000	515,113.56	-902,262.76	0.03
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	185,832.000	64.381691	11,964,178.37	117.700000	21,872,426.40	9,908,248.03	1.14
		Base		64.381691	11,964,178.37	117.700000	21,872,426.40	9,908,248.03	1.14
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,850.000	302.913958	863,304.78	377.320000	1,075,362.00	212,057.22	0.06
		Base		302.913958	863,304.78	377.320000	1,075,362.00	212,057.22	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	25,457.000	43.255731	1,101,161.14	44.190000	1,124,944.83	23,783.69	0.06
		Base		43.255731	1,101,161.14	44.190000	1,124,944.83	23,783.69	0.06
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,348.000	137.474907	1,285,115.43	135.900000	1,270,393.20	-14,722.23	0.07
		Base		137.474907	1,285,115.43	135.900000	1,270,393.20	-14,722.23	0.07

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172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,758.000	37.461523	552,857.16	75.750000	1,117,918.50	565,061.34	0.06
		Base		37.461523	552,857.16	75.750000	1,117,918.50	565,061.34	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	494,146.000	28.336414	14,002,325.71	30.220000	14,933,092.12	930,766.41	0.78
		Base		28.336414	14,002,325.71	30.220000	14,933,092.12	930,766.41	0.78
172908105	CINTAS CORP COMMON STOCK								
		Local	8,470.000	38.961024	329,999.87	115.560000	978,793.20	648,793.33	0.05
		Base		38.961024	329,999.87	115.560000	978,793.20	648,793.33	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	280,529.000	82.132038	23,040,418.56	59.430000	16,671,838.47	-6,368,580.09	0.87
		Base		82.132038	23,040,418.56	59.430000	16,671,838.47	-6,368,580.09	0.87
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	50,390.000	20.063596	1,011,004.62	35.630000	1,795,395.70	784,391.08	0.09
		Base		20.063596	1,011,004.62	35.630000	1,795,395.70	784,391.08	0.09
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,353.000	42.194118	647,806.30	89.310000	1,371,176.43	723,370.13	0.07
		Base		42.194118	647,806.30	89.310000	1,371,176.43	723,370.13	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,674.000	59.823787	758,206.68	120.020000	1,521,133.48	762,926.80	0.08
		Base		59.823787	758,206.68	120.020000	1,521,133.48	762,926.80	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,599.000	32.401733	894,255.43	35.020000	966,516.98	72,261.55	0.05
		Base		32.401733	894,255.43	35.020000	966,516.98	72,261.55	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	382,111.000	28.663177	10,952,515.38	41.460000	15,842,322.06	4,889,806.68	0.83
		Base		28.663177	10,952,515.38	41.460000	15,842,322.06	4,889,806.68	0.83
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,723.000	24.858436	1,484,620.37	56.030000	3,346,279.69	1,861,659.32	0.18
		Base		24.858436	1,484,620.37	56.030000	3,346,279.69	1,861,659.32	0.18

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194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	87,498.000	35.322040	3,090,607.89	65.440000	5,725,869.12	2,635,261.23	0.30
		Base		35.322040	3,090,607.89	65.440000	5,725,869.12	2,635,261.23	0.30
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	234,622.000	26.527677	6,223,976.67	69.050000	16,200,649.10	9,976,672.43	0.85
		Base		26.527677	6,223,976.67	69.050000	16,200,649.10	9,976,672.43	0.85
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	16,958.000	44.555229	755,567.58	68.110000	1,155,009.38	399,441.80	0.06
		Base		44.555229	755,567.58	68.110000	1,155,009.38	399,441.80	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	40,939.000	19.301540	790,185.73	39.550000	1,619,137.45	828,951.72	0.08
		Base		19.301540	790,185.73	39.550000	1,619,137.45	828,951.72	0.08
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	14,377.000	96.610620	1,388,970.88	132.600000	1,906,390.20	517,419.32	0.10
		Base		96.610620	1,388,970.88	132.600000	1,906,390.20	517,419.32	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,970.000	40.117567	4,893,139.68	50.140000	6,115,575.80	1,222,436.12	0.32
		Base		40.117567	4,893,139.68	50.140000	6,115,575.80	1,222,436.12	0.32
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,997.000	48.204007	1,445,975.61	73.680000	2,210,178.96	764,203.35	0.12
		Base		48.204007	1,445,975.61	73.680000	2,210,178.96	764,203.35	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,494.000	40.896535	715,443.99	153.310000	2,682,005.14	1,966,561.15	0.14
		Base		40.896535	715,443.99	153.310000	2,682,005.14	1,966,561.15	0.14
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,798.000	184.473091	885,101.89	174.930000	839,314.14	-45,787.75	0.04
		Base		184.473091	885,101.89	174.930000	839,314.14	-45,787.75	0.04
219350105	CORNING INC COMMON STOCK USD.5								
		Local	93,638.000	22.335073	2,091,411.56	24.270000	2,272,594.26	181,182.70	0.12
		Base		22.335073	2,091,411.56	24.270000	2,272,594.26	181,182.70	0.12

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22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	43,030.000	61.522051	2,647,293.87	160.110000	6,889,533.30	4,242,239.43	0.36
		Base		61.522051	2,647,293.87	160.110000	6,889,533.30	4,242,239.43	0.36
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	46,284.000	23.405190	1,083,285.83	18.310000	847,460.04	-235,825.79	0.04
		Base		23.405190	1,083,285.83	18.310000	847,460.04	-235,825.79	0.04
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	35,498.000	62.150147	2,206,205.93	86.770000	3,080,161.46	873,955.53	0.16
		Base		62.150147	2,206,205.93	86.770000	3,080,161.46	873,955.53	0.16
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,177.000	41.703385	632,932.27	136.670000	2,074,240.59	1,441,308.32	0.11
		Base		41.703385	632,932.27	136.670000	2,074,240.59	1,441,308.32	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	33,407.000	27.470638	917,711.59	27.330000	913,013.31	-4,698.28	0.05
		Base		27.470638	917,711.59	27.330000	913,013.31	-4,698.28	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,663.000	47.504808	839,077.43	98.510000	1,739,982.13	900,904.70	0.09
		Base		47.504808	839,077.43	98.510000	1,739,982.13	900,904.70	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	59,920.000	29.932203	1,793,537.59	77.840000	4,664,172.80	2,870,635.21	0.24
		Base		29.932203	1,793,537.59	77.840000	4,664,172.80	2,870,635.21	0.24
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,117.000	32.468749	393,423.83	72.720000	881,148.24	487,724.41	0.05
		Base		32.468749	393,423.83	72.720000	881,148.24	487,724.41	0.05
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	15,546.000	35.972349	559,226.14	64.200000	998,053.20	438,827.06	0.05
		Base		35.972349	559,226.14	64.200000	998,053.20	438,827.06	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,475.000	42.509538	1,210,459.10	103.040000	2,934,064.00	1,723,604.90	0.15
		Base		42.509538	1,210,459.10	103.040000	2,934,064.00	1,723,604.90	0.15

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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
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	72,490.000	22.986889	1,666,319.55	49.190000	3,565,783.10	1,899,463.55	0.19
		Base		22.986889	1,666,319.55	49.190000	3,565,783.10	1,899,463.55	0.19
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	22,728.000	45.484429	1,033,770.10	57.730000	1,312,087.44	278,317.34	0.07
		Base		45.484429	1,033,770.10	57.730000	1,312,087.44	278,317.34	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	51,543.000	44.132294	2,274,710.81	45.670000	2,353,968.81	79,258.00	0.12
		Base		44.132294	2,274,710.81	45.670000	2,353,968.81	79,258.00	0.12
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	15,646.000	94.505398	1,478,631.45	98.260000	1,537,375.96	58,744.51	0.08
		Base		94.505398	1,478,631.45	98.260000	1,537,375.96	58,744.51	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	144,131.000	33.882481	4,883,515.84	104.220000	15,021,332.82	10,137,816.98	0.79
		Base		33.882481	4,883,515.84	104.220000	15,021,332.82	10,137,816.98	0.79
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	38,825.000	21.099850	819,201.69	72.090000	2,798,894.25	1,979,692.56	0.15
		Base		21.099850	819,201.69	72.090000	2,798,894.25	1,979,692.56	0.15
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,957.000	18.889608	282,531.86	27.410000	409,971.37	127,439.51	0.02
		Base		18.889608	282,531.86	27.410000	409,971.37	127,439.51	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	21,715.000	21.914229	475,867.48	26.780000	581,527.70	105,660.22	0.03
		Base		21.914229	475,867.48	26.780000	581,527.70	105,660.22	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	25,020.000	51.965041	1,300,165.32	74.070000	1,853,231.40	553,066.08	0.10
		Base		51.965041	1,300,165.32	74.070000	1,853,231.40	553,066.08	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,238.000	48.583548	1,128,984.50	77.180000	1,793,508.84	664,524.34	0.09
		Base		48.583548	1,128,984.50	77.180000	1,793,508.84	664,524.34	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	61,697.000	41.610853	2,567,264.81	76.590000	4,725,373.23	2,158,108.42	0.25
		Base		41.610853	2,567,264.81	76.590000	4,725,373.23	2,158,108.42	0.25
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	15,292.000	38.439470	587,816.37	74.930000	1,145,829.56	558,013.19	0.06
		Base		38.439470	587,816.37	74.930000	1,145,829.56	558,013.19	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	110,390.000	34.220829	3,777,637.31	57.220000	6,316,515.80	2,538,878.49	0.33
		Base		34.220829	3,777,637.31	57.220000	6,316,515.80	2,538,878.49	0.33
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	18,085.000	27.062402	489,423.54	90.670000	1,639,766.95	1,150,343.41	0.09
		Base		27.062402	489,423.54	90.670000	1,639,766.95	1,150,343.41	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	85,579.000	46.672612	3,994,195.48	73.400000	6,281,498.60	2,287,303.12	0.33
		Base		46.672612	3,994,195.48	73.400000	6,281,498.60	2,287,303.12	0.33
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	67,819.000	53.204155	3,608,252.58	77.620000	5,264,110.78	1,655,858.20	0.28
		Base		53.204155	3,608,252.58	77.620000	5,264,110.78	1,655,858.20	0.28
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,621.000	80.186164	290,354.10	121.320000	439,299.72	148,945.62	0.02
		Base		80.186164	290,354.10	121.320000	439,299.72	148,945.62	0.02
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	56,746.000	40.585933	2,303,089.35	101.100000	5,737,020.60	3,433,931.25	0.30
		Base		40.585933	2,303,089.35	101.100000	5,737,020.60	3,433,931.25	0.30
26884L109	EQT CORP COMMON STOCK								
		Local	17,006.000	44.502615	756,811.47	65.400000	1,112,192.40	355,380.93	0.06
		Base		44.502615	756,811.47	65.400000	1,112,192.40	355,380.93	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,947.000	26.347560	709,987.69	34.650000	933,713.55	223,725.86	0.05
		Base		26.347560	709,987.69	34.650000	933,713.55	223,725.86	0.05

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		14,447.000	Local	34.575472	499,511.84	75.210000	1,086,558.87	587,047.03	0.06
			Base	34.575472	499,511.84	75.210000	1,086,558.87	587,047.03	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		102,346.000	Local	11.869330	1,214,778.45	29.690000	3,038,652.74	1,823,874.29	0.16
			Base	11.869330	1,214,778.45	29.690000	3,038,652.74	1,823,874.29	0.16
278865100	ECOLAB INC COMMON STOCK USD1.0								
		25,830.000	Local	49.270255	1,272,650.69	117.220000	3,027,792.60	1,755,141.91	0.16
			Base	49.270255	1,272,650.69	117.220000	3,027,792.60	1,755,141.91	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		32,072.000	Local	35.757366	1,146,810.23	71.990000	2,308,863.28	1,162,053.05	0.12
			Base	35.757366	1,146,810.23	71.990000	2,308,863.28	1,162,053.05	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		21,047.000	Local	46.502417	978,736.37	93.700000	1,972,103.90	993,367.53	0.10
			Base	46.502417	978,736.37	93.700000	1,972,103.90	993,367.53	0.10
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		29,705.000	Local	35.510903	1,054,851.37	78.760000	2,339,565.80	1,284,714.43	0.12
			Base	35.510903	1,054,851.37	78.760000	2,339,565.80	1,284,714.43	0.12
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		63,275.000	Local	38.973140	2,466,025.41	55.750000	3,527,581.25	1,061,555.84	0.18
			Base	38.973140	2,466,025.41	55.750000	3,527,581.25	1,061,555.84	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		17,633.000	Local	60.913776	1,074,092.62	73.470000	1,295,496.51	221,403.89	0.07
			Base	60.913776	1,074,092.62	73.470000	1,295,496.51	221,403.89	0.07
29414D100	ENVISION HEALTHCARE CORP COMMON STOCK								
		11,548.000	Local	64.336293	742,955.51	63.290000	730,872.92	-12,082.59	0.04
			Base	64.336293	742,955.51	63.290000	730,872.92	-12,082.59	0.04
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		11,789.000	Local	35.158086	414,478.67	118.230000	1,393,813.47	979,334.80	0.07
			Base	35.158086	414,478.67	118.230000	1,393,813.47	979,334.80	0.07

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29444U700	EQUINIX INC REIT USD.001								
		Local	7,026.000	255.215534	1,793,144.34	357.410000	2,511,162.66	718,018.32	0.13
		Base		255.215534	1,793,144.34	357.410000	2,511,162.66	718,018.32	0.13
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,995.000	44.482817	1,601,158.98	64.360000	2,316,638.20	715,479.22	0.12
		Base		44.482817	1,601,158.98	64.360000	2,316,638.20	715,479.22	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,449.000	178.705816	1,152,473.81	232.500000	1,499,392.50	346,918.69	0.08
		Base		178.705816	1,152,473.81	232.500000	1,499,392.50	346,918.69	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,225.000	31.167960	973,219.56	55.230000	1,724,556.75	751,337.19	0.09
		Base		31.167960	973,219.56	55.230000	1,724,556.75	751,337.19	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	90,886.000	41.293041	3,752,959.35	35.490000	3,225,544.14	-527,415.21	0.17
		Base		41.293041	3,752,959.35	35.490000	3,225,544.14	-527,415.21	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,887.000	55.583972	660,726.67	113.280000	1,346,559.36	685,832.69	0.07
		Base		55.583972	660,726.67	113.280000	1,346,559.36	685,832.69	0.07
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,757.000	41.684688	740,195.00	52.960000	940,410.72	200,215.72	0.05
		Base		41.684688	740,195.00	52.960000	940,410.72	200,215.72	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	60,701.000	26.934399	1,634,944.95	68.790000	4,175,621.79	2,540,676.84	0.22
		Base		26.934399	1,634,944.95	68.790000	4,175,621.79	2,540,676.84	0.22
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,384.000	86.059078	1,065,755.62	77.240000	956,540.16	-109,215.46	0.05
		Base		86.059078	1,065,755.62	77.240000	956,540.16	-109,215.46	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	408,201.000	58.755305	23,983,974.38	90.260000	36,844,222.26	12,860,247.88	1.93
		Base		58.755305	23,983,974.38	90.260000	36,844,222.26	12,860,247.88	1.93

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302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		13,401.000	Local	29.170285	390,910.99	36.190000	484,982.19	94,071.20	0.03
			Base	29.170285	390,910.99	36.190000	484,982.19	94,071.20	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		13,175.000	Local	30.916480	407,324.62	56.560000	745,178.00	337,853.38	0.04
			Base	30.916480	407,324.62	56.560000	745,178.00	337,853.38	0.04
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		22,218.000	Local	26.728842	593,861.42	35.530000	789,405.54	195,544.12	0.04
			Base	26.728842	593,861.42	35.530000	789,405.54	195,544.12	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		230,431.000	Local	64.813789	14,935,106.21	115.050000	26,511,086.55	11,575,980.34	1.39
			Base	64.813789	14,935,106.21	115.050000	26,511,086.55	11,575,980.34	1.39
311900104	FASTENAL CO COMMON STOCK USD.01								
		28,452.000	Local	30.149503	857,813.65	46.980000	1,336,674.96	478,861.31	0.07
			Base	30.149503	857,813.65	46.980000	1,336,674.96	478,861.31	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		7,066.000	Local	150.891875	1,066,201.99	142.110000	1,004,149.26	-62,052.73	0.05
			Base	150.891875	1,066,201.99	142.110000	1,004,149.26	-62,052.73	0.05
31428X106	FEDEX CORP COMMON STOCK USD.1								
		24,068.000	Local	79.864833	1,922,186.79	186.200000	4,481,461.60	2,559,274.81	0.23
			Base	79.864833	1,922,186.79	186.200000	4,481,461.60	2,559,274.81	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		6,430.000	Local	128.059552	823,422.92	144.720000	930,549.60	107,126.68	0.05
			Base	128.059552	823,422.92	144.720000	930,549.60	107,126.68	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		32,311.000	Local	36.241912	1,171,012.43	75.640000	2,444,004.04	1,272,991.61	0.13
			Base	36.241912	1,171,012.43	75.640000	2,444,004.04	1,272,991.61	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		74,383.000	Local	24.213390	1,801,064.58	26.970000	2,006,109.51	205,044.93	0.10
			Base	24.213390	1,801,064.58	26.970000	2,006,109.51	205,044.93	0.10

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336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,671.000	102.470632	786,052.22	32.090000	246,162.39	-539,889.83	0.01
		Base		102.470632	786,052.22	32.090000	246,162.39	-539,889.83	0.01
337738108	FISERV INC COMMON STOCK USD.01								
		Local	21,368.000	22.119637	472,652.41	106.280000	2,270,991.04	1,798,338.63	0.12
		Base		22.119637	472,652.41	106.280000	2,270,991.04	1,798,338.63	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,910.000	44.938483	1,883,371.84	30.970000	1,297,952.70	-585,419.14	0.07
		Base		44.938483	1,883,371.84	30.970000	1,297,952.70	-585,419.14	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,707.000	41.781162	572,694.39	52.520000	719,891.64	147,197.25	0.04
		Base		41.781162	572,694.39	52.520000	719,891.64	147,197.25	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,841.000	24.617362	316,111.54	48.050000	617,010.05	300,898.51	0.03
		Base		24.617362	316,111.54	48.050000	617,010.05	300,898.51	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	13,319.000	63.722304	848,717.37	70.890000	944,183.91	95,466.54	0.05
		Base		63.722304	848,717.37	70.890000	944,183.91	95,466.54	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	384,198.000	12.483011	4,795,947.81	12.130000	4,660,321.74	-135,626.07	0.24
		Base		12.483011	4,795,947.81	12.130000	4,660,321.74	-135,626.07	0.24
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	29,610.000	18.752780	555,269.83	53.630000	1,587,984.30	1,032,714.47	0.08
		Base		18.752780	555,269.83	53.630000	1,587,984.30	1,032,714.47	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	15,190.000	56.834092	863,309.86	53.460000	812,057.40	-51,252.46	0.04
		Base		56.834092	863,309.86	53.460000	812,057.40	-51,252.46	0.04
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	34,156.000	25.755572	879,707.33	39.580000	1,351,894.48	472,187.15	0.07
		Base		25.755572	879,707.33	39.580000	1,351,894.48	472,187.15	0.07

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35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	123,321.000	25.411485	3,133,769.70	13.190000	1,626,603.99	-1,507,165.71	0.09
		Base		25.411485	3,133,769.70	13.190000	1,626,603.99	-1,507,165.71	0.09
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	115,473.000	8.908694	1,028,713.58	3.380000	390,298.74	-638,414.84	0.02
		Base		8.908694	1,028,713.58	3.380000	390,298.74	-638,414.84	0.02
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	17,516.000	48.254168	845,220.01	51.960000	910,131.36	64,911.35	0.05
		Base		48.254168	845,220.01	51.960000	910,131.36	64,911.35	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	21,596.000	27.306354	589,708.03	22.440000	484,614.24	-105,093.79	0.03
		Base		27.306354	589,708.03	22.440000	484,614.24	-105,093.79	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	28,178.000	58.268394	1,641,886.82	172.660000	4,865,213.48	3,223,326.66	0.25
		Base		58.268394	1,641,886.82	172.660000	4,865,213.48	3,223,326.66	0.25
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	870,841.000	31.792658	27,686,350.04	31.600000	27,518,575.60	-167,774.44	1.44
		Base		31.792658	27,686,350.04	31.600000	27,518,575.60	-167,774.44	1.44
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	57,481.000	21.904373	1,259,085.28	24.980000	1,435,875.38	176,790.10	0.08
		Base		21.904373	1,259,085.28	24.980000	1,435,875.38	176,790.10	0.08
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,216.000	28.804601	1,676,888.64	61.770000	3,596,002.32	1,919,113.68	0.19
		Base		28.804601	1,676,888.64	61.770000	3,596,002.32	1,919,113.68	0.19
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	136,552.000	35.428050	4,837,771.12	34.840000	4,757,471.68	-80,299.44	0.25
		Base		35.428050	4,837,771.12	34.840000	4,757,471.68	-80,299.44	0.25
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,641.000	41.875688	613,101.95	95.540000	1,398,801.14	785,699.19	0.07
		Base		41.875688	613,101.95	95.540000	1,398,801.14	785,699.19	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
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	129,690.000	21.470621	2,784,524.85	71.610000	9,287,100.90	6,502,576.05	0.49
		Base		21.470621	2,784,524.85	71.610000	9,287,100.90	6,502,576.05	0.49
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,129.000	72.403817	1,095,397.35	69.410000	1,050,103.89	-45,293.46	0.05
		Base		72.403817	1,095,397.35	69.410000	1,050,103.89	-45,293.46	0.05
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	36,405.000	117.857420	4,290,599.36	239.450000	8,717,177.25	4,426,577.89	0.46
		Base		117.857420	4,290,599.36	239.450000	8,717,177.25	4,426,577.89	0.46
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	25,699.000	23.034264	591,957.54	30.870000	793,328.13	201,370.59	0.04
		Base		23.034264	591,957.54	30.870000	793,328.13	201,370.59	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,395.000	95.966955	517,741.72	232.250000	1,252,988.75	735,247.03	0.07
		Base		95.966955	517,741.72	232.250000	1,252,988.75	735,247.03	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	28,770.000	72.944159	2,098,603.45	74.020000	2,129,555.40	30,951.95	0.11
		Base		72.944159	2,098,603.45	74.020000	2,129,555.40	30,951.95	0.11
40414L109	HCP INC REIT USD1.0								
		Local	46,028.000	36.016194	1,657,753.36	29.720000	1,367,952.16	-289,801.20	0.07
		Base		36.016194	1,657,753.36	29.720000	1,367,952.16	-289,801.20	0.07
40434L105	HP INC COMMON STOCK USD.01								
		Local	168,419.000	15.336191	2,582,906.00	14.840000	2,499,337.96	-83,568.04	0.13
		Base		15.336191	2,582,906.00	14.840000	2,499,337.96	-83,568.04	0.13
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	85,096.000	32.038884	2,726,380.87	54.090000	4,602,842.64	1,876,461.77	0.24
		Base		32.038884	2,726,380.87	54.090000	4,602,842.64	1,876,461.77	0.24
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	37,205.000	33.736147	1,255,153.35	21.570000	802,511.85	-452,641.50	0.04
		Base		33.736147	1,255,153.35	21.570000	802,511.85	-452,641.50	0.04

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412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		17,402.000	Local	42.953496	747,476.73	58.340000	1,015,232.68	267,755.95	0.05
			Base	42.953496	747,476.73	58.340000	1,015,232.68	267,755.95	0.05
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		6,862.000	Local	79.589401	546,142.47	111.160000	762,779.92	216,637.45	0.04
			Base	79.589401	546,142.47	111.160000	762,779.92	216,637.45	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		12,233.000	Local	51.717293	632,657.65	102.470000	1,253,515.51	620,857.86	0.07
			Base	51.717293	632,657.65	102.470000	1,253,515.51	620,857.86	0.07
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		37,185.000	Local	43.858784	1,630,888.88	47.650000	1,771,865.25	140,976.37	0.09
			Base	43.858784	1,630,888.88	47.650000	1,771,865.25	140,976.37	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		11,056.000	Local	29.963633	331,277.93	77.790000	860,046.24	528,768.31	0.04
			Base	29.963633	331,277.93	77.790000	860,046.24	528,768.31	0.04
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		10,648.000	Local	47.034634	500,824.78	77.400000	824,155.20	323,330.42	0.04
			Base	47.034634	500,824.78	77.400000	824,155.20	323,330.42	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		13,731.000	Local	44.727416	614,152.15	103.430000	1,420,197.33	806,045.18	0.07
			Base	44.727416	614,152.15	103.430000	1,420,197.33	806,045.18	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		26,251.000	Local	51.762059	1,358,805.81	62.290000	1,635,174.79	276,368.98	0.09
			Base	51.762059	1,358,805.81	62.290000	1,635,174.79	276,368.98	0.09
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		164,001.000	Local	18.513027	3,036,154.91	23.140000	3,794,983.14	758,828.23	0.20
			Base	18.513027	3,036,154.91	23.140000	3,794,983.14	758,828.23	0.20
436440101	HOLOGIC INC COMMON STOCK USD.01								
		27,387.000	Local	35.192051	963,804.71	40.120000	1,098,766.44	134,961.73	0.06
			Base	35.192051	963,804.71	40.120000	1,098,766.44	134,961.73	0.06

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437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	119,917.000	45.028644	5,399,699.89	134.080000	16,078,471.36	10,678,771.47	0.84
		Base		45.028644	5,399,699.89	134.080000	16,078,471.36	10,678,771.47	0.84
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	75,023.000	49.287547	3,697,699.63	115.850000	8,691,414.55	4,993,714.92	0.45
		Base		49.287547	3,697,699.63	115.850000	8,691,414.55	4,993,714.92	0.45
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	26,568.000	10.722076	284,864.11	34.810000	924,832.08	639,967.97	0.05
		Base		10.722076	284,864.11	34.810000	924,832.08	639,967.97	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	72,833.000	18.776955	1,367,581.95	18.840000	1,372,173.72	4,591.77	0.07
		Base		18.776955	1,367,581.95	18.840000	1,372,173.72	4,591.77	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,677.000	45.487102	667,614.19	204.030000	2,994,548.31	2,326,934.12	0.16
		Base		45.487102	667,614.19	204.030000	2,994,548.31	2,326,934.12	0.16
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,614.000	82.097498	707,187.85	97.070000	836,160.98	128,973.13	0.04
		Base		82.097498	707,187.85	97.070000	836,160.98	128,973.13	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	106,786.000	10.157188	1,084,645.52	13.220000	1,411,710.92	327,065.40	0.07
		Base		10.157188	1,084,645.52	13.220000	1,411,710.92	327,065.40	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,098.000	44.885410	1,395,846.48	122.460000	3,808,261.08	2,412,414.60	0.20
		Base		44.885410	1,395,846.48	122.460000	3,808,261.08	2,412,414.60	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,460.000	178.523580	2,581,450.96	128.040000	1,851,458.40	-729,992.56	0.10
		Base		178.523580	2,581,450.96	128.040000	1,851,458.40	-729,992.56	0.10
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	466,508.000	28.781540	13,426,818.54	36.270000	16,920,245.16	3,493,426.62	0.89
		Base		28.781540	13,426,818.54	36.270000	16,920,245.16	3,493,426.62	0.89

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45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	58,638.000	29.562706	1,733,497.95	56.420000	3,308,355.96	1,574,858.01	0.17
		Base		29.562706	1,733,497.95	56.420000	3,308,355.96	1,574,858.01	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	85,179.000	116.686156	9,939,210.07	165.990000	14,138,862.21	4,199,652.14	0.74
		Base		116.686156	9,939,210.07	165.990000	14,138,862.21	4,199,652.14	0.74
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,818.000	45.780958	357,915.53	117.830000	921,194.94	563,279.41	0.05
		Base		45.780958	357,915.53	117.830000	921,194.94	563,279.41	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,479.000	34.538787	1,398,095.57	53.060000	2,147,815.74	749,720.17	0.11
		Base		34.538787	1,398,095.57	53.060000	2,147,815.74	749,720.17	0.11
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,082.000	17.591407	687,507.37	23.410000	914,909.62	227,402.25	0.05
		Base		17.591407	687,507.37	23.410000	914,909.62	227,402.25	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	24,004.000	37.161730	892,030.17	114.610000	2,751,098.44	1,859,068.27	0.14
		Base		37.161730	892,030.17	114.610000	2,751,098.44	1,859,068.27	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,814.000	344.476143	1,313,832.01	634.170000	2,418,724.38	1,104,892.37	0.13
		Base		344.476143	1,313,832.01	634.170000	2,418,724.38	1,104,892.37	0.13
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	24,118.000	29.855207	720,047.88	32.480000	783,352.64	63,304.76	0.04
		Base		29.855207	720,047.88	32.480000	783,352.64	63,304.76	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	352,246.000	42.380099	14,928,220.19	86.290000	30,395,307.34	15,467,087.15	1.59
		Base		42.380099	14,928,220.19	86.290000	30,395,307.34	15,467,087.15	1.59
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,887.000	74.729239	888,306.46	57.000000	677,559.00	-210,747.46	0.04
		Base		74.729239	888,306.46	57.000000	677,559.00	-210,747.46	0.04

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478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	267,810.000	61.009457	16,338,942.78	115.210000	30,854,390.10	14,515,447.32	1.61
		Base		61.009457	16,338,942.78	115.210000	30,854,390.10	14,515,447.32	1.61
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,440.000	19.974376	747,840.63	28.260000	1,058,054.40	310,213.77	0.06
		Base		19.974376	747,840.63	28.260000	1,058,054.40	310,213.77	0.06
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,388.000	43.864117	674,981.04	78.680000	1,210,727.84	535,746.80	0.06
		Base		43.864117	674,981.04	78.680000	1,210,727.84	535,746.80	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,591.000	111.555921	1,181,488.76	84.850000	898,646.35	-282,842.41	0.05
		Base		111.555921	1,181,488.76	84.850000	898,646.35	-282,842.41	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	24,871.000	45.021460	1,119,728.74	73.710000	1,833,241.41	713,512.67	0.10
		Base		45.021460	1,119,728.74	73.710000	1,833,241.41	713,512.67	0.10
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	106,385.000	13.267641	1,411,478.02	18.270000	1,943,653.95	532,175.93	0.10
		Base		13.267641	1,411,478.02	18.270000	1,943,653.95	532,175.93	0.10
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	35,257.000	61.519326	2,168,986.87	114.120000	4,023,528.84	1,854,541.97	0.21
		Base		61.519326	2,168,986.87	114.120000	4,023,528.84	1,854,541.97	0.21
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,839.000	23.928002	1,001,123.69	25.160000	1,052,669.24	51,545.55	0.06
		Base		23.928002	1,001,123.69	25.160000	1,052,669.24	51,545.55	0.06
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	188,988.000	35.971510	6,798,183.77	20.710000	3,913,941.48	-2,884,242.29	0.20
		Base		35.971510	6,798,183.77	20.710000	3,913,941.48	-2,884,242.29	0.20
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	17,373.000	50.828069	883,036.05	49.380000	857,878.74	-25,157.31	0.04
		Base		50.828069	883,036.05	49.380000	857,878.74	-25,157.31	0.04

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500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,715.000	30.652594	1,799,767.06	87.320000	5,126,993.80	3,327,226.74	0.27
		Base		30.652594	1,799,767.06	87.320000	5,126,993.80	3,327,226.74	0.27
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	92,945.000	13.539797	1,258,456.47	34.510000	3,207,531.95	1,949,075.48	0.17
		Base		13.539797	1,258,456.47	34.510000	3,207,531.95	1,949,075.48	0.17
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	23,645.000	30.794978	728,147.25	65.840000	1,556,786.80	828,639.55	0.08
		Base		30.794978	728,147.25	65.840000	1,556,786.80	828,639.55	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	30,271.000	31.437043	951,630.73	30.650000	927,806.15	-23,824.58	0.05
		Base		31.437043	951,630.73	30.650000	927,806.15	-23,824.58	0.05
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	7,610.000	78.526109	597,583.69	152.110000	1,157,557.10	559,973.41	0.06
		Base		78.526109	597,583.69	152.110000	1,157,557.10	559,973.41	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,139.000	71.876686	728,757.72	128.380000	1,301,644.82	572,887.10	0.07
		Base		71.876686	728,757.72	128.380000	1,301,644.82	572,887.10	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,029.000	39.126332	627,155.97	105.730000	1,694,746.17	1,067,590.20	0.09
		Base		39.126332	627,155.97	105.730000	1,694,746.17	1,067,590.20	0.09
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,881.000	33.522202	733,499.31	76.490000	1,673,677.69	940,178.38	0.09
		Base		33.522202	733,499.31	76.490000	1,673,677.69	940,178.38	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,159.000	23.204142	305,343.30	48.880000	643,211.92	337,868.62	0.03
		Base		23.204142	305,343.30	48.880000	643,211.92	337,868.62	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	19,343.000	39.011899	754,607.16	42.930000	830,394.99	75,787.83	0.04
		Base		39.011899	754,607.16	42.930000	830,394.99	75,787.83	0.04

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527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	31,896.000	31.441991	1,002,873.76	23.250000	741,582.00	-261,291.76	0.04
		Base		31.441991	1,002,873.76	23.250000	741,582.00	-261,291.76	0.04
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,699.000	47.799044	1,371,784.76	56.360000	1,617,475.64	245,690.88	0.08
		Base		47.799044	1,371,784.76	56.360000	1,617,475.64	245,690.88	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	95,632.000	58.965823	5,639,019.63	73.550000	7,033,733.60	1,394,713.97	0.37
		Base		58.965823	5,639,019.63	73.550000	7,033,733.60	1,394,713.97	0.37
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	22,500.000	39.916589	898,123.26	66.270000	1,491,075.00	592,951.74	0.08
		Base		39.916589	898,123.26	66.270000	1,491,075.00	592,951.74	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,660.000	40.951732	968,917.98	62.350000	1,475,201.00	506,283.02	0.08
		Base		40.951732	968,917.98	62.350000	1,475,201.00	506,283.02	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	24,803.000	68.576244	1,700,896.59	249.940000	6,199,261.82	4,498,365.23	0.32
		Base		68.576244	1,700,896.59	249.940000	6,199,261.82	4,498,365.23	0.32
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	27,199.000	28.629278	778,687.72	46.830000	1,273,729.17	495,041.45	0.07
		Base		28.629278	778,687.72	46.830000	1,273,729.17	495,041.45	0.07
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	85,628.000	24.923834	2,134,178.04	71.120000	6,089,863.36	3,955,685.32	0.32
		Base		24.923834	2,134,178.04	71.120000	6,089,863.36	3,955,685.32	0.32
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	15,264.000	99.914211	1,525,090.51	156.430000	2,387,747.52	862,657.01	0.12
		Base		99.914211	1,525,090.51	156.430000	2,387,747.52	862,657.01	0.12
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,884.000	70.323538	835,724.92	70.840000	841,862.56	6,137.64	0.04
		Base		70.323538	835,724.92	70.840000	841,862.56	6,137.64	0.04

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Base Currency: USD - US DOLLAR

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55616P104	MACY S INC COMMON STOCK USD.01								
		Local	30,091.000	32.296239	971,826.14	35.810000	1,077,558.71	105,732.57	0.06
		Base		32.296239	971,826.14	35.810000	1,077,558.71	105,732.57	0.06
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	83,399.000	17.692570	1,475,542.65	17.310000	1,443,636.69	-31,905.96	0.08
		Base		17.692570	1,475,542.65	17.310000	1,443,636.69	-31,905.96	0.08
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	51,958.000	13.688697	711,237.31	50.350000	2,616,085.30	1,904,847.99	0.14
		Base		13.688697	711,237.31	50.350000	2,616,085.30	1,904,847.99	0.14
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	50,756.000	36.954228	1,875,648.82	67.590000	3,430,598.04	1,554,949.22	0.18
		Base		36.954228	1,875,648.82	67.590000	3,430,598.04	1,554,949.22	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	31,519.000	37.675849	1,187,505.10	82.680000	2,605,990.92	1,418,485.82	0.14
		Base		37.675849	1,187,505.10	82.680000	2,605,990.92	1,418,485.82	0.14
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,247.000	134.134823	837,940.24	221.530000	1,383,897.91	545,957.67	0.07
		Base		134.134823	837,940.24	221.530000	1,383,897.91	545,957.67	0.07
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	32,319.000	19.820015	640,563.05	31.620000	1,021,926.78	381,363.73	0.05
		Base		19.820015	640,563.05	31.620000	1,021,926.78	381,363.73	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	93,701.000	30.698774	2,876,505.82	103.250000	9,674,628.25	6,798,122.43	0.51
		Base		30.698774	2,876,505.82	103.250000	9,674,628.25	6,798,122.43	0.51
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	33,671.000	22.036849	742,002.74	27.550000	927,636.05	185,633.31	0.05
		Base		22.036849	742,002.74	27.550000	927,636.05	185,633.31	0.05
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,278.000	36.336739	409,805.74	93.330000	1,052,575.74	642,770.00	0.06
		Base		36.336739	409,805.74	93.330000	1,052,575.74	642,770.00	0.06

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	81,750.000	50.374090	4,118,081.89	121.720000	9,950,610.00	5,832,528.11	0.52
		Base		50.374090	4,118,081.89	121.720000	9,950,610.00	5,832,528.11	0.52
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	22,256.000	62.016862	1,380,247.27	140.450000	3,125,855.20	1,745,607.93	0.16
		Base		62.016862	1,380,247.27	140.450000	3,125,855.20	1,745,607.93	0.16
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,183.000	51.635300	938,884.66	70.760000	1,286,629.08	347,744.42	0.07
		Base		51.635300	938,884.66	70.760000	1,286,629.08	347,744.42	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	271,414.000	46.275891	12,559,924.57	58.870000	15,978,142.18	3,418,217.61	0.84
		Base		46.275891	12,559,924.57	58.870000	15,978,142.18	3,418,217.61	0.84
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	108,199.000	40.642249	4,397,450.75	53.890000	5,830,844.11	1,433,393.36	0.31
		Base		40.642249	4,397,450.75	53.890000	5,830,844.11	1,433,393.36	0.31
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,584.000	407.480700	1,052,930.13	418.560000	1,081,559.04	28,628.91	0.06
		Base		407.480700	1,052,930.13	418.560000	1,081,559.04	28,628.91	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	765,407.000	33.748492	25,831,332.11	62.140000	47,562,390.98	21,731,058.87	2.49
		Base		33.748492	25,831,332.11	62.140000	47,562,390.98	21,731,058.87	2.49
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,265.000	33.607392	714,661.20	64.150000	1,364,149.75	649,488.55	0.07
		Base		33.607392	714,661.20	64.150000	1,364,149.75	649,488.55	0.07
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,949.000	16.596215	1,691,967.49	21.920000	2,234,722.08	542,754.59	0.12
		Base		16.596215	1,691,967.49	21.920000	2,234,722.08	542,754.59	0.12
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	11,175.000	88.938725	993,890.25	97.920000	1,094,256.00	100,365.75	0.06
		Base		88.938725	993,890.25	97.920000	1,094,256.00	100,365.75	0.06

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,205.000	78.981797	490,082.05	199.680000	1,239,014.40	748,932.35	0.06
		Base		78.981797	490,082.05	199.680000	1,239,014.40	748,932.35	0.06
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	18,141.000	51.522132	934,662.99	97.310000	1,765,300.71	830,637.72	0.09
		Base		51.522132	934,662.99	97.310000	1,765,300.71	830,637.72	0.09
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	152,033.000	17.527339	2,664,733.89	44.330000	6,739,622.89	4,074,889.00	0.35
		Base		17.527339	2,664,733.89	44.330000	6,739,622.89	4,074,889.00	0.35
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	43,115.000	51.952540	2,239,933.78	105.210000	4,536,129.15	2,296,195.37	0.24
		Base		51.952540	2,239,933.78	105.210000	4,536,129.15	2,296,195.37	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	39,906.000	26.705970	1,065,728.44	44.340000	1,769,432.04	703,703.60	0.09
		Base		26.705970	1,065,728.44	44.340000	1,769,432.04	703,703.60	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	16,375.000	30.815593	504,605.33	94.270000	1,543,671.25	1,039,065.92	0.08
		Base		30.815593	504,605.33	94.270000	1,543,671.25	1,039,065.92	0.08
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	141,958.000	36.610259	5,197,119.15	42.250000	5,997,725.50	800,606.35	0.31
		Base		36.610259	5,197,119.15	42.250000	5,997,725.50	800,606.35	0.31
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,477.000	50.059809	1,725,912.02	29.330000	1,011,210.41	-714,701.61	0.05
		Base		50.059809	1,725,912.02	29.330000	1,011,210.41	-714,701.61	0.05
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,338.000	71.044419	1,160,723.72	82.890000	1,354,256.82	193,533.10	0.07
		Base		71.044419	1,160,723.72	82.890000	1,354,256.82	193,533.10	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,934.000	47.990945	764,687.72	31.130000	496,025.42	-268,662.30	0.03
		Base		47.990945	764,687.72	31.130000	496,025.42	-268,662.30	0.03

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629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	31,051.000	24.002725	745,308.61	12.260000	380,685.26	-364,623.35	0.02
		Base		24.002725	745,308.61	12.260000	380,685.26	-364,623.35	0.02
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	11,221.000	30.541811	342,709.66	67.120000	753,153.52	410,443.86	0.04
		Base		30.541811	342,709.66	67.120000	753,153.52	410,443.86	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	37,179.000	47.137701	1,752,532.60	37.440000	1,391,981.76	-360,550.84	0.07
		Base		47.137701	1,752,532.60	37.440000	1,391,981.76	-360,550.84	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	29,838.000	16.471969	491,490.62	16.430000	490,238.34	-1,252.28	0.03
		Base		16.471969	491,490.62	16.430000	490,238.34	-1,252.28	0.03
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	27,109.000	35.209655	954,498.54	35.270000	956,134.43	1,635.89	0.05
		Base		35.209655	954,498.54	35.270000	956,134.43	1,635.89	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	42,245.000	30.119551	1,272,400.43	123.800000	5,229,931.00	3,957,530.57	0.27
		Base		30.119551	1,272,400.43	123.800000	5,229,931.00	3,957,530.57	0.27
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	47,487.000	34.129737	1,620,718.81	44.650000	2,120,294.55	499,575.74	0.11
		Base		34.129737	1,620,718.81	44.650000	2,120,294.55	499,575.74	0.11
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	19,418.000	52.898053	1,027,174.40	40.500000	786,429.00	-240,745.40	0.04
		Base		52.898053	1,027,174.40	40.500000	786,429.00	-240,745.40	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	52,247.000	37.521373	1,960,379.16	34.070000	1,780,055.29	-180,323.87	0.09
		Base		37.521373	1,960,379.16	34.070000	1,780,055.29	-180,323.87	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	37,597.000	12.052053	453,121.05	11.460000	430,861.62	-22,259.43	0.02
		Base		12.052053	453,121.05	11.460000	430,861.62	-22,259.43	0.02

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65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,790.000	12.991546	153,170.33	11.800000	139,122.00	-14,048.33	0.01
		Base		12.991546	153,170.33	11.800000	139,122.00	-14,048.33	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,997.000	54.242851	2,495,008.40	119.460000	5,494,801.62	2,999,793.22	0.29
		Base		54.242851	2,495,008.40	119.460000	5,494,801.62	2,999,793.22	0.29
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	131,535.000	15.538174	2,043,813.69	50.830000	6,685,924.05	4,642,110.36	0.35
		Base		15.538174	2,043,813.69	50.830000	6,685,924.05	4,642,110.36	0.35
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,770.000	9.022025	286,629.72	22.140000	703,387.80	416,758.08	0.04
		Base		9.022025	286,629.72	22.140000	703,387.80	416,758.08	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,199.000	41.970529	1,771,114.37	38.060000	1,606,093.94	-165,020.43	0.08
		Base		41.970529	1,771,114.37	38.060000	1,606,093.94	-165,020.43	0.08
655664100	NORDSTROM INC COMMON STOCK								
		Local	11,432.000	28.817271	329,439.04	47.930000	547,935.76	218,496.72	0.03
		Base		28.817271	329,439.04	47.930000	547,935.76	218,496.72	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	28,739.000	42.906018	1,233,076.04	108.070000	3,105,823.73	1,872,747.69	0.16
		Base		42.906018	1,233,076.04	108.070000	3,105,823.73	1,872,747.69	0.16
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,952.000	57.500094	1,204,741.97	89.050000	1,865,775.60	661,033.63	0.10
		Base		57.500094	1,204,741.97	89.050000	1,865,775.60	661,033.63	0.10
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	17,352.000	51.557854	894,631.89	232.580000	4,035,728.16	3,141,096.27	0.21
		Base		51.557854	894,631.89	232.580000	4,035,728.16	3,141,096.27	0.21
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,351.000	34.990774	1,096,995.75	59.520000	1,866,011.52	769,015.77	0.10
		Base		34.990774	1,096,995.75	59.520000	1,866,011.52	769,015.77	0.10

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67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	53,059.000	19.813911	1,051,306.33	106.740000	5,663,517.66	4,612,211.33	0.30
		Base		19.813911	1,051,306.33	106.740000	5,663,517.66	4,612,211.33	0.30
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	9,299.000	48.553161	451,495.84	278.410000	2,588,934.59	2,137,438.75	0.14
		Base		48.553161	451,495.84	278.410000	2,588,934.59	2,137,438.75	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	75,226.000	45.091813	3,392,076.74	71.230000	5,358,347.98	1,966,271.24	0.28
		Base		45.091813	3,392,076.74	71.230000	5,358,347.98	1,966,271.24	0.28
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	23,221.000	42.867606	995,428.68	85.110000	1,976,339.31	980,910.63	0.10
		Base		42.867606	995,428.68	85.110000	1,976,339.31	980,910.63	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,723.000	25.423527	526,851.74	57.410000	1,189,707.43	662,855.69	0.06
		Base		25.423527	526,851.74	57.410000	1,189,707.43	662,855.69	0.06
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	295,032.000	21.772898	6,423,701.77	38.450000	11,343,980.40	4,920,278.63	0.59
		Base		21.772898	6,423,701.77	38.450000	11,343,980.40	4,920,278.63	0.59
69331C108	P G + E CORP COMMON STOCK								
		Local	49,777.000	38.508111	1,916,818.24	60.770000	3,024,948.29	1,108,130.05	0.16
		Base		38.508111	1,916,818.24	60.770000	3,024,948.29	1,108,130.05	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	47,892.000	80.550181	3,857,709.25	116.960000	5,601,448.32	1,743,739.07	0.29
		Base		80.550181	3,857,709.25	116.960000	5,601,448.32	1,743,739.07	0.29
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	25,988.000	36.046662	936,780.66	94.760000	2,462,622.88	1,525,842.22	0.13
		Base		36.046662	936,780.66	94.760000	2,462,622.88	1,525,842.22	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,902.000	26.035069	1,741,798.21	34.050000	2,278,013.10	536,214.89	0.12
		Base		26.035069	1,741,798.21	34.050000	2,278,013.10	536,214.89	0.12

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693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,803.000	119.459129	932,139.58	90.240000	704,142.72	-227,996.86	0.04
		Base		119.459129	932,139.58	90.240000	704,142.72	-227,996.86	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	34,506.000	30.633958	1,057,055.36	63.900000	2,204,933.40	1,147,878.04	0.12
		Base		30.633958	1,057,055.36	63.900000	2,204,933.40	1,147,878.04	0.12
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,132.000	50.730678	666,195.27	140.000000	1,838,480.00	1,172,284.73	0.10
		Base		50.730678	666,195.27	140.000000	1,838,480.00	1,172,284.73	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,202.000	37.245249	305,485.53	41.030000	336,528.06	31,042.53	0.02
		Base		37.245249	305,485.53	41.030000	336,528.06	31,042.53	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	31,684.000	33.203597	1,052,022.76	60.880000	1,928,921.92	876,899.16	0.10
		Base		33.203597	1,052,022.76	60.880000	1,928,921.92	876,899.16	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	110,467.000	17.909486	1,978,407.21	39.470000	4,360,132.49	2,381,725.28	0.23
		Base		17.909486	1,978,407.21	39.470000	4,360,132.49	2,381,725.28	0.23
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,653.000	16.438119	503,877.66	19.360000	593,442.08	89,564.42	0.03
		Base		16.438119	503,877.66	19.360000	593,442.08	89,564.42	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	141,182.000	54.298164	7,665,923.32	104.630000	14,771,872.66	7,105,949.34	0.77
		Base		54.298164	7,665,923.32	104.630000	14,771,872.66	7,105,949.34	0.77
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,783.000	26.470751	285,434.11	52.150000	562,333.45	276,899.34	0.03
		Base		26.470751	285,434.11	52.150000	562,333.45	276,899.34	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	597,370.000	28.226601	16,861,724.42	32.480000	19,402,577.60	2,540,853.18	1.02
		Base		28.226601	16,861,724.42	32.480000	19,402,577.60	2,540,853.18	1.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	152,715.000	40.014653	6,110,837.70	91.490000	13,971,895.35	7,861,057.65	0.73
		Base		40.014653	6,110,837.70	91.490000	13,971,895.35	7,861,057.65	0.73
718546104	PHILLIPS 66 COMMON STOCK								
		Local	43,582.000	27.735722	1,208,778.24	86.410000	3,765,920.62	2,557,142.38	0.20
		Base		27.735722	1,208,778.24	86.410000	3,765,920.62	2,557,142.38	0.20
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,956.000	42.512126	465,762.85	78.030000	854,896.68	389,133.83	0.04
		Base		42.512126	465,762.85	78.030000	854,896.68	389,133.83	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	16,707.000	91.707121	1,532,150.87	180.070000	3,008,429.49	1,476,278.62	0.16
		Base		91.707121	1,532,150.87	180.070000	3,008,429.49	1,476,278.62	0.16
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	18,286.000	37.606249	687,667.87	15.190000	277,764.34	-409,903.53	0.01
		Base		37.606249	687,667.87	15.190000	277,764.34	-409,903.53	0.01
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	28,093.000	57.577588	1,617,527.17	117.190000	3,292,218.67	1,674,691.50	0.17
		Base		57.577588	1,617,527.17	117.190000	3,292,218.67	1,674,691.50	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	23,964.000	41.092744	984,746.52	75.260000	1,803,530.64	818,784.12	0.09
		Base		41.092744	984,746.52	75.260000	1,803,530.64	818,784.12	0.09
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,858.000	344.720064	1,674,650.07	1,466.060000	7,122,119.48	5,447,469.41	0.37
		Base		344.720064	1,674,650.07	1,466.060000	7,122,119.48	5,447,469.41	0.37
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	26,337.000	32.571282	857,829.86	57.860000	1,523,858.82	666,028.96	0.08
		Base		32.571282	857,829.86	57.860000	1,523,858.82	666,028.96	0.08
742718109	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK								
		Local	263,425.000	54.072288	14,243,992.37	84.080000	22,148,774.00	7,904,781.63	1.16
		Base		54.072288	14,243,992.37	84.080000	22,148,774.00	7,904,781.63	1.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	57,125.000	17.620045	1,006,545.08	35.500000	2,027,937.50	1,021,392.42	0.11
		Base		17.620045	1,006,545.08	35.500000	2,027,937.50	1,021,392.42	0.11
74340W103	PROLOGIS INC REIT USD.01								
		Local	52,036.000	41.969283	2,183,913.60	52.790000	2,746,980.44	563,066.84	0.14
		Base		41.969283	2,183,913.60	52.790000	2,746,980.44	563,066.84	0.14
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	42,330.000	50.091987	2,120,393.80	104.060000	4,404,859.80	2,284,466.00	0.23
		Base		50.091987	2,120,393.80	104.060000	4,404,859.80	2,284,466.00	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,800.000	29.607536	1,474,455.29	43.880000	2,185,224.00	710,768.71	0.11
		Base		29.607536	1,474,455.29	43.880000	2,185,224.00	710,768.71	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,683.000	100.038292	1,468,862.24	223.500000	3,281,650.50	1,812,788.26	0.17
		Base		100.038292	1,468,862.24	223.500000	3,281,650.50	1,812,788.26	0.17
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	29,303.000	18.018767	528,003.92	18.380000	538,589.14	10,585.22	0.03
		Base		18.018767	528,003.92	18.380000	538,589.14	10,585.22	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	12,573.000	81.101442	1,019,688.43	52.730000	662,974.29	-356,714.14	0.03
		Base		81.101442	1,019,688.43	52.730000	662,974.29	-356,714.14	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	145,385.000	43.583744	6,336,422.63	65.200000	9,479,102.00	3,142,679.37	0.50
		Base		43.583744	6,336,422.63	65.200000	9,479,102.00	3,142,679.37	0.50
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,884.000	23.577049	350,920.80	34.850000	518,707.40	167,786.60	0.03
		Base		23.577049	350,920.80	34.850000	518,707.40	167,786.60	0.03
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	13,648.000	45.209097	617,013.75	91.900000	1,254,251.20	637,237.45	0.07
		Base		45.209097	617,013.75	91.900000	1,254,251.20	637,237.45	0.07

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,543.000	96.089634	532,624.84	90.320000	500,643.76	-31,981.08	0.03
		Base		96.089634	532,624.84	90.320000	500,643.76	-31,981.08	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,490.000	51.824240	958,230.20	34.360000	635,316.40	-322,913.80	0.03
		Base		51.824240	958,230.20	34.360000	635,316.40	-322,913.80	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	28,907.000	45.897194	1,326,750.19	142.000000	4,104,794.00	2,778,043.81	0.21
		Base		45.897194	1,326,750.19	142.000000	4,104,794.00	2,778,043.81	0.21
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,456.000	51.158068	1,302,279.78	57.480000	1,463,210.88	160,931.10	0.08
		Base		51.158068	1,302,279.78	57.480000	1,463,210.88	160,931.10	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,680.000	30.422130	537,863.26	69.700000	1,232,296.00	694,432.74	0.06
		Base		30.422130	537,863.26	69.700000	1,232,296.00	694,432.74	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,441.000	247.529532	1,841,867.25	367.090000	2,731,516.69	889,649.44	0.14
		Base		247.529532	1,841,867.25	367.090000	2,731,516.69	889,649.44	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	121,178.000	12.746486	1,544,593.66	14.360000	1,740,116.08	195,522.42	0.09
		Base		12.746486	1,544,593.66	14.360000	1,740,116.08	195,522.42	0.09
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	22,757.000	24.013608	546,477.67	57.050000	1,298,286.85	751,809.18	0.07
		Base		24.013608	546,477.67	57.050000	1,298,286.85	751,809.18	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	81,405.000	19.147919	1,558,736.37	56.040000	4,561,936.20	3,003,199.83	0.24
		Base		19.147919	1,558,736.37	56.040000	4,561,936.20	3,003,199.83	0.24
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,688.000	29.725526	377,157.47	48.780000	618,920.64	241,763.17	0.03
		Base		29.725526	377,157.47	48.780000	618,920.64	241,763.17	0.03

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,623.000	46.450864	586,349.25	134.400000	1,696,531.20	1,110,181.95	0.09
		Base		46.450864	586,349.25	134.400000	1,696,531.20	1,110,181.95	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	12,822.000	42.864709	549,611.30	92.760000	1,189,368.72	639,757.42	0.06
		Base		42.864709	549,611.30	92.760000	1,189,368.72	639,757.42	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,985.000	72.427101	723,184.60	183.080000	1,828,053.80	1,104,869.20	0.10
		Base		72.427101	723,184.60	183.080000	1,828,053.80	1,104,869.20	0.10
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	39,039.000	14.645111	571,730.47	65.600000	2,560,958.40	1,989,227.93	0.13
		Base		14.645111	571,730.47	65.600000	2,560,958.40	1,989,227.93	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,263.000	41.092557	216,270.13	74.440000	391,777.72	175,507.59	0.02
		Base		41.092557	216,270.13	74.440000	391,777.72	175,507.59	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,506.000	41.333340	1,054,248.18	107.540000	2,742,915.24	1,688,667.06	0.14
		Base		41.333340	1,054,248.18	107.540000	2,742,915.24	1,688,667.06	0.14
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,974.000	132.437156	1,320,928.19	107.550000	1,072,703.70	-248,224.49	0.06
		Base		132.437156	1,320,928.19	107.550000	1,072,703.70	-248,224.49	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	26,715.000	205.243287	5,483,074.40	223.530000	5,971,603.95	488,529.55	0.31
		Base		205.243287	5,483,074.40	223.530000	5,971,603.95	488,529.55	0.31
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00

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790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	28,125.000	34.817682	979,247.30	80.190000	2,255,343.75	1,276,096.45	0.12
		Base		34.817682	979,247.30	80.190000	2,255,343.75	1,276,096.45	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,840.000	31.040089	1,950,559.22	68.460000	4,302,026.40	2,351,467.18	0.23
		Base		31.040089	1,950,559.22	68.460000	4,302,026.40	2,351,467.18	0.23
80589M102	SCANA CORP COMMON STOCK								
		Local	14,068.000	40.786063	573,778.33	73.280000	1,030,903.04	457,124.71	0.05
		Base		40.786063	573,778.33	73.280000	1,030,903.04	457,124.71	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	7,924.000	139.472684	1,105,181.55	151.710000	1,202,150.04	96,968.49	0.06
		Base		139.472684	1,105,181.55	151.710000	1,202,150.04	96,968.49	0.06
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	136,960.000	85.633717	11,728,393.87	83.950000	11,497,792.00	-230,601.87	0.60
		Base		85.633717	11,728,393.87	83.950000	11,497,792.00	-230,601.87	0.60
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,754.000	21.197734	2,517,315.67	39.470000	4,687,220.38	2,169,904.71	0.25
		Base		21.197734	2,517,315.67	39.470000	4,687,220.38	2,169,904.71	0.25
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,377.000	49.992720	468,781.74	71.370000	669,236.49	200,454.75	0.04
		Base		49.992720	468,781.74	71.370000	669,236.49	200,454.75	0.04
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,030.000	23.652996	450,116.51	45.340000	862,820.20	412,703.69	0.05
		Base		23.652996	450,116.51	45.340000	862,820.20	412,703.69	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,615.000	52.227308	1,285,575.18	100.640000	2,477,253.60	1,191,678.42	0.13
		Base		52.227308	1,285,575.18	100.640000	2,477,253.60	1,191,678.42	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,956.000	66.262787	527,186.73	268.740000	2,138,095.44	1,610,908.71	0.11
		Base		66.262787	527,186.73	268.740000	2,138,095.44	1,610,908.71	0.11

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828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,932.000	83.284750	2,576,163.88	177.670000	5,495,688.44	2,919,524.56	0.29
		Base		83.284750	2,576,163.88	177.670000	5,495,688.44	2,919,524.56	0.29
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,292.000	92.588038	1,693,620.39	74.660000	1,365,680.72	-327,939.67	0.07
		Base		92.588038	1,693,620.39	74.660000	1,365,680.72	-327,939.67	0.07
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,461.000	62.409935	715,280.27	128.060000	1,467,695.66	752,415.39	0.08
		Base		62.409935	715,280.27	128.060000	1,467,695.66	752,415.39	0.08
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,711.000	48.690214	278,069.81	171.270000	978,122.97	700,053.16	0.05
		Base		48.690214	278,069.81	171.270000	978,122.97	700,053.16	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	96,471.000	33.742523	3,255,174.96	49.190000	4,745,408.49	1,490,233.53	0.25
		Base		33.742523	3,255,174.96	49.190000	4,745,408.49	1,490,233.53	0.25
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	60,600.000	14.089378	853,816.31	49.840000	3,020,304.00	2,166,487.69	0.16
		Base		14.089378	853,816.31	49.840000	3,020,304.00	2,166,487.69	0.16
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	48,313.000	33.764318	1,631,255.51	10.820000	522,746.66	-1,108,508.85	0.03
		Base		33.764318	1,631,255.51	10.820000	522,746.66	-1,108,508.85	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	69,057.000	25.295769	1,746,849.94	41.090000	2,837,552.13	1,090,702.19	0.15
		Base		25.295769	1,746,849.94	41.090000	2,837,552.13	1,090,702.19	0.15
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,833.000	53.661079	795,954.79	114.690000	1,701,196.77	905,241.98	0.09
		Base		53.661079	795,954.79	114.690000	1,701,196.77	905,241.98	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	64,040.000	17.456270	1,117,899.55	9.050000	579,562.00	-538,337.55	0.03
		Base		17.456270	1,117,899.55	9.050000	579,562.00	-538,337.55	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
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	143,270.000	14.250240	2,041,631.95	55.520000	7,954,350.40	5,912,718.45	0.42
		Base		14.250240	2,041,631.95	55.520000	7,954,350.40	5,912,718.45	0.42
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	35,694.000	51.806113	1,849,167.39	77.720000	2,774,137.68	924,970.29	0.15
		Base		51.806113	1,849,167.39	77.720000	2,774,137.68	924,970.29	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,375.000	69.077469	578,523.80	77.040000	645,210.00	66,686.20	0.03
		Base		69.077469	578,523.80	77.040000	645,210.00	66,686.20	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,594.000	50.819358	1,554,767.44	119.810000	3,665,467.14	2,110,699.70	0.19
		Base		50.819358	1,554,767.44	119.810000	3,665,467.14	2,110,699.70	0.19
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	48,315.000	42.743558	2,065,155.02	54.850000	2,650,077.75	584,922.73	0.14
		Base		42.743558	2,065,155.02	54.850000	2,650,077.75	584,922.73	0.14
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	61,369.000	28.938532	1,775,928.77	23.890000	1,466,105.41	-309,823.36	0.08
		Base		28.938532	1,775,928.77	23.890000	1,466,105.41	-309,823.36	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	77,197.000	31.788875	2,454,005.80	36.270000	2,799,935.19	345,929.39	0.15
		Base		31.788875	2,454,005.80	36.270000	2,799,935.19	345,929.39	0.15
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	49,533.000	27.882975	1,381,127.39	55.370000	2,742,642.21	1,361,514.82	0.14
		Base		27.882975	1,381,127.39	55.370000	2,742,642.21	1,361,514.82	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	64,174.000	17.105020	1,097,697.53	75.130000	4,821,392.62	3,723,695.09	0.25
		Base		17.105020	1,097,697.53	75.130000	4,821,392.62	3,723,695.09	0.25
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	55,294.000	46.308658	2,560,590.94	72.230000	3,993,885.62	1,433,294.68	0.21
		Base		46.308658	2,560,590.94	72.230000	3,993,885.62	1,433,294.68	0.21

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87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	21,107.000	38.053109	803,186.97	21.390000	451,478.73	-351,708.24	0.02
		Base		38.053109	803,186.97	21.390000	451,478.73	-351,708.24	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,788.000	23.904245	305,687.49	27.170000	347,449.96	41,762.47	0.02
		Base		23.904245	305,687.49	27.170000	347,449.96	41,762.47	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,506.000	39.937956	459,526.12	87.450000	1,006,199.70	546,673.58	0.05
		Base		39.937956	459,526.12	87.450000	1,006,199.70	546,673.58	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	98,390.000	35.443096	3,487,246.18	72.970000	7,179,518.30	3,692,272.12	0.38
		Base		35.443096	3,487,246.18	72.970000	7,179,518.30	3,692,272.12	0.38
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	26,599.000	32.101479	853,867.24	48.560000	1,291,647.44	437,780.20	0.07
		Base		32.101479	853,867.24	48.560000	1,291,647.44	437,780.20	0.07
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	38,886.000	54.799862	2,130,947.43	141.100000	5,486,814.60	3,355,867.17	0.29
		Base		54.799862	2,130,947.43	141.100000	5,486,814.60	3,355,867.17	0.29
88579Y101	3M CO COMMON STOCK USD.01								
		Local	59,209.000	73.681195	4,362,589.90	178.570000	10,572,951.13	6,210,361.23	0.55
		Base		73.681195	4,362,589.90	178.570000	10,572,951.13	6,210,361.23	0.55
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,537.000	44.963610	473,781.56	77.430000	815,879.91	342,098.35	0.04
		Base		44.963610	473,781.56	77.430000	815,879.91	342,098.35	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	75,911.000	59.409946	4,509,868.42	96.530000	7,327,688.83	2,817,820.41	0.38
		Base		59.409946	4,509,868.42	96.530000	7,327,688.83	2,817,820.41	0.38
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,863.000	21.063429	228,812.03	73.760000	801,254.88	572,442.85	0.04
		Base		21.063429	228,812.03	73.760000	801,254.88	572,442.85	0.04

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891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,285.000	27.073928	440,898.91	49.030000	798,453.55	357,554.64	0.04
		Base		27.073928	440,898.91	49.030000	798,453.55	357,554.64	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	12,921.000	72.130961	932,004.15	75.810000	979,541.01	47,536.86	0.05
		Base		72.130961	932,004.15	75.810000	979,541.01	47,536.86	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,936.000	264.926625	1,307,677.82	248.960000	1,228,866.56	-78,811.26	0.06
		Base		264.926625	1,307,677.82	248.960000	1,228,866.56	-78,811.26	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	27,963.000	44.906145	1,255,710.54	122.420000	3,423,230.46	2,167,519.92	0.18
		Base		44.906145	1,255,710.54	122.420000	3,423,230.46	2,167,519.92	0.18
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,251.000	36.776181	413,768.81	46.370000	521,708.87	107,940.06	0.03
		Base		36.776181	413,768.81	46.370000	521,708.87	107,940.06	0.03
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	104,230.000	16.291431	1,698,055.85	28.040000	2,922,609.20	1,224,553.35	0.15
		Base		16.291431	1,698,055.85	28.040000	2,922,609.20	1,224,553.35	0.15
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	47,950.000	26.820624	1,286,048.93	27.250000	1,306,637.50	20,588.57	0.07
		Base		26.820624	1,286,048.93	27.250000	1,306,637.50	20,588.57	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	28,603.000	21.694972	620,541.27	61.680000	1,764,233.04	1,143,691.77	0.09
		Base		21.694972	620,541.27	61.680000	1,764,233.04	1,143,691.77	0.09
902653104	UDR INC REIT USD.01								
		Local	26,307.000	35.885005	944,026.83	36.480000	959,679.36	15,652.53	0.05
		Base		35.885005	944,026.83	36.480000	959,679.36	15,652.53	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	157,278.000	26.563739	4,177,891.75	51.370000	8,079,370.86	3,901,479.11	0.42
		Base		26.563739	4,177,891.75	51.370000	8,079,370.86	3,901,479.11	0.42

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90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01								
		Local	5,771.000	207.221553	1,195,875.58	254.940000	1,471,258.74	275,383.16	0.08
		Base		207.221553	1,195,875.58	254.940000	1,471,258.74	275,383.16	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,087.000	28.528230	515,990.10	29.050000	525,427.35	9,437.25	0.03
		Base		28.528230	515,990.10	29.050000	525,427.35	9,437.25	0.03
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	18,188.000	26.138250	475,402.50	25.170000	457,791.96	-17,610.54	0.02
		Base		26.138250	475,402.50	25.170000	457,791.96	-17,610.54	0.02
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	81,126.000	27.098693	2,198,408.57	103.680000	8,411,143.68	6,212,735.11	0.44
		Base		27.098693	2,198,408.57	103.680000	8,411,143.68	6,212,735.11	0.44
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	28,423.000	56.790600	1,614,159.22	72.880000	2,071,468.24	457,309.02	0.11
		Base		56.790600	1,614,159.22	72.880000	2,071,468.24	457,309.02	0.11
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,861.000	69.688942	4,729,161.28	114.640000	7,779,585.04	3,050,423.76	0.41
		Base		69.688942	4,729,161.28	114.640000	7,779,585.04	3,050,423.76	0.41
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,292.000	114.440860	948,943.61	105.580000	875,469.36	-73,474.25	0.05
		Base		114.440860	948,943.61	105.580000	875,469.36	-73,474.25	0.05
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	75,383.000	56.754164	4,278,299.12	109.620000	8,263,484.46	3,985,185.34	0.43
		Base		56.754164	4,278,299.12	109.620000	8,263,484.46	3,985,185.34	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,697.000	40.239639	3,770,333.44	160.040000	14,995,267.88	11,224,934.44	0.78
		Base		40.239639	3,770,333.44	160.040000	14,995,267.88	11,224,934.44	0.78
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,828.000	114.379067	1,009,738.40	106.380000	939,122.64	-70,615.76	0.05
		Base		114.379067	1,009,738.40	106.380000	939,122.64	-70,615.76	0.05

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		22,850.000	Local	23.918265	546,532.35	43.930000	1,003,800.50	457,268.15	0.05
			Base	23.918265	546,532.35	43.930000	1,003,800.50	457,268.15	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		8,697.000	Local	31.716439	275,837.87	28.480000	247,690.56	-28,147.31	0.01
			Base	31.716439	275,837.87	28.480000	247,690.56	-28,147.31	0.01
918204108	VF CORP COMMON STOCK								
		32,580.000	Local	20.466108	666,785.79	53.350000	1,738,143.00	1,071,357.21	0.09
			Base	20.466108	666,785.79	53.350000	1,738,143.00	1,071,357.21	0.09
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		44,561.000	Local	30.756211	1,370,527.51	68.320000	3,044,407.52	1,673,880.01	0.16
			Base	30.756211	1,370,527.51	68.320000	3,044,407.52	1,673,880.01	0.16
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		9,195.000	Local	50.687840	466,074.69	89.780000	825,527.10	359,452.41	0.04
			Base	50.687840	466,074.69	89.780000	825,527.10	359,452.41	0.04
92276F100	VENTAS INC REIT USD.25								
		34,858.000	Local	43.047432	1,500,547.40	62.520000	2,179,322.16	678,774.76	0.11
			Base	43.047432	1,500,547.40	62.520000	2,179,322.16	678,774.76	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		8,957.000	Local	27.533297	246,615.74	76.070000	681,358.99	434,743.25	0.04
			Base	27.533297	246,615.74	76.070000	681,358.99	434,743.25	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		401,304.000	Local	42.397045	17,014,103.74	53.380000	21,421,607.52	4,407,503.78	1.12
			Base	42.397045	17,014,103.74	53.380000	21,421,607.52	4,407,503.78	1.12
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		15,331.000	Local	81.337838	1,246,990.40	81.170000	1,244,417.27	-2,573.13	0.07
			Base	81.337838	1,246,990.40	81.170000	1,244,417.27	-2,573.13	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		24,416.000	Local	79.836157	1,949,279.62	73.670000	1,798,726.72	-150,552.90	0.09
			Base	79.836157	1,949,279.62	73.670000	1,798,726.72	-150,552.90	0.09

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	34,196.000	44.367092	1,517,177.07	35.100000	1,200,279.60	-316,897.47	0.06
		Base		44.367092	1,517,177.07	35.100000	1,200,279.60	-316,897.47	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	183,846.000	26.088509	4,796,268.11	78.020000	14,343,664.92	9,547,396.81	0.75
		Base		26.088509	4,796,268.11	78.020000	14,343,664.92	9,547,396.81	0.75
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,929.000	73.627745	1,246,444.09	104.370000	1,766,879.73	520,435.64	0.09
		Base		73.627745	1,246,444.09	104.370000	1,766,879.73	520,435.64	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	13,025.000	57.558957	749,705.42	125.150000	1,630,078.75	880,373.33	0.09
		Base		57.558957	749,705.42	125.150000	1,630,078.75	880,373.33	0.09
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	31,069.000	35.749097	1,110,688.70	58.650000	1,822,196.85	711,508.15	0.10
		Base		35.749097	1,110,688.70	58.650000	1,822,196.85	711,508.15	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	148,238.000	54.679998	8,105,653.49	69.120000	10,246,210.56	2,140,557.07	0.54
		Base		54.679998	8,105,653.49	69.120000	10,246,210.56	2,140,557.07	0.54
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	84,244.000	38.991936	3,284,836.64	82.760000	6,972,033.44	3,687,196.80	0.36
		Base		38.991936	3,284,836.64	82.760000	6,972,033.44	3,687,196.80	0.36
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	40,030.000	30.280481	1,212,127.65	70.910000	2,838,527.30	1,626,399.65	0.15
		Base		30.280481	1,212,127.65	70.910000	2,838,527.30	1,626,399.65	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,932.000	53.163207	421,690.56	134.390000	1,065,981.48	644,290.92	0.06
		Base		53.163207	421,690.56	134.390000	1,065,981.48	644,290.92	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	444,957.000	38.442121	17,105,091.00	55.110000	24,521,580.27	7,416,489.27	1.28
		Base		38.442121	17,105,091.00	55.110000	24,521,580.27	7,416,489.27	1.28

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95040Q104	WELLTOWER INC REIT USD1.0								
		Local	35,687.000	54.986007	1,962,285.62	66.930000	2,388,530.91	426,245.29	0.12
		Base		54.986007	1,962,285.62	66.930000	2,388,530.91	426,245.29	0.12
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	28,102.000	38.129403	1,071,512.49	67.950000	1,909,530.90	838,018.41	0.10
		Base		38.129403	1,071,512.49	67.950000	1,909,530.90	838,018.41	0.10
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	47,730.000	17.337614	827,524.34	21.720000	1,036,695.60	209,171.26	0.05
		Base		17.337614	827,524.34	21.720000	1,036,695.60	209,171.26	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	24,717.000	43.926645	1,085,734.89	50.770000	1,254,882.09	169,147.20	0.07
		Base		43.926645	1,085,734.89	50.770000	1,254,882.09	169,147.20	0.07
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	73,639.000	27.751682	2,043,606.11	30.090000	2,215,797.51	172,191.40	0.12
		Base		27.751682	2,043,606.11	30.090000	2,215,797.51	172,191.40	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,394.000	92.441745	683,514.26	181.770000	1,344,007.38	660,493.12	0.07
		Base		92.441745	683,514.26	181.770000	1,344,007.38	660,493.12	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	31,344.000	33.760898	1,058,201.60	30.760000	964,141.44	-94,060.16	0.05
		Base		33.760898	1,058,201.60	30.760000	964,141.44	-94,060.16	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	67,260.000	28.126900	1,891,815.32	31.140000	2,094,476.40	202,661.08	0.11
		Base		28.126900	1,891,815.32	31.140000	2,094,476.40	202,661.08	0.11
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	10,610.000	33.589811	356,387.90	76.370000	810,285.70	453,897.80	0.04
		Base		33.589811	356,387.90	76.370000	810,285.70	453,897.80	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,811.000	73.178904	571,600.42	86.510000	675,729.61	104,129.19	0.04
		Base		73.178904	571,600.42	86.510000	675,729.61	104,129.19	0.04

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	50,003.000	23.336280	1,166,884.00	40.700000	2,035,122.10	868,238.10	0.11
		Base		23.336280	1,166,884.00	40.700000	2,035,122.10	868,238.10	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	24,858.000	37.339909	928,195.47	60.370000	1,500,677.46	572,481.99	0.08
		Base		37.339909	928,195.47	60.370000	1,500,677.46	572,481.99	0.08
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	83,829.000	13.116566	1,099,548.60	8.730000	731,827.17	-367,721.43	0.04
		Base		13.116566	1,099,548.60	8.730000	731,827.17	-367,721.43	0.04
98419M100	XYLEM INC COMMON STOCK								
		Local	17,659.000	27.417722	484,169.56	49.520000	874,473.68	390,304.12	0.05
		Base		27.417722	484,169.56	49.520000	874,473.68	390,304.12	0.05
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	86,410.000	29.315769	2,533,175.59	38.670000	3,341,474.70	808,299.11	0.17
		Base		29.315769	2,533,175.59	38.670000	3,341,474.70	808,299.11	0.17
988498101	YUM BRANDS INC COMMON STOCK								
		Local	34,321.000	20.356220	698,645.82	63.330000	2,173,548.93	1,474,903.11	0.11
		Base		20.356220	698,645.82	63.330000	2,173,548.93	1,474,903.11	0.11
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,717.000	68.950066	1,359,488.45	103.200000	2,034,794.40	675,305.95	0.11
		Base		68.950066	1,359,488.45	103.200000	2,034,794.40	675,305.95	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	20,055.000	37.037804	742,793.15	43.040000	863,167.20	120,374.05	0.05
		Base		37.037804	742,793.15	43.040000	863,167.20	120,374.05	0.05
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,612.000	33.018725	1,605,106.27	53.530000	2,602,200.36	997,094.09	0.14
		Base		33.018725	1,605,106.27	53.530000	2,602,200.36	997,094.09	0.14
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,440.000	29.675090	280,132.85	64.000000	604,160.00	324,027.15	0.03
		Base		29.675090	280,132.85	64.000000	604,160.00	324,027.15	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		36,922.000	Local	170.101952	6,280,504.27	210.010000	7,753,989.22	1,473,484.95	0.41
			Base	170.101952	6,280,504.27	210.010000	7,753,989.22	1,473,484.95	0.41
G0408V102	AON PLC COMMON STOCK USD.01								
		25,900.000	Local	41.617993	1,077,906.03	111.530000	2,888,627.00	1,810,720.97	0.15
			Base	41.617993	1,077,906.03	111.530000	2,888,627.00	1,810,720.97	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		61,064.000	Local	64.359160	3,930,027.75	117.130000	7,152,426.32	3,222,398.57	0.37
			Base	64.359160	3,930,027.75	117.130000	7,152,426.32	3,222,398.57	0.37
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		26,662.000	Local	39.662294	1,057,476.08	67.350000	1,795,685.70	738,209.62	0.09
			Base	39.662294	1,057,476.08	67.350000	1,795,685.70	738,209.62	0.09
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		44,466.000	Local	36.564624	1,625,882.55	67.090000	2,983,223.94	1,357,341.39	0.16
			Base	36.564624	1,625,882.55	67.090000	2,983,223.94	1,357,341.39	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		19,526.000	Local	80.587957	1,573,560.45	16.470000	321,593.22	-1,251,967.23	0.02
			Base	80.587957	1,573,560.45	16.470000	321,593.22	-1,251,967.23	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		25,430.000	Local	36.216181	920,977.49	75.040000	1,908,267.20	987,289.71	0.10
			Base	36.216181	920,977.49	75.040000	1,908,267.20	987,289.71	0.10
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		40,217.000	Local	23.645379	950,946.22	30.340000	1,220,183.78	269,237.56	0.06
			Base	23.645379	950,946.22	30.340000	1,220,183.78	269,237.56	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		78,800.000	Local	37.157619	2,928,020.39	41.190000	3,245,772.00	317,751.61	0.17
			Base	37.157619	2,928,020.39	41.190000	3,245,772.00	317,751.61	0.17
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		10,421.000	Local	73.721943	768,256.37	49.820000	519,174.22	-249,082.15	0.03
			Base	73.721943	768,256.37	49.820000	519,174.22	-249,082.15	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
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	135,164.000	74.808899	10,111,469.97	71.230000	9,627,731.72	-483,738.25	0.50
		Base		74.808899	10,111,469.97	71.230000	9,627,731.72	-483,738.25	0.50
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	16,169.000	80.961498	1,309,066.46	42.980000	694,943.62	-614,122.84	0.04
		Base		80.961498	1,309,066.46	42.980000	694,943.62	-614,122.84	0.04
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	33,074.000	39.231482	1,297,542.04	41.950000	1,387,454.30	89,912.26	0.07
		Base		39.231482	1,297,542.04	41.950000	1,387,454.30	89,912.26	0.07
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	28,993.000	28.273271	819,726.95	38.170000	1,106,662.81	286,935.86	0.06
		Base		28.273271	819,726.95	38.170000	1,106,662.81	286,935.86	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	16,459.000	39.130992	644,057.00	56.070000	922,856.13	278,799.13	0.05
		Base		39.130992	644,057.00	56.070000	922,856.13	278,799.13	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	6,850.000	120.319552	824,188.93	94.260000	645,681.00	-178,507.93	0.03
		Base		120.319552	824,188.93	94.260000	645,681.00	-178,507.93	0.03
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,654.000	124.908005	1,580,585.90	122.280000	1,547,331.12	-33,254.78	0.08
		Base		124.908005	1,580,585.90	122.280000	1,547,331.12	-33,254.78	0.08
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	14,113.000	123.545843	1,743,602.48	83.230000	1,174,624.99	-568,977.49	0.06
		Base		123.545843	1,743,602.48	83.230000	1,174,624.99	-568,977.49	0.06
G98294104	XL GROUP LTD COMMON STOCK								
		Local	26,487.000	37.032723	980,885.74	37.260000	986,905.62	6,019.88	0.05
		Base		37.032723	980,885.74	37.260000	986,905.62	6,019.88	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	45,808.000	76.384855	3,499,037.45	132.120000	6,052,152.96	2,553,115.51	0.32
		Base		76.384855	3,499,037.45	132.120000	6,052,152.96	2,553,115.51	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
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		Local	11,315.000	42.762212	483,854.43	48.490000	548,664.35	64,809.92	0.03
		Base		42.762212	483,854.43	48.490000	548,664.35	64,809.92	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	34,980.000	36.499819	1,276,763.68	69.280000	2,423,414.40	1,146,650.72	0.13
		Base		36.499819	1,276,763.68	69.280000	2,423,414.40	1,146,650.72	0.13
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	38,321.000	41.822901	1,602,695.38	14.740000	564,851.54	-1,037,843.84	0.03
		Base		41.822901	1,602,695.38	14.740000	564,851.54	-1,037,843.84	0.03
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	32,896.000	55.350529	1,820,811.00	85.780000	2,821,818.88	1,001,007.88	0.15
		Base		55.350529	1,820,811.00	85.780000	2,821,818.88	1,001,007.88	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	45,301.000	56.259302	2,548,602.62	38.150000	1,728,233.15	-820,369.47	0.09
		Base		56.259302	2,548,602.62	38.150000	1,728,233.15	-820,369.47	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,477.000	78.295279	1,290,071.32	82.040000	1,351,773.08	61,701.76	0.07
		Base		78.295279	1,290,071.32	82.040000	1,351,773.08	61,701.76	0.07
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	52,616.000	129.854188	6,832,407.98	176.770000	9,300,930.32	2,468,522.34	0.49
		Base		129.854188	6,832,407.98	176.770000	9,300,930.32	2,468,522.34	0.49
US DOLLAR Total									
		Local	29,115,274.000		1,146,877,427.66		1,904,553,903.88	757,676,476.22	99.64
		Base			1,146,877,427.66		1,904,553,903.88	757,676,476.22	99.64
EQUITY Total									
		Base	29,115,274.000		1,146,877,427.66		1,904,553,903.88	757,676,476.22	99.64

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		35,908,577.030	Base		1,153,672,513.38		1,911,349,249.76	757,676,736.38	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JA8	TREASURY BILL 02/17 0.00000					0.4065	02 Feb 2017		
		Local	60,000,000.000	99.963489	59,978,093.34	99.963489	59,978,093.34	0.00	5.56
		Base		99.963489	59,978,093.34	99.963489	59,978,093.34	0.00	5.56
912796JE0	TREASURY BILL 03/17 0.00000					0.431	02 Mar 2017		
		Local	60,000,000.000	99.912917	59,947,750.00	99.912917	59,947,750.00	0.00	5.56
		Base		99.912917	59,947,750.00	99.912917	59,947,750.00	0.00	5.56
912796KC2	WI TREASURY SEC. 01/17 0.00000					0.323	12 Jan 2017		
		Local	20,000,000.000	99.990131	19,998,026.11	99.990131	19,998,026.11	0.00	1.85
		Base		99.990131	19,998,026.11	99.990131	19,998,026.11	0.00	1.85
912796KM0	TREASURY BILL 03/17 0.00000					0.467	09 Mar 2017		
		Local	20,000,000.000	99.913086	19,982,617.22	99.913086	19,982,617.22	0.00	1.85
		Base		99.913086	19,982,617.22	99.913086	19,982,617.22	0.00	1.85
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		Local	10,000,000.000	99.901333	9,990,133.33	99.901333	9,990,133.33	0.00	0.93
		Base		99.901333	9,990,133.33	99.901333	9,990,133.33	0.00	0.93
979QHR003	SOUTH STREET REPO					0.4	03 Jan 2017		
		Local	146,148,468.950	100.000000	146,148,468.95	100.000000	146,148,468.95	0.00	13.55
		Base		100.000000	146,148,468.95	100.000000	146,148,468.95	0.00	13.55
US DOLLAR Total									
		Local	316,148,468.950		316,045,088.95		316,045,088.95	0.00	29.29
		Base			316,045,088.95		316,045,088.95	0.00	29.29
CASH EQUIVALENT Total									
		Base	316,148,468.950		316,045,088.95		316,045,088.95	0.00	29.29
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	6,865,863.930	100.816134	6,921,898.57	99.784000	6,851,033.66	-70,864.91	0.63
		Base		100.816134	6,921,898.57	99.784000	6,851,033.66	-70,864.91	0.63
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	4,310,711.400	103.130170	4,445,643.99	102.885487	4,435,096.42	-10,547.57	0.41
	Original Face:	Base	15,000,000.000	103.130170	4,445,643.99	102.885487	4,435,096.42	-10,547.57	0.41
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	5,198.970	102.115419	5,308.95	104.643502	5,440.38	131.43	0.00
	Original Face:	Base	159,822.000	102.115419	5,308.95	104.643502	5,440.38	131.43	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	7,547.910	102.333361	7,724.03	105.234760	7,943.02	218.99	0.00
	Original Face:	Base	200,000.000	102.333361	7,724.03	105.234760	7,943.02	218.99	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	5,622.020	100.935073	5,674.59	103.595967	5,824.19	149.60	0.00
	Original Face:	Base	1,170,550.000	100.935073	5,674.59	103.595967	5,824.19	149.60	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	32,600.260	101.415480	33,061.71	103.271100	33,666.65	604.94	0.00
	Original Face:	Base	3,070,737.000	101.415480	33,061.71	103.271100	33,666.65	604.94	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	33,712.110	101.547396	34,233.77	103.325482	34,833.20	599.43	0.00
	Original Face:	Base	2,150,000.000	101.547396	34,233.77	103.325482	34,833.20	599.43	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	43,909.710	101.612787	44,617.88	103.313043	45,364.46	746.58	0.00
	Original Face:	Base	3,000,000.000	101.612787	44,617.88	103.313043	45,364.46	746.58	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	96,049.570	101.693823	97,676.48	103.351021	99,268.21	1,591.73	0.01
	Original Face:	Base	6,427,055.000	101.693823	97,676.48	103.351021	99,268.21	1,591.73	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,098.910	101.882775	1,119.60	104.988827	1,153.73	34.13	0.00
	Original Face:	Base	50,000.000	101.882775	1,119.60	104.988827	1,153.73	34.13	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5				5.0	20 Sep 2018		
	77,137.200	Local	101.767643	78,500.71	104.585861	80,674.60	2,173.89	0.01
Original Face:	2,975,426.000	Base	101.767643	78,500.71	104.585861	80,674.60	2,173.89	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5				5.0	20 May 2020		
	150,125.800	Local	102.813281	154,349.26	105.076935	157,747.59	3,398.33	0.01
Original Face:	2,793,101.000	Base	102.813281	154,349.26	105.076935	157,747.59	3,398.33	0.01
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.0	20 Jul 2020		
	96,394.260	Local	102.935496	99,223.91	105.348815	101,550.21	2,326.30	0.01
Original Face:	1,680,083.000	Base	102.935496	99,223.91	105.348815	101,550.21	2,326.30	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.0	20 Jul 2021		
	51,321.720	Local	103.347335	53,039.63	104.660671	53,713.66	674.03	0.00
Original Face:	754,224.000	Base	103.347335	53,039.63	104.660671	53,713.66	674.03	0.00
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5				5.0	20 Oct 2021		
	6,971.730	Local	102.866433	7,171.57	104.790565	7,305.72	134.15	0.00
Original Face:	300,000.000	Base	102.866433	7,171.57	104.790565	7,305.72	134.15	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5				5.0	20 Feb 2022		
	51,113.750	Local	103.568883	52,937.94	105.282660	53,813.92	875.98	0.00
Original Face:	300,000.000	Base	103.568883	52,937.94	105.282660	53,813.92	875.98	0.00
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5				5.0	20 Jan 2022		
	35,545.900	Local	103.626354	36,834.92	105.310303	37,433.49	598.57	0.00
Original Face:	1,297,789.000	Base	103.626354	36,834.92	105.310303	37,433.49	598.57	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5				5.0	20 May 2022		
	27,417.780	Local	103.662660	28,422.00	104.997633	28,788.02	366.02	0.00
Original Face:	1,048,917.000	Base	103.662660	28,422.00	104.997633	28,788.02	366.02	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5				5.0	20 Apr 2022		
	59,362.690	Local	103.627329	61,515.97	106.966909	63,498.43	1,982.46	0.01
Original Face:	438,038.000	Base	103.627329	61,515.97	106.966909	63,498.43	1,982.46	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5				4.5	15 May 2025		
	2,494,016.300	Local	103.921330	2,591,814.92	107.993845	2,693,384.10	101,569.18	0.25
Original Face:	10,000,000.000	Base	103.921330	2,591,814.92	107.993845	2,693,384.10	101,569.18	0.25

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38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,366,548.130	106.192874	1,451,176.73	104.847730	1,432,794.69	-18,382.04	0.13
Original Face:		Base	17,600,000.000	106.192874	1,451,176.73	104.847730	1,432,794.69	-18,382.04	0.13
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	359,006.520	100.936418	362,368.32	107.578700	386,214.55	23,846.23	0.04
Original Face:		Base	16,300,000.000	100.936418	362,368.32	107.578700	386,214.55	23,846.23	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,231,167.000	106.146910	4,491,253.01	104.791530	4,433,904.64	-57,348.37	0.41
Original Face:		Base	50,000,000.000	106.146910	4,491,253.01	104.791530	4,433,904.64	-57,348.37	0.41
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					1.139	20 Jun 2042		
		Local	2,417,318.700	100.136158	2,420,610.08	99.988620	2,417,043.61	-3,566.47	0.22
Original Face:		Base	10,000,000.000	100.136158	2,420,610.08	99.988620	2,417,043.61	-3,566.47	0.22
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	22,448,921.560	102.636523	23,040,792.61	97.529940	21,894,419.73	-1,146,372.88	2.03
Original Face:		Base	41,570,000.000	102.636523	23,040,792.61	97.529940	21,894,419.73	-1,146,372.88	2.03
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					1.00728	16 Jun 2037		
		Local	2,972,617.710	100.209908	2,978,857.46	99.643380	2,962,016.76	-16,840.70	0.27
Original Face:		Base	32,313,742.000	100.209908	2,978,857.46	99.643380	2,962,016.76	-16,840.70	0.27
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	50,747.860	101.411606	51,464.22	100.041110	50,768.72	-695.50	0.00
Original Face:		Base	5,130,000.000	101.411606	51,464.22	100.041110	50,768.72	-695.50	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,602,853.040	107.212218	1,718,454.29	107.096790	1,716,604.15	-1,850.14	0.16
Original Face:		Base	10,300,000.000	107.212218	1,718,454.29	107.096790	1,716,604.15	-1,850.14	0.16
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	508,736.300	100.451348	511,032.47	101.391630	515,816.03	4,783.56	0.05
Original Face:		Base	10,000,000.000	100.451348	511,032.47	101.391630	515,816.03	4,783.56	0.05
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	865,022.800	103.818549	898,054.12	103.970470	899,368.27	1,314.15	0.08
Original Face:		Base	5,000,000.000	103.818549	898,054.12	103.970470	899,368.27	1,314.15	0.08

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38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,055,230.000	101.563951	1,071,733.28	102.597070	1,082,635.06	10,901.78	0.10
Original Face:		Base	8,000,000.000	101.563951	1,071,733.28	102.597070	1,082,635.06	10,901.78	0.10
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,525,637.600	104.184349	1,589,475.60	102.810870	1,568,521.29	-20,954.31	0.15
Original Face:		Base	10,000,000.000	104.184349	1,589,475.60	102.810870	1,568,521.29	-20,954.31	0.15
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	957,802.170	106.223304	1,017,409.11	104.536410	1,001,252.00	-16,157.11	0.09
Original Face:		Base	7,350,000.000	106.223304	1,017,409.11	104.536410	1,001,252.00	-16,157.11	0.09
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	432,803.400	100.467958	434,828.74	101.199790	437,996.13	3,167.39	0.04
Original Face:		Base	4,400,000.000	100.467958	434,828.74	101.199790	437,996.13	3,167.39	0.04
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,478,841.800	100.981866	2,503,180.71	100.192970	2,483,625.22	-19,555.49	0.23
Original Face:		Base	10,000,000.000	100.981866	2,503,180.71	100.192970	2,483,625.22	-19,555.49	0.23
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	689,124.100	100.196483	690,478.11	101.702710	700,857.88	10,379.77	0.06
Original Face:		Base	3,600,000.000	100.196483	690,478.11	101.702710	700,857.88	10,379.77	0.06
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,459,625.700	99.962567	1,459,079.32	101.866350	1,486,867.42	27,788.10	0.14
Original Face:		Base	5,000,000.000	99.962567	1,459,079.32	101.866350	1,486,867.42	27,788.10	0.14
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	531,050.150	101.795181	540,583.46	102.184550	542,651.21	2,067.75	0.05
Original Face:		Base	5,000,000.000	101.795181	540,583.46	102.184550	542,651.21	2,067.75	0.05
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,756,711.400	99.775213	2,750,514.68	101.871790	2,808,311.25	57,796.57	0.26
Original Face:		Base	10,000,000.000	99.775213	2,750,514.68	101.871790	2,808,311.25	57,796.57	0.26
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,756,711.400	101.165934	2,788,852.83	103.293910	2,847,514.99	58,662.16	0.26
Original Face:		Base	10,000,000.000	101.165934	2,788,852.83	103.293910	2,847,514.99	58,662.16	0.26

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38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	2,215,836.900	99.950441	2,214,738.75	100.480100	2,226,475.13	11,736.38	0.21
Original Face:		Base	10,000,000.000	99.950441	2,214,738.75	100.480100	2,226,475.13	11,736.38	0.21
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	544,640.000	102.925318	560,572.45	107.735090	586,768.39	26,195.94	0.05
Original Face:		Base	5,000,000.000	102.925318	560,572.45	107.735090	586,768.39	26,195.94	0.05
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,007,402.250	99.899526	1,006,390.07	101.952670	1,027,073.49	20,683.42	0.10
Original Face:		Base	5,000,000.000	99.899526	1,006,390.07	101.952670	1,027,073.49	20,683.42	0.10
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,769,216.780	99.798485	2,763,636.39	100.805540	2,791,523.93	27,887.54	0.26
Original Face:		Base	10,815,142.000	99.798485	2,763,636.39	100.805540	2,791,523.93	27,887.54	0.26
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	651,807.450	101.896129	664,166.56	101.951580	664,527.99	361.43	0.06
Original Face:		Base	5,000,000.000	101.896129	664,166.56	101.951580	664,527.99	361.43	0.06
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,303,614.900	100.651350	1,312,106.00	101.237990	1,319,753.52	7,647.52	0.12
Original Face:		Base	10,000,000.000	100.651350	1,312,106.00	101.237990	1,319,753.52	7,647.52	0.12
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,030,083.980	102.670961	1,057,597.12	103.673830	1,067,927.51	10,330.39	0.10
Original Face:		Base	5,648,629.000	102.670961	1,057,597.12	103.673830	1,067,927.51	10,330.39	0.10
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	3,515,354.400	101.283922	3,560,488.81	100.142890	3,520,377.49	-40,111.32	0.33
Original Face:		Base	30,000,000.000	101.283922	3,560,488.81	100.142890	3,520,377.49	-40,111.32	0.33
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					1.039	20 Nov 2042		
		Local	15,825,557.060	100.000000	15,825,557.06	99.257730	15,708,088.70	-117,468.36	1.46
Original Face:		Base	25,333,333.000	100.000000	15,825,557.06	99.257730	15,708,088.70	-117,468.36	1.46
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					1.05728	16 Nov 2041		
		Local	4,477,587.400	100.159319	4,484,721.04	99.697330	4,464,035.09	-20,685.95	0.41
Original Face:		Base	10,000,000.000	100.159319	4,484,721.04	99.697330	4,464,035.09	-20,685.95	0.41

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38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,488,452.670	105.009931	2,613,122.44	103.850940	2,584,281.49	-28,840.95	0.24
	Original Face:	Base	10,359,452.000	105.009931	2,613,122.44	103.850940	2,584,281.49	-28,840.95	0.24
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					1.05728	16 Dec 2041		
		Local	7,262,123.580	100.159398	7,273,699.24	99.630450	7,235,286.40	-38,412.84	0.67
	Original Face:	Base	12,911,372.000	100.159398	7,273,699.24	99.630450	7,235,286.40	-38,412.84	0.67
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.691265	15,253,689.77	99.582250	14,937,337.50	-316,352.27	1.38
	Original Face:	Base	15,000,000.000	101.691265	15,253,689.77	99.582250	14,937,337.50	-316,352.27	1.38
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	14,702,009.600	101.419764	14,910,743.49	98.832300	14,530,334.23	-380,409.26	1.35
	Original Face:	Base	20,000,000.000	101.419764	14,910,743.49	98.832300	14,530,334.23	-380,409.26	1.35
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	3,194,589.000	104.362649	3,333,957.72	101.357230	3,237,946.92	-96,010.80	0.30
	Original Face:	Base	10,000,000.000	104.362649	3,333,957.72	101.357230	3,237,946.92	-96,010.80	0.30
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	12,721,447.000	101.099837	12,861,362.15	98.620310	12,545,930.47	-315,431.68	1.16
	Original Face:	Base	25,000,000.000	101.099837	12,861,362.15	98.620310	12,545,930.47	-315,431.68	1.16
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,552,601.700	100.197792	5,563,584.32	96.712530	5,370,061.58	-193,522.74	0.50
	Original Face:	Base	10,000,000.000	100.197792	5,563,584.32	96.712530	5,370,061.58	-193,522.74	0.50
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,552,601.700	100.947324	5,605,202.81	98.002690	5,441,699.03	-163,503.78	0.50
	Original Face:	Base	10,000,000.000	100.947324	5,605,202.81	98.002690	5,441,699.03	-163,503.78	0.50
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	7,780,019.140	102.015371	7,936,815.41	100.205500	7,796,007.08	-140,808.33	0.72
	Original Face:	Base	18,249,312.000	102.015371	7,936,815.41	100.205500	7,796,007.08	-140,808.33	0.72
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,147,047.100	100.000000	6,147,047.08	96.391980	5,925,260.41	-221,786.67	0.55
	Original Face:	Base	10,000,000.000	100.000000	6,147,047.08	96.391980	5,925,260.41	-221,786.67	0.55

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38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,147,047.100	101.804209	6,257,952.66	96.446390	5,928,605.02	-329,347.64	0.55
Original Face:		Base	10,000,000.000	101.804209	6,257,952.66	96.446390	5,928,605.02	-329,347.64	0.55
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	5,928,766.200	101.968124	6,045,451.65	98.741770	5,854,168.69	-191,282.96	0.54
Original Face:		Base	10,000,000.000	101.968124	6,045,451.65	98.741770	5,854,168.69	-191,282.96	0.54
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,359,964.940	99.073262	14,226,885.67	98.504430	14,145,201.61	-81,684.06	1.31
Original Face:		Base	18,000,000.000	99.073262	14,226,885.67	98.504430	14,145,201.61	-81,684.06	1.31
38378KP78	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 125 AB					1.36748	16 Nov 2041		
		Local	4,164,895.000	98.925070	4,120,125.28	98.069780	4,084,503.36	-35,621.92	0.38
Original Face:		Base	5,000,000.000	98.925070	4,120,125.28	98.069780	4,084,503.36	-35,621.92	0.38
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,217,438.650	99.268373	12,128,052.61	96.659700	11,809,339.55	-318,713.06	1.09
Original Face:		Base	15,000,000.000	99.268373	12,128,052.61	96.659700	11,809,339.55	-318,713.06	1.09
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,723,339.850	101.541515	2,765,320.55	100.418940	2,734,749.01	-30,571.54	0.25
Original Face:		Base	3,000,000.000	101.541515	2,765,320.55	100.418940	2,734,749.01	-30,571.54	0.25
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	741,177.000	101.447239	751,903.60	100.683850	746,245.54	-5,658.06	0.07
Original Face:		Base	1,000,000.000	101.447239	751,903.60	100.683850	746,245.54	-5,658.06	0.07
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,449,192.170	100.804263	1,460,847.49	100.451090	1,455,729.33	-5,118.16	0.13
Original Face:		Base	2,000,000.000	100.804263	1,460,847.49	100.451090	1,455,729.33	-5,118.16	0.13
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	868,609.050	100.917672	876,580.03	99.945220	868,133.23	-8,446.80	0.08
Original Face:		Base	1,000,000.000	100.917672	876,580.03	99.945220	868,133.23	-8,446.80	0.08
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	3,360,731.800	101.215070	3,401,567.03	100.245230	3,368,973.32	-32,593.71	0.31
Original Face:		Base	5,000,000.000	101.215070	3,401,567.03	100.245230	3,368,973.32	-32,593.71	0.31

& 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
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,834,429.490	100.870496	5,885,217.97	100.139580	5,842,573.19	-42,644.78	0.54
Original Face:		Base	5,985,000.000	100.870496	5,885,217.97	100.139580	5,842,573.19	-42,644.78	0.54
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.930923	12,543,451.69	98.732500	12,518,293.68	-25,158.01	1.16
		Base		98.930923	12,543,451.69	98.732500	12,518,293.68	-25,158.01	1.16
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.860245	14,978,315.65	98.740500	14,960,173.16	-18,142.49	1.39
		Base		98.860245	14,978,315.65	98.740500	14,960,173.16	-18,142.49	1.39
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					1.05194	06 Feb 2020		
		Local	1,682,135.380	97.047604	1,632,472.09	100.000930	1,682,151.02	49,678.93	0.16
Original Face:		Base	4,000,000.000	97.047604	1,632,472.09	100.000930	1,682,151.02	49,678.93	0.16
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	103.967837	4,886,488.34	103.404000	4,859,988.00	-26,500.34	0.45
		Base		103.967837	4,886,488.34	103.404000	4,859,988.00	-26,500.34	0.45
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	101.179576	1,214,154.91	101.070000	1,212,840.00	-1,314.91	0.11
		Base		101.179576	1,214,154.91	101.070000	1,212,840.00	-1,314.91	0.11
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.078720	4,003,148.79	100.078720	4,003,148.79	0.00	0.37
		Base		100.078720	4,003,148.79	100.078720	4,003,148.79	0.00	0.37
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	6,450,049.630	110.363269	7,118,485.64	107.846950	6,956,181.80	-162,303.84	0.64
Original Face:		Base	28,600,000.000	110.363269	7,118,485.64	107.846950	6,956,181.80	-162,303.84	0.64
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.325	25 Dec 2018		
		Local	426,310.750	102.098819	435,258.24	101.404325	432,297.54	-2,960.70	0.04
Original Face:		Base	2,152,855.000	102.098819	435,258.24	101.404325	432,297.54	-2,960.70	0.04
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.075	25 Sep 2022		
		Local	880,394.340	104.641377	921,256.76	103.070735	907,428.92	-13,827.84	0.08
Original Face:		Base	2,348,960.000	104.641377	921,256.76	103.070735	907,428.92	-13,827.84	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
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.825	25 Aug 2024		
		1,715,265.770	Local	105.249690	1,805,311.90	103.667116	1,778,166.56	-27,145.34	0.16
	Original Face:	4,240,960.000	Base	105.249690	1,805,311.90	103.667116	1,778,166.56	-27,145.34	0.16
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.075	25 Feb 2024		
		2,754,059.050	Local	105.673269	2,910,304.23	104.374665	2,874,539.91	-35,764.32	0.27
	Original Face:	6,113,646.000	Base	105.673269	2,910,304.23	104.374665	2,874,539.91	-35,764.32	0.27
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.325	25 Jul 2024		
		2,054,030.990	Local	109.183503	2,242,662.98	107.266299	2,203,283.02	-39,379.96	0.20
	Original Face:	4,650,545.000	Base	109.183503	2,242,662.98	107.266299	2,203,283.02	-39,379.96	0.20
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.554	25 Aug 2019		
		567,327.490	Local	103.643760	587,999.54	102.279474	580,259.57	-7,739.97	0.05
	Original Face:	5,080,000.000	Base	103.643760	587,999.54	102.279474	580,259.57	-7,739.97	0.05
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.435	25 Nov 2024		
		6,595,811.820	Local	109.907971	7,249,322.96	108.557453	7,160,245.32	-89,077.64	0.66
	Original Face:	12,180,140.000	Base	109.907971	7,249,322.96	108.557453	7,160,245.32	-89,077.64	0.66
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.296	25 Jan 2025		
		5,676,878.540	Local	109.550666	6,219,058.23	107.542977	6,105,084.18	-113,974.05	0.57
	Original Face:	10,243,765.000	Base	109.550666	6,219,058.23	107.542977	6,105,084.18	-113,974.05	0.57
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					4.809	25 Jan 2029		
		4,810,042.250	Local	113.691512	5,468,609.76	113.722825	5,470,115.93	1,506.17	0.51
	Original Face:	5,000,000.000	Base	113.691512	5,468,609.76	113.722825	5,470,115.93	1,506.17	0.51
912828A91	US TREASURY N/B 01/17 0.75					0.75	15 Jan 2017		
		30,000,000.000	Local	100.013998	30,004,199.47	100.013998	30,004,199.47	0.00	2.78
			Base	100.013998	30,004,199.47	100.013998	30,004,199.47	0.00	2.78
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	102.895877	5,144,793.84	101.332000	5,066,600.00	-78,193.84	0.47
			Base	102.895877	5,144,793.84	101.332000	5,066,600.00	-78,193.84	0.47
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.031926	10,003,192.59	100.031926	10,003,192.59	0.00	0.93
			Base	100.031926	10,003,192.59	100.031926	10,003,192.59	0.00	0.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	100.479030	10,047,902.96	100.479030	10,047,902.96	0.00	0.93
			Base	100.479030	10,047,902.96	100.479030	10,047,902.96	0.00	0.93
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		60,000,000.000	Local	101.423318	60,853,991.03	101.398400	60,839,040.00	-14,951.03	5.64
			Base	101.423318	60,853,991.03	101.398400	60,839,040.00	-14,951.03	5.64
912828H60	US TREASURY FRN 01/17 VAR					0.6397797	31 Jan 2017		
		20,000,000.000	Local	99.999917	19,999,983.34	99.999917	19,999,983.34	0.00	1.85
			Base	99.999917	19,999,983.34	99.999917	19,999,983.34	0.00	1.85
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.691853	4,984,592.64	99.691400	4,984,570.00	-22.64	0.46
			Base	99.691853	4,984,592.64	99.691400	4,984,570.00	-22.64	0.46
912828K41	US TREASURY FRN 04/17 VAR					0.6297797	30 Apr 2017		
		40,000,000.000	Local	100.000248	40,000,099.07	100.033700	40,013,480.00	13,380.93	3.71
			Base	100.000248	40,000,099.07	100.033700	40,013,480.00	13,380.93	3.71
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.003240	15,000,485.95	99.993400	14,999,010.00	-1,475.95	1.39
			Base	100.003240	15,000,485.95	99.993400	14,999,010.00	-1,475.95	1.39
912828M23	US TREASURY FRN 10/17 VAR					0.7237797	31 Oct 2017		
		19,000,000.000	Local	99.939677	18,988,538.71	100.134200	19,025,498.00	36,959.29	1.76
			Base	99.939677	18,988,538.71	100.134200	19,025,498.00	36,959.29	1.76
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.455970	4,018,238.81	100.152300	4,006,092.00	-12,146.81	0.37
			Base	100.455970	4,018,238.81	100.152300	4,006,092.00	-12,146.81	0.37
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		20,000,000.000	Local	100.227865	20,045,572.92	100.227865	20,045,572.92	0.00	1.86
			Base	100.227865	20,045,572.92	100.227865	20,045,572.92	0.00	1.86
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		20,000,000.000	Local	100.677299	20,135,459.85	100.677299	20,135,459.85	0.00	1.87
			Base	100.677299	20,135,459.85	100.677299	20,135,459.85	0.00	1.87

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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
912828N97	US TREASURY FRN 01/18 VAR					0.8277797	31 Jan 2018		
		19,000,000.000	Local	100.045801	19,008,702.20	100.286800	19,054,492.00	45,789.80	1.77
			Base	100.045801	19,008,702.20	100.286800	19,054,492.00	45,789.80	1.77
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.976262	9,997,626.20	99.789100	9,978,910.00	-18,716.20	0.92
			Base	99.976262	9,997,626.20	99.789100	9,978,910.00	-18,716.20	0.92
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.242035	4,962,101.77	97.300800	4,865,040.00	-97,061.77	0.45
			Base	99.242035	4,962,101.77	97.300800	4,865,040.00	-97,061.77	0.45
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.092680	10,009,267.97	99.871100	9,987,110.00	-22,157.97	0.93
			Base	100.092680	10,009,267.97	99.871100	9,987,110.00	-22,157.97	0.93
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.864955	9,986,495.53	99.671900	9,967,190.00	-19,305.53	0.92
			Base	99.864955	9,986,495.53	99.671900	9,967,190.00	-19,305.53	0.92
912828S84	US TREASURY FRN 07/18 VAR					0.7297797	31 Jul 2018		
		15,000,000.000	Local	100.020657	15,003,098.51	100.087300	15,013,095.00	9,996.49	1.39
			Base	100.020657	15,003,098.51	100.087300	15,013,095.00	9,996.49	1.39
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		10,000,000.000	Local	100.043945	10,004,394.53	100.043945	10,004,394.53	0.00	0.93
			Base	100.043945	10,004,394.53	100.043945	10,004,394.53	0.00	0.93
912828SJ0	US TREASURY N/B 02/17 0.875					0.875	28 Feb 2017		
		10,000,000.000	Local	100.064333	10,006,433.26	100.064333	10,006,433.26	0.00	0.93
			Base	100.064333	10,006,433.26	100.064333	10,006,433.26	0.00	0.93
912828T75	US TREASURY FRN 10/18 VAR					0.6856713	31 Oct 2018		
		10,000,000.000	Local	99.986165	9,998,616.54	100.008700	10,000,870.00	2,253.46	0.93
			Base	99.986165	9,998,616.54	100.008700	10,000,870.00	2,253.46	0.93
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		5,000,000.000	Local	99.315270	4,965,763.52	99.281200	4,964,060.00	-1,703.52	0.46
			Base	99.315270	4,965,763.52	99.281200	4,964,060.00	-1,703.52	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
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		40,000,000.000	Local	100.061182	40,024,472.66	100.050800	40,020,320.00	-4,152.66	3.71
			Base	100.061182	40,024,472.66	100.050800	40,020,320.00	-4,152.66	3.71
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.993777	9,999,377.73	98.957000	9,895,700.00	-103,677.73	0.92
			Base	99.993777	9,999,377.73	98.957000	9,895,700.00	-103,677.73	0.92
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.972754	19,994,550.89	99.710900	19,942,180.00	-52,370.89	1.85
			Base	99.972754	19,994,550.89	99.710900	19,942,180.00	-52,370.89	1.85
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.668826	4,983,441.30	99.511700	4,975,585.00	-7,856.30	0.46
			Base	99.668826	4,983,441.30	99.511700	4,975,585.00	-7,856.30	0.46
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		5,000,000.000	Local	102.330758	5,116,537.88	101.293000	5,064,650.00	-51,887.88	0.47
			Base	102.330758	5,116,537.88	101.293000	5,064,650.00	-51,887.88	0.47
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		10,000,000.000	Local	100.047416	10,004,741.63	100.089800	10,008,980.00	4,238.37	0.93
			Base	100.047416	10,004,741.63	100.089800	10,008,980.00	4,238.37	0.93
US DOLLAR Total									
		760,798,089.130	Local		767,909,047.78		762,909,443.78	-4,999,604.00	70.71
	Original Face:	743,292,595.000	Base		767,909,047.78		762,909,443.78	-4,999,604.00	70.71
FIXED INCOME Total									
		760,798,089.130	Base		767,909,047.78		762,909,443.78	-4,999,604.00	70.71
	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: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,076,946,558.080	Base		1,083,954,136.73		1,078,954,532.73	-4,999,604.00	100.00
Original Face:		743,292,595.000							

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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								
			-113,479.460	Local	1.000000	-113,479.46	1.000000	-113,479.46	0.00	0.01
				Base	1.000000	-113,479.46	1.000000	-113,479.46	0.00	0.01
US DOLLAR Total									
			-113,479.460	Local		-113,479.46		-113,479.46	0.00	0.01
				Base		-113,479.46		-113,479.46	0.00	0.01
CASH Total									
			-113,479.460	Base		-113,479.46		-113,479.46	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JNQ9	AMERICAN HONDA FINAN					0.65	24 Jan 2017		
			13,200,000.000	Local	99.958472	13,194,518.33	99.958472	13,194,518.33	0.00	0.82
				Base	99.958472	13,194,518.33	99.958472	13,194,518.33	0.00	0.82
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
			15,000,000.000	Local	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.93
				Base	99.995833	14,999,375.00	99.995833	14,999,375.00	0.00	0.93
0347M2N44	ANGLESEA FDG PLC & ANG					0.8	04 Jan 2017		
			20,000,000.000	Local	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	1.24
				Base	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	1.24
04821TPQ2	ATLANTIC ASSET SECUR					0.86	24 Feb 2017		
			20,000,000.000	Local	99.871000	19,974,200.00	99.871000	19,974,200.00	0.00	1.24
				Base	99.871000	19,974,200.00	99.871000	19,974,200.00	0.00	1.24
05253AR36	AUST & NEW ZEA					0.98	03 Apr 2017		
			25,000,000.000	Local	99.749556	24,937,388.89	99.745750	24,936,437.50	-951.39	1.54
				Base	99.749556	24,937,388.89	99.745750	24,936,437.50	-951.39	1.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.20417	02 Jun 2017		
		Local	30,000,000.000	99.991660	29,997,497.94	100.065000	30,019,500.00	22,002.06	1.86
		Base		99.991660	29,997,497.94	100.065000	30,019,500.00	22,002.06	1.86
13738JN48	CAN AST + CAN LTD JT					0.89	04 Jan 2017		
		Local	10,000,000.000	99.992583	9,999,258.33	99.992583	9,999,258.33	0.00	0.62
		Base		99.992583	9,999,258.33	99.992583	9,999,258.33	0.00	0.62
15060XNB4	CEDAR SPRING CPTL CO					0.78	11 Jan 2017		
		Local	25,000,000.000	99.978333	24,994,583.33	99.978333	24,994,583.33	0.00	1.55
		Base		99.978333	24,994,583.33	99.978333	24,994,583.33	0.00	1.55
2063C0NA6	CONCORD MIN CPTL CO					0.8	10 Jan 2017		
		Local	10,564,000.000	99.980000	10,561,887.20	99.980000	10,561,887.20	0.00	0.65
		Base		99.980000	10,561,887.20	99.980000	10,561,887.20	0.00	0.65
2063C0P14	CONCORD MIN CPTL CO					0.82	01 Feb 2017		
		Local	20,000,000.000	99.929389	19,985,877.78	99.929389	19,985,877.78	0.00	1.24
		Base		99.929389	19,985,877.78	99.929389	19,985,877.78	0.00	1.24
2063C0PE6	CONCORD MIN CPTL CO					0.9	14 Feb 2017		
		Local	12,500,000.000	99.890000	12,486,250.00	99.890000	12,486,250.00	0.00	0.77
		Base		99.890000	12,486,250.00	99.890000	12,486,250.00	0.00	0.77
24023GN60	DCAT, LLC					0.82	06 Jan 2017		
		Local	5,000,000.000	99.988611	4,999,430.56	99.988611	4,999,430.56	0.00	0.31
		Base		99.988611	4,999,430.56	99.988611	4,999,430.56	0.00	0.31
24023GNS2	DCAT, LLC					0.95	26 Jan 2017		
		Local	33,000,000.000	99.934028	32,978,229.17	99.934028	32,978,229.17	0.00	2.04
		Base		99.934028	32,978,229.17	99.934028	32,978,229.17	0.00	2.04
38102JNH4	GOLDEN FUNDING CORP					0.73	17 Jan 2017		
		Local	21,679,000.000	99.967556	21,671,966.37	99.967556	21,671,966.37	0.00	1.34
		Base		99.967556	21,671,966.37	99.967556	21,671,966.37	0.00	1.34
38346LNS1	GOTHAM FDG CORP					0.72	26 Jan 2017		
		Local	20,000,000.000	99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	1.24
		Base		99.950000	19,990,000.00	99.950000	19,990,000.00	0.00	1.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4497W0PD4	ING (US) FUNDING LLC					0.01	13 Feb 2017		
		10,000,000.000	Local	99.866222	9,986,622.23	99.866222	9,986,622.23	0.00	0.62
			Base	99.866222	9,986,622.23	99.866222	9,986,622.23	0.00	0.62
45779PN38	INSTITUTIONAL SECURED					0.85	03 Jan 2017		
		30,000,000.000	Local	99.995278	29,998,583.34	99.995278	29,998,583.34	0.00	1.86
			Base	99.995278	29,998,583.34	99.995278	29,998,583.34	0.00	1.86
52468JNA8	LEGACY CAPITAL COMPANY					0.85	10 Jan 2017		
		25,618,000.000	Local	99.978750	25,612,556.17	99.978750	25,612,556.17	0.00	1.59
			Base	99.978750	25,612,556.17	99.978750	25,612,556.17	0.00	1.59
52952LNH1	LEXINGTN PKR CAP CO LL					0.8	17 Jan 2017		
		30,000,000.000	Local	99.964444	29,989,333.33	99.964444	29,989,333.33	0.00	1.86
			Base	99.964444	29,989,333.33	99.964444	29,989,333.33	0.00	1.86
56274LN42	MANHATTAN ASSET FDG.					0.73	04 Jan 2017		
		20,000,000.000	Local	99.993917	19,998,783.33	99.993917	19,998,783.33	0.00	1.24
			Base	99.993917	19,998,783.33	99.993917	19,998,783.33	0.00	1.24
56274LNJ9	MANHATTAN ASSET FDG.					0.78	18 Jan 2017		
		7,000,000.000	Local	99.963167	6,997,421.67	99.963167	6,997,421.67	0.00	0.43
			Base	99.963167	6,997,421.67	99.963167	6,997,421.67	0.00	0.43
59515MN50	MICROSOFT CORP					0.5	05 Jan 2017		
		7,000,000.000	Local	99.994444	6,999,611.11	99.994444	6,999,611.11	0.00	0.43
			Base	99.994444	6,999,611.11	99.994444	6,999,611.11	0.00	0.43
59515MN50	MICROSOFT CORP					0.63	05 Jan 2017		
		16,850,000.000	Local	99.993000	16,848,820.50	99.993000	16,848,820.50	0.00	1.04
			Base	99.993000	16,848,820.50	99.993000	16,848,820.50	0.00	1.04
65409RNA4	NIEUW AMSTERDAM RECV					0.67	10 Jan 2017		
		6,300,000.000	Local	99.983250	6,298,944.75	99.983250	6,298,944.75	0.00	0.39
			Base	99.983250	6,298,944.75	99.983250	6,298,944.75	0.00	0.39
78009NHT6	ROYAL BK OF CANADA					1.25206	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	100.150000	13,077,552.95	19,586.95	0.81
			Base	100.000000	13,057,966.00	100.150000	13,077,552.95	19,586.95	0.81

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8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		20,000,000.000	Local	99.683333	19,936,666.66	99.735811	19,947,162.20	10,495.54	1.24
			Base	99.683333	19,936,666.66	99.735811	19,947,162.20	10,495.54	1.24
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		20,000,000.000	Local	99.938889	19,987,777.78	99.938889	19,987,777.78	0.00	1.24
			Base	99.938889	19,987,777.78	99.938889	19,987,777.78	0.00	1.24
86563GND0	SUMITOMO TR & BKNG C					0.8	13 Jan 2017		
		20,000,000.000	Local	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	1.24
			Base	99.973333	19,994,666.67	99.973333	19,994,666.67	0.00	1.24
92646KNR9	VICTORY RECEIVABLES					0.75	25 Jan 2017		
		20,500,000.000	Local	99.950000	20,489,750.00	99.950000	20,489,750.00	0.00	1.27
			Base	99.950000	20,489,750.00	99.950000	20,489,750.00	0.00	1.27
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		25,000,000.000	Local	99.642167	24,910,541.67	99.671156	24,917,789.00	7,247.33	1.54
			Base	99.642167	24,910,541.67	99.671156	24,917,789.00	7,247.33	1.54
979QHR003	SOUTH STREET REPO					0.35	03 Jan 2017		
		303,515,440.810	Local	100.000000	303,515,440.81	100.000000	303,515,440.81	0.00	18.80
			Base	100.000000	303,515,440.81	100.000000	303,515,440.81	0.00	18.80
98137RNH9	WORKING CAP. MAN. CO					0.75	17 Jan 2017		
		25,000,000.000	Local	99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	1.55
			Base	99.966667	24,991,666.67	99.966667	24,991,666.67	0.00	1.55
US DOLLAR Total									
		880,784,406.810	Local		880,384,282.26		880,442,662.75	58,380.49	54.55
			Base		880,384,282.26		880,442,662.75	58,380.49	54.55
CASH EQUIVALENT Total									
		880,784,406.810	Base		880,384,282.26		880,442,662.75	58,380.49	54.55

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.18094	06 May 2019		
		Local	5,000,000.000	100.262595	5,013,129.75	100.409700	5,020,485.00	7,355.25	0.31
		Base		100.262595	5,013,129.75	100.409700	5,020,485.00	7,355.25	0.31
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.239	22 Jan 2018		
		Local	7,947,468.880	100.000000	7,947,468.88	100.075000	7,953,429.48	5,960.60	0.49
	Original Face:	Base	10,000,000.000	100.000000	7,947,468.88	100.075000	7,953,429.48	5,960.60	0.49
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	14,000,000.000	99.948358	13,992,770.17	100.397900	14,055,706.00	62,935.83	0.87
		Base		99.948358	13,992,770.17	100.397900	14,055,706.00	62,935.83	0.87
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	100.201600	2,844,410.80	5,722.80	0.18
		Base		100.000000	2,838,688.00	100.201600	2,844,410.80	5,722.80	0.18
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	103.524824	3,879,145.56	103.515900	3,878,811.16	-334.40	0.24
		Base		103.524824	3,879,145.56	103.515900	3,878,811.16	-334.40	0.24
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	10,948,820.000	99.865778	10,934,124.30	99.992500	10,947,998.84	13,874.54	0.68
		Base		99.865778	10,934,124.30	99.992500	10,947,998.84	13,874.54	0.68
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.99389	15 Aug 2018		
		Local	1,158,094.030	100.000000	1,158,094.03	100.006860	1,158,173.48	79.45	0.07
	Original Face:	Base	5,500,000.000	100.000000	1,158,094.03	100.006860	1,158,173.48	79.45	0.07
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.993728	4,541,616.13	99.993728	4,541,616.13	0.00	0.28
		Base		99.993728	4,541,616.13	99.993728	4,541,616.13	0.00	0.28
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	4,065,838.730	99.999492	4,065,818.06	99.932860	4,063,108.93	-2,709.13	0.25
	Original Face:	Base	7,948,327.000	99.999492	4,065,818.06	99.932860	4,063,108.93	-2,709.13	0.25
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	6,833,220.380	99.996361	6,832,971.71	100.027660	6,835,110.45	2,138.74	0.42
	Original Face:	Base	10,000,000.000	99.996361	6,832,971.71	100.027660	6,835,110.45	2,138.74	0.42

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14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.980378	3,999,215.11	100.018380	4,000,735.20	1,520.09	0.25
Original Face:		Base	4,000,000.000	99.980378	3,999,215.11	100.018380	4,000,735.20	1,520.09	0.25
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.23389	15 Apr 2019		
		Local	3,074,949.170	100.000000	3,074,949.17	100.157100	3,079,779.92	4,830.75	0.19
Original Face:		Base	4,500,000.000	100.000000	3,074,949.17	100.157100	3,079,779.92	4,830.75	0.19
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	0.70
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.70
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.998854	7,380,504.40	99.998854	7,380,504.40	0.00	0.46
		Base		99.998854	7,380,504.40	99.998854	7,380,504.40	0.00	0.46
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.07389	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.099260	4,546,409.29	4,508.29	0.28
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.099260	4,546,409.29	4,508.29	0.28
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.976419	4,540,829.97	99.976419	4,540,829.97	0.00	0.28
		Base		99.976419	4,540,829.97	99.976419	4,540,829.97	0.00	0.28
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	100.241700	4,009,668.00	9,668.00	0.25
		Base		100.000000	4,000,000.00	100.241700	4,009,668.00	9,668.00	0.25
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	4,002,652.700	99.988806	4,002,204.64	99.927490	3,999,750.38	-2,454.26	0.25
Original Face:		Base	8,000,000.000	99.988806	4,002,204.64	99.927490	3,999,750.38	-2,454.26	0.25
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.450409	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.450409	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,149,552.660	102.072096	1,173,372.50	102.757551	1,181,252.16	7,879.66	0.07
Original Face:		Base	2,752,950.000	102.072096	1,173,372.50	102.757551	1,181,252.16	7,879.66	0.07

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31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	51,028.890	102.352589	52,229.39	102.598513	52,354.88	125.49	0.00
Original Face:		Base	3,000,000.000	102.352589	52,229.39	102.598513	52,354.88	125.49	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	100.064100	4,002,564.00	2,564.00	0.25
		Base		100.000000	4,000,000.00	100.064100	4,002,564.00	2,564.00	0.25
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.923699	11,741,034.59	99.313400	11,669,324.50	-71,710.09	0.72
		Base		99.923699	11,741,034.59	99.313400	11,669,324.50	-71,710.09	0.72
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,727,880.100	105.397863	7,091,041.82	103.019316	6,931,016.06	-160,025.76	0.43
Original Face:		Base	11,354,753.000	105.397863	7,091,041.82	103.019316	6,931,016.06	-160,025.76	0.43
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,814,056.080	105.286422	2,962,818.97	103.009428	2,898,743.07	-64,075.90	0.18
Original Face:		Base	5,677,376.000	105.286422	2,962,818.97	103.009428	2,898,743.07	-64,075.90	0.18
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.11122	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.585700	10,058,570.00	58,570.00	0.62
		Base		100.000000	10,000,000.00	100.585700	10,058,570.00	58,570.00	0.62
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		Local	20,000,000.000	99.965911	19,993,182.22	99.965911	19,993,182.22	0.00	1.24
		Base		99.965911	19,993,182.22	99.965911	19,993,182.22	0.00	1.24
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	99.593900	11,308,641.35	-46,111.65	0.70
		Base		100.000000	11,354,753.00	99.593900	11,308,641.35	-46,111.65	0.70
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.875	23 Nov 2018		
		Local	15,000,000.000	99.884607	14,982,691.06	100.093700	15,014,055.00	31,363.94	0.93
		Base		99.884607	14,982,691.06	100.093700	15,014,055.00	31,363.94	0.93
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.089	22 Jan 2021		
		Local	20,000,000.000	99.983777	19,996,755.34	100.636300	20,127,260.00	130,504.66	1.25
		Base		99.983777	19,996,755.34	100.636300	20,127,260.00	130,504.66	1.25

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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	99.514500	24,779,110.50	-120,889.50	1.54
		Base		100.000000	24,900,000.00	99.514500	24,779,110.50	-120,889.50	1.54
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.978000	9,997,800.00	-2,200.00	0.62
		Base		100.000000	10,000,000.00	99.978000	9,997,800.00	-2,200.00	0.62
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.327700	10,926,047.00	-73,953.00	0.68
		Base		100.000000	11,000,000.00	99.327700	10,926,047.00	-73,953.00	0.68
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	99.939400	29,981,820.00	-18,180.00	1.86
		Base		100.000000	30,000,000.00	99.939400	29,981,820.00	-18,180.00	1.86
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	10,000,000.000	100.094792	10,009,479.23	100.049800	10,004,980.00	-4,499.23	0.62
		Base		100.094792	10,009,479.23	100.049800	10,004,980.00	-4,499.23	0.62
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	100.001300	14,193,625.51	184.51	0.88
		Base		100.000000	14,193,441.00	100.001300	14,193,625.51	184.51	0.88
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.594900	22,617,509.79	-91,996.21	1.40
		Base		100.000000	22,709,506.00	99.594900	22,617,509.79	-91,996.21	1.40
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	689,853.810	103.254858	712,307.57	101.397200	699,492.45	-12,815.12	0.04
	Original Face:	Base	2,838,688.000	103.254858	712,307.57	101.397200	699,492.45	-12,815.12	0.04
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,591,424.530	100.152329	1,593,848.73	100.692290	1,602,441.80	8,593.07	0.10
	Original Face:	Base	5,677,376.000	100.152329	1,593,848.73	100.692290	1,602,441.80	8,593.07	0.10
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,864,254.130	101.715178	2,913,381.20	97.204800	2,784,192.50	-129,188.70	0.17
	Original Face:	Base	5,677,376.000	101.715178	2,913,381.20	97.204800	2,784,192.50	-129,188.70	0.17

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3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	5,741,074.300	101.812349	5,845,122.59	100.278840	5,757,082.71	-88,039.88	0.36
Original Face:		Base	11,275,256.000	101.812349	5,845,122.59	100.278840	5,757,082.71	-88,039.88	0.36
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,003,889.090	100.919308	3,031,504.08	101.173560	3,039,141.53	7,637.45	0.19
Original Face:		Base	7,317,571.000	100.919308	3,031,504.08	101.173560	3,039,141.53	7,637.45	0.19
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,277,516.340	101.642900	2,314,933.66	97.148480	2,212,572.51	-102,361.15	0.14
Original Face:		Base	5,677,376.000	101.642900	2,314,933.66	97.148480	2,212,572.51	-102,361.15	0.14
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,375,075.500	100.924330	4,415,515.62	96.255840	4,211,265.67	-204,249.95	0.26
Original Face:		Base	6,713,909.000	100.924330	4,415,515.62	96.255840	4,211,265.67	-204,249.95	0.26
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,179,630.160	99.642426	3,168,260.64	95.804150	3,046,217.65	-122,042.99	0.19
Original Face:		Base	5,677,376.000	99.642426	3,168,260.64	95.804150	3,046,217.65	-122,042.99	0.19
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,385,665.920	101.745902	4,462,235.34	97.362180	4,269,979.95	-192,255.39	0.26
Original Face:		Base	6,995,663.000	101.745902	4,462,235.34	97.362180	4,269,979.95	-192,255.39	0.26
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,179,630.160	100.346039	3,190,632.91	96.282520	3,061,428.04	-129,204.87	0.19
Original Face:		Base	5,677,376.000	100.346039	3,190,632.91	96.282520	3,061,428.04	-129,204.87	0.19
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	5,812,372.700	100.787852	5,858,165.60	95.521640	5,552,073.73	-306,091.87	0.34
Original Face:		Base	11,354,753.000	100.787852	5,858,165.60	95.521640	5,552,073.73	-306,091.87	0.34
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,254,671.780	100.469295	3,269,945.80	99.400630	3,235,164.25	-34,781.55	0.20
Original Face:		Base	5,677,376.000	100.469295	3,269,945.80	99.400630	3,235,164.25	-34,781.55	0.20
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,289,937.160	98.381992	1,269,065.87	97.698450	1,260,248.61	-8,817.26	0.08
Original Face:		Base	2,000,000.000	98.381992	1,269,065.87	97.698450	1,260,248.61	-8,817.26	0.08

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,170,598.230	101.863763	4,248,328.30	97.428150	4,063,336.70	-184,991.60	0.25
Original Face:		Base	8,516,065.000	101.863763	4,248,328.30	97.428150	4,063,336.70	-184,991.60	0.25
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,033,200.120	99.833445	3,028,148.17	96.660830	2,931,916.41	-96,231.76	0.18
Original Face:		Base	5,677,376.000	99.833445	3,028,148.17	96.660830	2,931,916.41	-96,231.76	0.18
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,581,880.850	97.889401	4,485,175.71	96.465150	4,419,918.23	-65,257.48	0.27
Original Face:		Base	6,060,416.000	97.889401	4,485,175.71	96.465150	4,419,918.23	-65,257.48	0.27
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	771,172.350	97.963237	755,465.40	98.360700	758,530.52	3,065.12	0.05
Original Face:		Base	2,838,688.000	97.963237	755,465.40	98.360700	758,530.52	3,065.12	0.05
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	76,153.640	102.146463	77,788.25	101.787810	77,515.12	-273.13	0.00
Original Face:		Base	648,587.000	102.146463	77,788.25	101.787810	77,515.12	-273.13	0.00
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,871,829.350	100.153537	1,874,703.30	99.386640	1,860,348.30	-14,355.00	0.12
Original Face:		Base	5,946,910.000	100.153537	1,874,703.30	99.386640	1,860,348.30	-14,355.00	0.12
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	273,528.120	105.206931	287,770.54	103.607600	283,395.92	-4,374.62	0.02
Original Face:		Base	500,000.000	105.206931	287,770.54	103.607600	283,395.92	-4,374.62	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	505,820.080	101.940099	515,633.49	102.485110	518,390.27	2,756.78	0.03
Original Face:		Base	5,677,376.000	101.940099	515,633.49	102.485110	518,390.27	2,756.78	0.03
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,321,643.890	101.593617	2,358,642.00	100.778450	2,339,716.73	-18,925.27	0.14
Original Face:		Base	11,354,753.000	101.593617	2,358,642.00	100.778450	2,339,716.73	-18,925.27	0.14
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,152,980.790	99.308361	1,145,006.33	99.734970	1,149,925.05	4,918.72	0.07
Original Face:		Base	2,838,688.000	99.308361	1,145,006.33	99.734970	1,149,925.05	4,918.72	0.07

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,215,461.960	99.974128	1,215,147.50	99.099840	1,204,520.86	-10,626.64	0.07
Original Face:		Base	2,838,688.000	99.974128	1,215,147.50	99.099840	1,204,520.86	-10,626.64	0.07
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,113,071.020	99.948329	1,112,495.88	98.658420	1,098,138.28	-14,357.60	0.07
Original Face:		Base	3,247,459.000	99.948329	1,112,495.88	98.658420	1,098,138.28	-14,357.60	0.07
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,430,542.510	100.298645	1,434,814.75	98.213720	1,404,989.02	-29,825.73	0.09
Original Face:		Base	5,677,376.000	100.298645	1,434,814.75	98.213720	1,404,989.02	-29,825.73	0.09
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,548,695.590	100.421660	4,567,875.61	96.859230	4,405,831.52	-162,044.09	0.27
Original Face:		Base	8,516,065.000	100.421660	4,567,875.61	96.859230	4,405,831.52	-162,044.09	0.27
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,185,064.830	100.093814	4,188,991.02	96.283390	4,029,522.29	-159,468.73	0.25
Original Face:		Base	7,380,589.000	100.093814	4,188,991.02	96.283390	4,029,522.29	-159,468.73	0.25
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,874,927.550	101.452149	3,931,197.27	94.858030	3,675,679.94	-255,517.33	0.23
Original Face:		Base	5,677,376.000	101.452149	3,931,197.27	94.858030	3,675,679.94	-255,517.33	0.23
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,442,705.400	100.027374	3,443,647.82	96.156240	3,310,376.07	-133,271.75	0.21
Original Face:		Base	5,677,376.000	100.027374	3,443,647.82	96.156240	3,310,376.07	-133,271.75	0.21
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,606,764.090	100.848764	8,679,815.24	96.911610	8,340,953.65	-338,861.59	0.52
Original Face:		Base	14,193,441.000	100.848764	8,679,815.24	96.911610	8,340,953.65	-338,861.59	0.52
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	7,242,141.390	100.539937	7,281,244.39	99.935490	7,237,469.48	-43,774.91	0.45
Original Face:		Base	14,193,441.000	100.539937	7,281,244.39	99.935490	7,237,469.48	-43,774.91	0.45
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	1,950,308.880	99.878787	1,947,944.86	97.886370	1,909,086.57	-38,858.29	0.12
Original Face:		Base	3,250,000.000	99.878787	1,947,944.86	97.886370	1,909,086.57	-38,858.29	0.12

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3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,832,808.690	100.608733	3,856,140.27	100.285960	3,843,768.99	-12,371.28	0.24
Original Face:		Base	5,677,376.000	100.608733	3,856,140.27	100.285960	3,843,768.99	-12,371.28	0.24
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,452,075.250	99.890437	5,446,101.79	95.775730	5,221,764.87	-224,336.92	0.32
Original Face:		Base	8,516,065.000	99.890437	5,446,101.79	95.775730	5,221,764.87	-224,336.92	0.32
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	217,644.360	104.192385	226,768.85	102.850816	223,849.00	-2,919.85	0.01
Original Face:		Base	495,228.000	104.192385	226,768.85	102.850816	223,849.00	-2,919.85	0.01
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.294704	1,022,947.04	100.183453	1,001,834.53	-21,112.51	0.06
Original Face:		Base	1,000,000.000	102.294704	1,022,947.04	100.183453	1,001,834.53	-21,112.51	0.06
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,294,118.940	103.681831	5,489,039.43	100.307396	5,310,392.85	-178,646.58	0.33
Original Face:		Base	8,516,065.000	103.681831	5,489,039.43	100.307396	5,310,392.85	-178,646.58	0.33
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	4,859.350	99.625259	4,841.14	100.077390	4,863.11	21.97	0.00
Original Face:		Base	8,516,065.000	99.625259	4,841.14	100.077390	4,863.11	21.97	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,197,343.450	101.467782	1,214,917.84	101.651450	1,217,116.98	2,199.14	0.08
Original Face:		Base	44,567,405.000	101.467782	1,214,917.84	101.651450	1,217,116.98	2,199.14	0.08
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	59,601.380	110.762469	66,015.96	111.302710	66,337.95	321.99	0.00
Original Face:		Base	1,000,000.000	110.762469	66,015.96	111.302710	66,337.95	321.99	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,078,574.470	106.486673	1,148,538.07	107.385390	1,158,231.40	9,693.33	0.07
Original Face:		Base	24,898,134.000	106.486673	1,148,538.07	107.385390	1,158,231.40	9,693.33	0.07
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,346,597.960	99.096202	1,334,427.43	102.205720	1,376,300.14	41,872.71	0.09
Original Face:		Base	5,677,376.000	99.096202	1,334,427.43	102.205720	1,376,300.14	41,872.71	0.09

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	804,176.110	105.874797	851,419.82	106.709630	858,133.35	6,713.53	0.05
Original Face:		Base	8,516,065.000	105.874797	851,419.82	106.709630	858,133.35	6,713.53	0.05
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	314,366.750	99.999793	314,366.10	99.989050	314,332.33	-33.77	0.02
Original Face:		Base	5,677,376.000	99.999793	314,366.10	99.989050	314,332.33	-33.77	0.02
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	2,677,404.880	99.996221	2,677,303.71	100.013140	2,677,756.69	452.98	0.17
Original Face:		Base	4,250,000.000	99.996221	2,677,303.71	100.013140	2,677,756.69	452.98	0.17
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					1.10389	15 Dec 2018		
		Local	2,834,899.280	100.000000	2,834,899.28	100.055730	2,836,479.17	1,579.89	0.18
Original Face:		Base	4,500,000.000	100.000000	2,834,899.28	100.055730	2,836,479.17	1,579.89	0.18
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	101.708700	9,153,783.00	153,783.00	0.57
		Base		100.000000	9,000,000.00	101.708700	9,153,783.00	153,783.00	0.57
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.15389	15 Mar 2020		
		Local	11,354,753.000	100.000000	11,354,753.00	100.027100	11,357,830.14	3,077.14	0.70
Original Face:		Base	11,354,753.000	100.000000	11,354,753.00	100.027100	11,357,830.14	3,077.14	0.70
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	93,876.330	103.946522	97,581.18	104.088434	97,714.40	133.22	0.01
Original Face:		Base	1,675,000.000	103.946522	97,581.18	104.088434	97,714.40	133.22	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.319	20 Jun 2018		
		Local	4,411,376.660	100.000000	4,411,376.66	100.156240	4,418,268.99	6,892.33	0.27
Original Face:		Base	7,000,000.000	100.000000	4,411,376.66	100.156240	4,418,268.99	6,892.33	0.27
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	5,677,376.000	100.248198	5,691,467.15	100.871000	5,726,825.94	35,358.79	0.35
		Base		100.248198	5,691,467.15	100.871000	5,726,825.94	35,358.79	0.35
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	8,657.740	100.127747	8,668.80	100.711300	8,719.32	50.52	0.00
Original Face:		Base	2,469,659.000	100.127747	8,668.80	100.711300	8,719.32	50.52	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	128,180.470	106.275566	136,224.52	107.022410	137,181.83	957.31	0.01
Original Face:		Base	877,500.000	106.275566	136,224.52	107.022410	137,181.83	957.31	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	20,349.450	101.925851	20,741.35	101.391630	20,632.64	-108.71	0.00
Original Face:		Base	400,000.000	101.925851	20,741.35	101.391630	20,632.64	-108.71	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.696573	10,169,657.26	99.582250	9,958,225.00	-211,432.26	0.62
Original Face:		Base	10,000,000.000	101.696573	10,169,657.26	99.582250	9,958,225.00	-211,432.26	0.62
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,465,800.260	98.719989	2,434,237.74	95.446800	2,353,527.44	-80,710.30	0.15
Original Face:		Base	3,000,000.000	98.719989	2,434,237.74	95.446800	2,353,527.44	-80,710.30	0.15
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,826,619.820	102.419049	5,967,568.58	98.002690	5,710,244.16	-257,324.42	0.35
Original Face:		Base	10,493,495.000	102.419049	5,967,568.58	98.002690	5,710,244.16	-257,324.42	0.35
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	99.131700	19,826,340.00	-173,660.00	1.23
		Base		100.000000	20,000,000.00	99.131700	19,826,340.00	-173,660.00	1.23
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.437200	1,995,769.52	8,687.52	0.12
		Base		100.000000	1,987,082.00	100.437200	1,995,769.52	8,687.52	0.12
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.969986	14,995,497.97	100.042700	15,006,405.00	10,907.03	0.93
		Base		99.969986	14,995,497.97	100.042700	15,006,405.00	10,907.03	0.93
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.78178	25 Jan 2018		
		Local	4,610,030.000	100.073416	4,613,414.52	100.653500	4,640,156.55	26,742.03	0.29
		Base		100.073416	4,613,414.52	100.653500	4,640,156.55	26,742.03	0.29
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.259513	10,125,951.32	100.550400	10,055,040.00	-70,911.32	0.62
		Base		101.259513	10,125,951.32	100.550400	10,055,040.00	-70,911.32	0.62

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Base Currency: 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	99.979203	3,973,337.50	100.058100	3,976,472.99	3,135.49	0.25
		Base		99.979203	3,973,337.50	100.058100	3,976,472.99	3,135.49	0.25
50116WAA3	KUBOTA CREDIT OWNER TRUST KCOT 2016 1A A1 144A					0.63	15 Aug 2017		
		Local	3,909,474.110	100.000000	3,909,474.11	99.923990	3,906,502.52	-2,971.59	0.24
	Original Face:	Base	10,500,000.000	100.000000	3,909,474.11	99.923990	3,906,502.52	-2,971.59	0.24
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.75	15 Sep 2017		
		Local	1,955,458.120	100.000000	1,955,458.12	99.997150	1,955,402.39	-55.73	0.12
	Original Face:	Base	5,000,000.000	100.000000	1,955,458.12	99.997150	1,955,402.39	-55.73	0.12
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.893259	2,835,657.97	100.016400	2,839,153.54	3,495.57	0.18
		Base		99.893259	2,835,657.97	100.016400	2,839,153.54	3,495.57	0.18
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	10,645,081.000	99.919342	10,636,494.92	100.040900	10,649,434.84	12,939.92	0.66
		Base		99.919342	10,636,494.92	100.040900	10,649,434.84	12,939.92	0.66
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	104.385356	10,438,535.55	104.292900	10,429,290.00	-9,245.55	0.65
		Base		104.385356	10,438,535.55	104.292900	10,429,290.00	-9,245.55	0.65
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.874172	2,996,225.17	98.179200	2,945,376.00	-50,849.17	0.18
		Base		99.874172	2,996,225.17	98.179200	2,945,376.00	-50,849.17	0.18
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.898758	9,989,875.78	99.800600	9,980,060.00	-9,815.78	0.62
		Base		99.898758	9,989,875.78	99.800600	9,980,060.00	-9,815.78	0.62
65478VAA5	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A1					0.63	15 May 2017		
		Local	405,633.340	100.000000	405,633.34	100.000000	405,633.34	0.00	0.03
	Original Face:	Base	15,000,000.000	100.000000	405,633.34	100.000000	405,633.34	0.00	0.03
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.998312	8,515,921.25	99.998312	8,515,921.25	0.00	0.53
		Base		99.998312	8,515,921.25	99.998312	8,515,921.25	0.00	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
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.26344	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.263600	5,692,341.56	14,965.56	0.35
		Base		100.000000	5,677,376.00	100.263600	5,692,341.56	14,965.56	0.35
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.38733	30 Apr 2018		
		Local	11,354,753.000	99.901305	11,343,546.43	99.550900	11,303,758.80	-39,787.63	0.70
		Base		99.901305	11,343,546.43	99.550900	11,303,758.80	-39,787.63	0.70
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					2.10389	15 Aug 2025		
		Local	99,044.120	100.000000	99,044.12	100.115000	99,158.02	113.90	0.01
Original Face:		Base	2,270,951.000	100.000000	99,044.12	100.115000	99,158.02	113.90	0.01
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.45611	25 Jan 2029		
		Local	1,447,551.190	100.000000	1,447,551.19	98.090300	1,419,907.30	-27,643.89	0.09
Original Face:		Base	2,838,688.000	100.000000	1,447,551.19	98.090300	1,419,907.30	-27,643.89	0.09
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.991216	2,838,438.64	99.986800	2,838,313.29	-125.35	0.18
		Base		99.991216	2,838,438.64	99.986800	2,838,313.29	-125.35	0.18
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	2,838,688.000	99.907645	2,836,066.33	100.073200	2,840,765.92	4,699.59	0.18
		Base		99.907645	2,836,066.33	100.073200	2,840,765.92	4,699.59	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	100.091400	11,365,131.24	10,378.24	0.70
		Base		100.000000	11,354,753.00	100.091400	11,365,131.24	10,378.24	0.70
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.691853	4,984,592.64	99.691400	4,984,570.00	-22.64	0.31
		Base		99.691853	4,984,592.64	99.691400	4,984,570.00	-22.64	0.31
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.242035	4,962,101.77	97.300800	4,865,040.00	-97,061.77	0.30
		Base		99.242035	4,962,101.77	97.300800	4,865,040.00	-97,061.77	0.30
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		Local	10,000,000.000	100.043945	10,004,394.53	100.043945	10,004,394.53	0.00	0.62
		Base		100.043945	10,004,394.53	100.043945	10,004,394.53	0.00	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828T75	US TREASURY FRN 10/18 VAR					0.6856713	31 Oct 2018		
		Local	10,000,000.000	99.986165	9,998,616.54	100.008700	10,000,870.00	2,253.46	0.62
		Base		99.986165	9,998,616.54	100.008700	10,000,870.00	2,253.46	0.62
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
		Local	5,000,000.000	99.315270	4,965,763.52	99.281200	4,964,060.00	-1,703.52	0.31
		Base		99.315270	4,965,763.52	99.281200	4,964,060.00	-1,703.52	0.31
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.052615	10,005,261.48	100.050800	10,005,080.00	-181.48	0.62
		Base		100.052615	10,005,261.48	100.050800	10,005,080.00	-181.48	0.62
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.668826	2,829,287.01	99.511700	2,824,826.69	-4,460.32	0.18
		Base		99.668826	2,829,287.01	99.511700	2,824,826.69	-4,460.32	0.18
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.520419	3,980,816.75	99.744000	3,989,760.00	8,943.25	0.25
		Base		99.520419	3,980,816.75	99.744000	3,989,760.00	8,943.25	0.25
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	104.342175	5,923,897.58	104.259500	5,919,203.83	-4,693.75	0.37
		Base		104.342175	5,923,897.58	104.259500	5,919,203.83	-4,693.75	0.37
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	100.379500	5,698,921.64	21,545.64	0.35
		Base		100.000000	5,677,376.00	100.379500	5,698,921.64	21,545.64	0.35
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	99.929700	4,538,708.04	-3,192.96	0.28
		Base		100.000000	4,541,901.00	99.929700	4,538,708.04	-3,192.96	0.28
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.865030	4,993,251.51	99.938000	4,996,900.00	3,648.49	0.31
		Base		99.865030	4,993,251.51	99.938000	4,996,900.00	3,648.49	0.31
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	10,591,361.270	100.000000	10,591,361.27	99.973360	10,588,539.73	-2,821.54	0.66
Original Face:		Base	20,000,000.000	100.000000	10,591,361.27	99.973360	10,588,539.73	-2,821.54	0.66

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					1.10389	15 Jul 2019		
		Local	5,921,958.600	100.000000	5,921,958.60	100.095570	5,927,618.22	5,659.62	0.37
Original Face:		Base	12,000,000.000	100.000000	5,921,958.60	100.095570	5,927,618.22	5,659.62	0.37
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		Local	728,747.500	100.000000	728,747.50	100.000040	728,747.79	0.29	0.05
Original Face:		Base	10,000,000.000	100.000000	728,747.50	100.000040	728,747.79	0.29	0.05
US DOLLAR Total									
		Local	735,172,947.230		737,747,910.88		733,477,688.11	-4,270,222.77	45.44
Original Face:		Base	537,233,292.000		737,747,910.88		733,477,688.11	-4,270,222.77	45.44
FIXED INCOME Total									
		Base	735,172,947.230		737,747,910.88		733,477,688.11	-4,270,222.77	45.44
Original Face:			537,233,292.000						

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Books Closed

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,615,843,874.580	Base	1,618,018,713.68		1,613,806,871.40	-4,211,842.28	100.00
Original Face:		537,233,292.000						

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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								
		233,088.450	Local	1.000000	233,088.45	1.000000	233,088.45	0.00	0.23
			Base	1.000000	233,088.45	1.000000	233,088.45	0.00	0.23
US DOLLAR Total									
		233,088.450	Local		233,088.45		233,088.45	0.00	0.23
			Base		233,088.45		233,088.45	0.00	0.23
CASH Total									
		233,088.450	Base		233,088.45		233,088.45	0.00	0.23
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.8288802	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	99.958384	999,583.84	100.066030	1,000,660.30	1,076.46	0.97
			Base	99.958384	999,583.84	100.066030	1,000,660.30	1,076.46	0.97
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		3,000,000.000	Local	99.943192	2,998,295.75	98.767000	2,963,010.00	-35,285.75	2.87
			Base	99.943192	2,998,295.75	98.767000	2,963,010.00	-35,285.75	2.87
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		2,000,000.000	Local	99.986710	1,999,734.19	99.234300	1,984,686.00	-15,048.19	1.92
			Base	99.986710	1,999,734.19	99.234300	1,984,686.00	-15,048.19	1.92
459200HX2	IBM CORP SR UNSECURED 11/21 VAR					1.46094	06 Nov 2021		
		1,000,000.000	Local	100.302098	1,003,020.98	100.021400	1,000,214.00	-2,806.98	0.97
			Base	100.302098	1,003,020.98	100.021400	1,000,214.00	-2,806.98	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.69622	22 Mar 2018		
		Local	550,000.000	100.215509	551,185.30	100.203000	551,116.50	-68.80	0.53
		Base		100.215509	551,185.30	100.203000	551,116.50	-68.80	0.53
US DOLLAR Total									
		Local	7,699,306.450		7,701,126.52		7,649,038.04	-52,088.48	7.40
		Base			7,701,126.52		7,649,038.04	-52,088.48	7.40
CASH EQUIVALENT Total									
		Base	7,699,306.450		7,701,126.52		7,649,038.04	-52,088.48	7.40
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	99.998893	539,994.02	100.063260	540,341.60	347.58	0.52
Original Face:		Base	540,000.000	99.998893	539,994.02	100.063260	540,341.60	347.58	0.52
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997671	324,992.43	100.226890	325,737.39	744.96	0.32
Original Face:		Base	325,000.000	99.997671	324,992.43	100.226890	325,737.39	744.96	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.995078	484,976.13	100.165690	485,803.60	827.47	0.47
Original Face:		Base	485,000.000	99.995078	484,976.13	100.165690	485,803.60	827.47	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.66094	05 Nov 2018		
		Local	1,105,000.000	100.087149	1,105,963.00	100.639700	1,112,068.69	6,105.69	1.08
		Base		100.087149	1,105,963.00	100.639700	1,112,068.69	6,105.69	1.08
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.915798	474,600.04	98.222500	466,556.88	-8,043.16	0.45
		Base		99.915798	474,600.04	98.222500	466,556.88	-8,043.16	0.45
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.516507	1,393,231.10	99.625000	1,394,750.00	1,518.90	1.35
		Base		99.516507	1,393,231.10	99.625000	1,394,750.00	1,518.90	1.35

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05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		650,000.000	Local	99.991745	649,946.34	99.953910	649,700.42	-245.92	0.63
	Original Face:	650,000.000	Base	99.991745	649,946.34	99.953910	649,700.42	-245.92	0.63
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		1,185,000.000	Local	99.285763	1,176,536.29	99.028070	1,173,482.63	-3,053.66	1.14
	Original Face:	1,185,000.000	Base	99.285763	1,176,536.29	99.028070	1,173,482.63	-3,053.66	1.14
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					1.37206	14 Feb 2017		
		500,000.000	Local	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		
		1,290,000.000	Local	100.006935	1,290,089.46	100.093300	1,291,203.57	1,114.11	1.25
			Base	100.006935	1,290,089.46	100.093300	1,291,203.57	1,114.11	1.25
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.44594	01 Aug 2018		
		1,150,000.000	Local	100.014378	1,150,165.35	100.321200	1,153,693.80	3,528.45	1.12
			Base	100.014378	1,150,165.35	100.321200	1,153,693.80	3,528.45	1.12
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.29622	22 May 2018		
		1,000,000.000	Local	99.830541	998,305.41	100.150100	1,001,501.00	3,195.59	0.97
			Base	99.830541	998,305.41	100.150100	1,001,501.00	3,195.59	0.97
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		808,000.000	Local	99.968828	807,748.13	99.973400	807,785.07	36.94	0.78
			Base	99.968828	807,748.13	99.973400	807,785.07	36.94	0.78
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		600,000.000	Local	100.149937	600,899.62	99.904500	599,427.00	-1,472.62	0.58
			Base	100.149937	600,899.62	99.904500	599,427.00	-1,472.62	0.58
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		590,000.000	Local	99.944266	589,671.17	99.911400	589,477.26	-193.91	0.57
			Base	99.944266	589,671.17	99.911400	589,477.26	-193.91	0.57
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.65344	15 Mar 2019		
		1,100,000.000	Local	100.673443	1,107,407.87	101.283600	1,114,119.60	6,711.73	1.08
			Base	100.673443	1,107,407.87	101.283600	1,114,119.60	6,711.73	1.08

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09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	573,260.090	100.013788	573,339.13	99.928950	572,852.79	-486.34	0.55
Original Face:		Base	1,390,000.000	100.013788	573,339.13	99.928950	572,852.79	-486.34	0.55
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.979159	289,939.56	99.500570	288,551.65	-1,387.91	0.28
Original Face:		Base	290,000.000	99.979159	289,939.56	99.500570	288,551.65	-1,387.91	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.977769	259,942.20	99.593350	258,942.71	-999.49	0.25
Original Face:		Base	260,000.000	99.977769	259,942.20	99.593350	258,942.71	-999.49	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	519,911.290	99.978829	519,801.22	99.965800	519,733.48	-67.74	0.50
Original Face:		Base	1,210,000.000	99.978829	519,801.22	99.965800	519,733.48	-67.74	0.50
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	26,978.850	99.992735	26,976.89	99.976950	26,972.63	-4.26	0.03
Original Face:		Base	1,000,000.000	99.992735	26,976.89	99.976950	26,972.63	-4.26	0.03
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	948,640.540	99.836201	947,086.68	99.905840	947,747.30	660.62	0.92
Original Face:		Base	1,500,000.000	99.836201	947,086.68	99.905840	947,747.30	660.62	0.92
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.980942	189,963.79	99.011080	188,121.05	-1,842.74	0.18
Original Face:		Base	190,000.000	99.980942	189,963.79	99.011080	188,121.05	-1,842.74	0.18
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.997452	329,991.59	100.055550	330,183.32	191.73	0.32
Original Face:		Base	330,000.000	99.997452	329,991.59	100.055550	330,183.32	191.73	0.32
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.363021	1,003,630.21	99.953220	999,532.20	-4,098.01	0.97
Original Face:		Base	1,000,000.000	100.363021	1,003,630.21	99.953220	999,532.20	-4,098.01	0.97
14041NFH9	CAPITAL ONE MULTI ASSET EXECUT COMET 2016 A6 A6					1.82	15 Sep 2022		
		Local	935,000.000	99.985714	934,866.43	99.693330	932,132.64	-2,733.79	0.90
Original Face:		Base	935,000.000	99.985714	934,866.43	99.693330	932,132.64	-2,733.79	0.90

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14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.995639	664,971.00	100.088200	665,586.53	615.53	0.64
		Base		99.995639	664,971.00	100.088200	665,586.53	615.53	0.64
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.235678	1,303,063.82	100.001000	1,300,013.00	-3,050.82	1.26
		Base		100.235678	1,303,063.82	100.001000	1,300,013.00	-3,050.82	1.26
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.059821	1,000,598.21	99.774000	997,740.00	-2,858.21	0.97
		Base		100.059821	1,000,598.21	99.774000	997,740.00	-2,858.21	0.97
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.119200	370,441.04	441.04	0.36
		Base		100.000000	370,000.00	100.119200	370,441.04	441.04	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	99.589300	1,095,482.30	-4,517.70	1.06
		Base		100.000000	1,100,000.00	99.589300	1,095,482.30	-4,517.70	1.06
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					1.22167	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.000000	600,000.00	0.00	0.58
		Base		100.000000	600,000.00	100.000000	600,000.00	0.00	0.58
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.27344	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.219100	1,403,067.40	3,067.40	1.36
		Base		100.000000	1,400,000.00	100.219100	1,403,067.40	3,067.40	1.36
17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.977414	1,729,609.27	99.996130	1,729,933.05	323.78	1.67
Original Face:		Base	1,730,000.000	99.977414	1,729,609.27	99.996130	1,729,933.05	323.78	1.67
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.918171	589,517.21	100.512400	593,023.16	3,505.95	0.57
		Base		99.918171	589,517.21	100.512400	593,023.16	3,505.95	0.57
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.943756	659,628.79	99.335500	655,614.30	-4,014.49	0.63
		Base		99.943756	659,628.79	99.335500	655,614.30	-4,014.49	0.63

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19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.360530	441,586.33	100.377300	441,660.12	73.79	0.43
		Base		100.360530	441,586.33	100.377300	441,660.12	73.79	0.43
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.923952	709,460.06	100.133500	710,947.85	1,487.79	0.69
		Base		99.923952	709,460.06	100.133500	710,947.85	1,487.79	0.69
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.991829	2,119,826.77	98.858560	2,095,801.47	-24,025.30	2.03
Original Face:		Base	2,120,000.000	99.991829	2,119,826.77	98.858560	2,095,801.47	-24,025.30	2.03
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.24511	30 May 2019		
		Local	1,100,000.000	99.966429	1,099,630.72	100.000000	1,100,000.00	369.28	1.06
		Base		99.966429	1,099,630.72	100.000000	1,100,000.00	369.28	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.909892	304,725.17	100.096300	305,293.72	568.55	0.30
		Base		99.909892	304,725.17	100.096300	305,293.72	568.55	0.30
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					1.14639	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.24
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					1.09039	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.928000	999,280.00	-720.00	0.97
		Base		100.000000	1,000,000.00	99.928000	999,280.00	-720.00	0.97
30231GAD4	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819					1.819	15 Mar 2019		
		Local	1,200,000.000	100.311000	1,203,732.00	100.164100	1,201,969.20	-1,762.80	1.16
		Base		100.311000	1,203,732.00	100.164100	1,201,969.20	-1,762.80	1.16
30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.924890	999,248.90	99.976300	999,763.00	514.10	0.97
		Base		99.924890	999,248.90	99.976300	999,763.00	514.10	0.97
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	595,334.100	101.674109	605,300.64	101.009360	601,343.16	-3,957.48	0.58
Original Face:		Base	1,419,000.000	101.674109	605,300.64	101.009360	601,343.16	-3,957.48	0.58

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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	99.365500	2,782,234.00	-14,882.00	2.69
		Base		99.897000	2,797,116.00	99.365500	2,782,234.00	-14,882.00	2.69
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	98.716500	1,085,881.50	-14,118.50	1.05
		Base		100.000000	1,100,000.00	98.716500	1,085,881.50	-14,118.50	1.05
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	262,890.920	100.968520	265,437.07	100.164220	263,322.64	-2,114.43	0.25
Original Face:		Base	1,000,000.000	100.968520	265,437.07	100.164220	263,322.64	-2,114.43	0.25
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	123,827.930	101.416062	125,581.41	100.906230	124,950.10	-631.31	0.12
Original Face:		Base	1,000,000.000	101.416062	125,581.41	100.906230	124,950.10	-631.31	0.12
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	249,725.630	101.762642	254,127.40	102.153831	255,104.30	976.90	0.25
Original Face:		Base	485,000.000	101.762642	254,127.40	102.153831	255,104.30	976.90	0.25
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	35,453.540	103.541480	36,709.12	101.519490	35,992.25	-716.87	0.03
Original Face:		Base	281,000.000	103.541480	36,709.12	101.519490	35,992.25	-716.87	0.03
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	26,812.530	100.613967	26,977.15	100.395040	26,918.45	-58.70	0.03
Original Face:		Base	550,000.000	100.613967	26,977.15	100.395040	26,918.45	-58.70	0.03
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,365,305.950	101.443220	2,399,442.53	101.033435	2,389,749.85	-9,692.68	2.31
Original Face:		Base	5,000,000.000	101.443220	2,399,442.53	101.033435	2,389,749.85	-9,692.68	2.31
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.994990	1,199,939.88	100.025100	1,200,301.20	361.32	1.16
		Base		99.994990	1,199,939.88	100.025100	1,200,301.20	361.32	1.16
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.58706	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.026500	360,095.40	95.40	0.35
		Base		100.000000	360,000.00	100.026500	360,095.40	95.40	0.35

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31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	16,254.060	100.004737	16,254.83	99.981160	16,251.00	-3.83	0.02
Original Face:		Base	780,000.000	100.004737	16,254.83	99.981160	16,251.00	-3.83	0.02
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	254,405.050	99.972768	254,335.77	99.927690	254,221.09	-114.68	0.25
Original Face:		Base	500,000.000	99.972768	254,335.77	99.927690	254,221.09	-114.68	0.25
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	34,606.700	99.995174	34,605.03	99.975370	34,598.18	-6.85	0.03
Original Face:		Base	450,000.000	99.995174	34,605.03	99.975370	34,598.18	-6.85	0.03
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	1,029,872.750	100.000000	1,029,872.75	99.908710	1,028,932.58	-940.17	1.00
Original Face:		Base	1,050,000.000	100.000000	1,029,872.75	99.908710	1,028,932.58	-940.17	1.00
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.986195	994,862.64	100.034280	995,341.09	478.45	0.96
Original Face:		Base	995,000.000	99.986195	994,862.64	100.034280	995,341.09	478.45	0.96
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	100.038068	1,100,418.75	100.038068	1,100,418.75	0.00	1.07
		Base		100.038068	1,100,418.75	100.038068	1,100,418.75	0.00	1.07
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.998562	574,991.73	99.970400	574,829.80	-161.93	0.56
		Base		99.998562	574,991.73	99.970400	574,829.80	-161.93	0.56
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.68	15 Apr 2020		
		Local	750,000.000	100.071688	750,537.66	101.548100	761,610.75	11,073.09	0.74
		Base		100.071688	750,537.66	101.548100	761,610.75	11,073.09	0.74
375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.062330	1,000,623.30	100.377500	1,003,775.00	3,151.70	0.97
		Base		100.062330	1,000,623.30	100.377500	1,003,775.00	3,151.70	0.97
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	319,830.890	101.500327	324,629.40	100.689060	322,034.72	-2,594.68	0.31
Original Face:		Base	2,750,000.000	101.500327	324,629.40	100.689060	322,034.72	-2,594.68	0.31

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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	99.916800	679,434.24	-565.76	0.66
		Base		100.000000	680,000.00	99.916800	679,434.24	-565.76	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.976006	629,848.84	99.970800	629,816.04	-32.80	0.61
		Base		99.976006	629,848.84	99.970800	629,816.04	-32.80	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	29,959.500	99.998131	29,958.94	99.973130	29,951.45	-7.49	0.03
Original Face:		Base	440,000.000	99.998131	29,958.94	99.973130	29,951.45	-7.49	0.03
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	715,831.100	99.831565	714,625.39	99.893590	715,069.38	443.99	0.69
Original Face:		Base	800,000.000	99.831565	714,625.39	99.893590	715,069.38	443.99	0.69
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	118,260.230	99.988255	118,246.34	99.915980	118,160.87	-85.47	0.11
Original Face:		Base	440,000.000	99.988255	118,246.34	99.915980	118,160.87	-85.47	0.11
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998434	434,993.19	99.844980	434,325.66	-667.53	0.42
Original Face:		Base	435,000.000	99.998434	434,993.19	99.844980	434,325.66	-667.53	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.925477	1,498,882.16	99.075300	1,486,129.50	-12,752.66	1.44
		Base		99.925477	1,498,882.16	99.075300	1,486,129.50	-12,752.66	1.44
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.948732	999,487.32	99.954700	999,547.00	59.68	0.97
		Base		99.948732	999,487.32	99.954700	999,547.00	59.68	0.97
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	48,928.680	99.997118	48,927.27	99.963280	48,910.71	-16.56	0.05
Original Face:		Base	305,000.000	99.997118	48,927.27	99.963280	48,910.71	-16.56	0.05
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	327,633.500	99.994839	327,616.59	99.947440	327,461.30	-155.29	0.32
Original Face:		Base	460,000.000	99.994839	327,616.59	99.947440	327,461.30	-155.29	0.32

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44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		565,000.000	Local	99.993150	564,961.30	99.817030	563,966.22	-995.08	0.55
Original Face:		565,000.000	Base	99.993150	564,961.30	99.817030	563,966.22	-995.08	0.55
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		443,556.720	Local	99.934033	443,264.12	99.925210	443,224.98	-39.14	0.43
Original Face:		950,000.000	Base	99.934033	443,264.12	99.925210	443,224.98	-39.14	0.43
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		395,000.000	Local	99.987076	394,948.95	100.041210	395,162.78	213.83	0.38
Original Face:		395,000.000	Base	99.987076	394,948.95	100.041210	395,162.78	213.83	0.38
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		500,000.000	Local	100.147564	500,737.82	100.150300	500,751.50	13.68	0.48
			Base	100.147564	500,737.82	100.150300	500,751.50	13.68	0.48
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		1,000,000.000	Local	99.888407	998,884.07	99.772700	997,727.00	-1,157.07	0.97
			Base	99.888407	998,884.07	99.772700	997,727.00	-1,157.07	0.97
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.52039	28 Jan 2019		
		1,251,000.000	Local	99.050893	1,239,126.67	100.321100	1,255,016.96	15,890.29	1.21
			Base	99.050893	1,239,126.67	100.321100	1,255,016.96	15,890.29	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.09233	29 Oct 2020		
		500,000.000	Local	102.159044	510,795.22	101.810100	509,050.50	-1,744.72	0.49
			Base	102.159044	510,795.22	101.810100	509,050.50	-1,744.72	0.49
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		403,308.760	Local	99.979157	403,224.70	99.956970	403,135.22	-89.48	0.39
Original Face:		1,600,000.000	Base	99.979157	403,224.70	99.956970	403,135.22	-89.48	0.39
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		340,000.000	Local	99.976644	339,920.59	100.096900	340,329.46	408.87	0.33
			Base	99.976644	339,920.59	100.096900	340,329.46	408.87	0.33
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		1,250,000.000	Local	100.236537	1,252,956.71	100.058100	1,250,726.25	-2,230.46	1.21
			Base	100.236537	1,252,956.71	100.058100	1,250,726.25	-2,230.46	1.21

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494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.995730	899,961.57	99.428100	894,852.90	-5,108.67	0.87
		Base		99.995730	899,961.57	99.428100	894,852.90	-5,108.67	0.87
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.917365	1,368,867.90	98.762000	1,353,039.40	-15,828.50	1.31
		Base		99.917365	1,368,867.90	98.762000	1,353,039.40	-15,828.50	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	0.97
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.97
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.993761	589,963.19	100.052800	590,311.52	348.33	0.57
		Base		99.993761	589,963.19	100.052800	590,311.52	348.33	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.123895	1,001,238.95	99.828700	998,287.00	-2,951.95	0.97
		Base		100.123895	1,001,238.95	99.828700	998,287.00	-2,951.95	0.97
58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.987810	839,897.60	99.195360	833,241.02	-6,656.58	0.81
Original Face:		Base	840,000.000	99.987810	839,897.60	99.195360	833,241.02	-6,656.58	0.81
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	578,732.980	99.994312	578,700.06	99.911220	578,219.18	-480.88	0.56
Original Face:		Base	1,530,000.000	99.994312	578,700.06	99.911220	578,219.18	-480.88	0.56
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.889725	599,338.35	99.967940	599,807.64	469.29	0.58
Original Face:		Base	600,000.000	99.889725	599,338.35	99.967940	599,807.64	469.29	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.26872	18 May 2018		
		Local	1,000,000.000	100.081083	1,000,810.83	100.388300	1,003,883.00	3,072.17	0.97
		Base		100.081083	1,000,810.83	100.388300	1,003,883.00	3,072.17	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.938777	989,393.89	99.920100	989,208.99	-184.90	0.96
		Base		99.938777	989,393.89	99.920100	989,208.99	-184.90	0.96

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594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.910733	659,410.84	98.655300	651,124.98	-8,285.86	0.63
		Base		99.910733	659,410.84	98.655300	651,124.98	-8,285.86	0.63
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.056603	1,000,566.03	100.149000	1,001,490.00	923.97	0.97
		Base		100.056603	1,000,566.03	100.149000	1,001,490.00	923.97	0.97
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	204,775.240	99.901389	204,573.31	99.929340	204,630.55	57.24	0.20
Original Face:		Base	1,500,000.000	99.901389	204,573.31	99.929340	204,630.55	57.24	0.20
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	173,210.750	99.966422	173,152.59	99.916040	173,065.32	-87.27	0.17
Original Face:		Base	785,000.000	99.966422	173,152.59	99.916040	173,065.32	-87.27	0.17
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	979,855.060	99.900813	978,883.17	99.841830	978,305.22	-577.95	0.95
Original Face:		Base	1,150,000.000	99.900813	978,883.17	99.841830	978,305.22	-577.95	0.95
65477WAC0	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 B A3					1.11	15 May 2019		
		Local	987,160.260	99.996094	987,121.70	99.924980	986,419.69	-702.01	0.95
Original Face:		Base	1,400,000.000	99.996094	987,121.70	99.924980	986,419.69	-702.01	0.95
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.939402	999,394.02	100.023700	1,000,237.00	842.98	0.97
		Base		99.939402	999,394.02	100.023700	1,000,237.00	842.98	0.97
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.46	15 Jan 2019		
		Local	500,000.000	100.368246	501,841.23	100.815500	504,077.50	2,236.27	0.49
		Base		100.368246	501,841.23	100.815500	504,077.50	2,236.27	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.995492	499,977.46	100.050600	500,253.00	275.54	0.48
		Base		99.995492	499,977.46	100.050600	500,253.00	275.54	0.48
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.35067	01 Jun 2018		
		Local	1,400,000.000	99.926286	1,398,968.00	100.145500	1,402,037.00	3,069.00	1.36
		Base		99.926286	1,398,968.00	100.145500	1,402,037.00	3,069.00	1.36

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69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.879944	249,699.86	98.639500	246,598.75	-3,101.11	0.24
		Base		99.879944	249,699.86	98.639500	246,598.75	-3,101.11	0.24
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.981639	794,854.03	99.978800	794,831.46	-22.57	0.77
		Base		99.981639	794,854.03	99.978800	794,831.46	-22.57	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.962948	384,857.35	99.962800	384,856.78	-0.57	0.37
		Base		99.962948	384,857.35	99.962800	384,856.78	-0.57	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.939541	554,664.45	99.890400	554,391.72	-272.73	0.54
		Base		99.939541	554,664.45	99.890400	554,391.72	-272.73	0.54
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	98.416200	265,723.74	-4,276.26	0.26
		Base		100.000000	270,000.00	98.416200	265,723.74	-4,276.26	0.26
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.991376	1,499,870.64	99.978300	1,499,674.50	-196.14	1.45
		Base		99.991376	1,499,870.64	99.978300	1,499,674.50	-196.14	1.45
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.797000	498,985.00	99.855400	499,277.00	292.00	0.48
		Base		99.797000	498,985.00	99.855400	499,277.00	292.00	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.620142	996,201.42	99.544100	995,441.00	-760.42	0.96
		Base		99.620142	996,201.42	99.544100	995,441.00	-760.42	0.96
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.996470	299,989.41	100.013100	300,039.30	49.89	0.29
		Base		99.996470	299,989.41	100.013100	300,039.30	49.89	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.973865	704,815.75	99.724900	703,060.55	-1,755.20	0.68
		Base		99.973865	704,815.75	99.724900	703,060.55	-1,755.20	0.68

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88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.929221	1,533,913.54	99.965900	1,534,476.57	563.03	1.49
		Base		99.929221	1,533,913.54	99.965900	1,534,476.57	563.03	1.49
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	510,689.520	99.997374	510,676.11	99.938550	510,375.70	-300.41	0.49
Original Face:		Base	1,120,000.000	99.997374	510,676.11	99.938550	510,375.70	-300.41	0.49
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.987481	319,959.94	99.254070	317,613.02	-2,346.92	0.31
Original Face:		Base	320,000.000	99.987481	319,959.94	99.254070	317,613.02	-2,346.92	0.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	95,258.730	99.998992	95,257.77	99.956300	95,217.10	-40.67	0.09
Original Face:		Base	830,000.000	99.998992	95,257.77	99.956300	95,217.10	-40.67	0.09
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.993471	999,934.71	99.948100	999,481.00	-453.71	0.97
		Base		99.993471	999,934.71	99.948100	999,481.00	-453.71	0.97
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.926084	699,482.59	99.956800	699,697.60	215.01	0.68
		Base		99.926084	699,482.59	99.956800	699,697.60	215.01	0.68
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.293280	802,346.24	100.261300	802,090.40	-255.84	0.78
		Base		100.293280	802,346.24	100.261300	802,090.40	-255.84	0.78
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.23594	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.252800	686,731.68	1,731.68	0.66
		Base		100.000000	685,000.00	100.252800	686,731.68	1,731.68	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.956459	204,910.74	100.018500	205,037.93	127.19	0.20
		Base		99.956459	204,910.74	100.018500	205,037.93	127.19	0.20
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.854902	1,035,495.33	99.764100	1,034,553.72	-941.61	1.00
		Base		99.854902	1,035,495.33	99.764100	1,034,553.72	-941.61	1.00

& 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
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.974842	284,928.30	99.985800	284,959.53	31.23	0.28
		Base		99.974842	284,928.30	99.985800	284,959.53	31.23	0.28
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	226,540.100	99.980617	226,496.19	99.904080	226,322.80	-173.39	0.22
Original Face:		Base	1,725,000.000	99.980617	226,496.19	99.904080	226,322.80	-173.39	0.22
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.28167	04 Mar 2021		
		Local	500,000.000	102.827768	514,138.84	102.146900	510,734.50	-3,404.34	0.49
		Base		102.827768	514,138.84	102.146900	510,734.50	-3,404.34	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.902935	722,298.22	99.880200	722,133.85	-164.37	0.70
		Base		99.902935	722,298.22	99.880200	722,133.85	-164.37	0.70
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.006509	1,200,078.11	99.974100	1,199,689.20	-388.91	1.16
		Base		100.006509	1,200,078.11	99.974100	1,199,689.20	-388.91	1.16
US DOLLAR Total									
		Local	95,495,811.950		95,554,746.79		95,442,337.56	-112,409.23	92.37
Original Face:		Base	49,590,000.000		95,554,746.79		95,442,337.56	-112,409.23	92.37
FIXED INCOME Total									
		Base	95,495,811.950		95,554,746.79		95,442,337.56	-112,409.23	92.37
Original Face:			49,590,000.000						

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		103,428,206.850	Base	103,488,961.76		103,324,464.05	-164,497.71	100.00
Original Face:		49,590,000.000						

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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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KC2	WI TREASURY SEC. 01/17 0.00000					0.323	12 Jan 2017		
		20,000,000.000	Local	99.990131	19,998,026.11	99.990131	19,998,026.11	0.00	1.97
			Base	99.990131	19,998,026.11	99.990131	19,998,026.11	0.00	1.97
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		10,000,000.000	Local	99.901333	9,990,133.33	99.901333	9,990,133.33	0.00	0.98
			Base	99.901333	9,990,133.33	99.901333	9,990,133.33	0.00	0.98
978UHK000	DAIWA CAPITAL MARKETS REPO					0.35	03 Jan 2017		
		24,317,481.060	Local	100.000000	24,317,481.06	100.000000	24,317,481.06	0.00	2.39
			Base	100.000000	24,317,481.06	100.000000	24,317,481.06	0.00	2.39
979QHR003	SOUTH STREET REPO					0.35	03 Jan 2017		
		46,484,559.190	Local	100.000000	46,484,559.19	100.000000	46,484,559.19	0.00	4.57
			Base	100.000000	46,484,559.19	100.000000	46,484,559.19	0.00	4.57
979QHR003	SOUTH STREET REPO					0.4	03 Jan 2017		
		43,851,531.050	Local	100.000000	43,851,531.05	100.000000	43,851,531.05	0.00	4.31
			Base	100.000000	43,851,531.05	100.000000	43,851,531.05	0.00	4.31
979QHT009	WELLS FARGO REPO					0.45	03 Jan 2017		
		15,795,725.600	Local	100.000000	15,795,725.60	100.000000	15,795,725.60	0.00	1.55
			Base	100.000000	15,795,725.60	100.000000	15,795,725.60	0.00	1.55
US DOLLAR Total									
		160,449,296.900	Local		160,437,456.34		160,437,456.34	0.00	15.77
			Base		160,437,456.34		160,437,456.34	0.00	15.77
CASH EQUIVALENT Total									
		160,449,296.900	Base		160,437,456.34		160,437,456.34	0.00	15.77
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
		Local	0.000	0.000000	-0.16	0.000000	0.00	0.16	0.00
		Base		0.000000	-0.16	0.000000	0.00	0.16	0.00
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	20,000,000.000	99.945750	19,989,150.00	99.945750	19,989,150.00	0.00	1.96
		Base		99.945750	19,989,150.00	99.945750	19,989,150.00	0.00	1.96
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	14,509,543.330	105.397862	15,292,748.51	103.019316	14,947,632.29	-345,116.22	1.47
	Original Face:	Base	24,487,993.000	105.397862	15,292,748.51	103.019316	14,947,632.29	-345,116.22	1.47
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,956,613.900	105.286421	5,218,641.39	103.009428	5,105,779.63	-112,861.76	0.50
	Original Face:	Base	10,000,000.000	105.286421	5,218,641.39	103.009428	5,105,779.63	-112,861.76	0.50
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.11122	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.585700	20,117,140.00	117,140.00	1.98
		Base		100.000000	20,000,000.00	100.585700	20,117,140.00	117,140.00	1.98
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.740500	9,974,050.00	99.734000	9,973,400.00	-650.00	0.98
		Base		99.740500	9,974,050.00	99.734000	9,973,400.00	-650.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.210900	8,928,981.00	-71,019.00	0.88
		Base		100.000000	9,000,000.00	99.210900	8,928,981.00	-71,019.00	0.88
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	0.000	0.000000	-0.27	0.000000	0.00	0.27	0.00
		Base		0.000000	-0.27	0.000000	0.00	0.27	0.00
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	0.000	0.000000	-0.09	0.000000	0.00	0.09	0.00
		Base		0.000000	-0.09	0.000000	0.00	0.09	0.00
313384N88	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/16 0.00000					0.01	09 Nov 2016		
		Local	0.000	0.000000	-0.04	0.000000	0.00	0.04	0.00
		Base		0.000000	-0.04	0.000000	0.00	0.04	0.00
313384U98	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/16 0.00000					0.01	28 Dec 2016		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
313384YU7	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	30 Jun 2016		
		Local	0.000	0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		Local	0.000	0.000000	-0.17	0.000000	0.00	0.17	0.00
		Base		0.000000	-0.17	0.000000	0.00	0.17	0.00
313385AL0	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	11 Jan 2017		
		Local	30,000,000.000	99.989167	29,996,750.00	99.989167	29,996,750.00	0.00	2.95
		Base		99.989167	29,996,750.00	99.989167	29,996,750.00	0.00	2.95
313385AS5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	17 Jan 2017		
		Local	10,000,000.000	99.981778	9,998,177.78	99.981778	9,998,177.78	0.00	0.98
		Base		99.981778	9,998,177.78	99.981778	9,998,177.78	0.00	0.98
313385AT3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	18 Jan 2017		
		Local	30,000,000.000	99.979694	29,993,908.34	99.979694	29,993,908.34	0.00	2.95
		Base		99.979694	29,993,908.34	99.979694	29,993,908.34	0.00	2.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
313385BA3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.2624952	25 Jan 2017		
		Local	40,000,000.000	99.973000	39,989,200.00	99.973000	39,989,200.00	0.00	3.93
		Base		99.973000	39,989,200.00	99.973000	39,989,200.00	0.00	3.93
313385BC9	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	27 Jan 2017		
		Local	30,000,000.000	99.965911	29,989,773.34	99.965911	29,989,773.34	0.00	2.95
		Base		99.965911	29,989,773.34	99.965911	29,989,773.34	0.00	2.95
313385BH8	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	30,000,000.000	99.961250	29,988,375.00	99.961250	29,988,375.00	0.00	2.95
		Base		99.961250	29,988,375.00	99.961250	29,988,375.00	0.00	2.95
313385CD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	21 Feb 2017		
		Local	10,000,000.000	99.944750	9,994,475.00	99.944750	9,994,475.00	0.00	0.98
		Base		99.944750	9,994,475.00	99.944750	9,994,475.00	0.00	0.98
313385CS3	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	06 Mar 2017		
		Local	10,000,000.000	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.98
		Base		99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.98
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.788333	9,978,833.33	99.819700	9,981,970.00	3,136.67	0.98
		Base		99.788333	9,978,833.33	99.819700	9,981,970.00	3,136.67	0.98
313397BV2	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	13 Feb 2017		
		Local	10,000,000.000	99.957000	9,995,700.00	99.957000	9,995,700.00	0.00	0.98
		Base		99.957000	9,995,700.00	99.957000	9,995,700.00	0.00	0.98
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.01	03 Jul 2017		
		Local	20,000,000.000	99.730583	19,946,116.67	99.708400	19,941,680.00	-4,436.67	1.96
		Base		99.730583	19,946,116.67	99.708400	19,941,680.00	-4,436.67	1.96
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.83	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.107300	20,021,460.00	21,460.00	1.97
		Base		100.000000	20,000,000.00	100.107300	20,021,460.00	21,460.00	1.97
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	99.593900	9,959,390.00	-40,610.00	0.98
		Base		100.000000	10,000,000.00	99.593900	9,959,390.00	-40,610.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		20,000,000.000	Local	99.982153	19,996,430.64	99.609500	19,921,900.00	-74,530.64	1.96
			Base	99.982153	19,996,430.64	99.609500	19,921,900.00	-74,530.64	1.96
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.875	23 Nov 2018		
		20,000,000.000	Local	99.884607	19,976,921.41	100.093700	20,018,740.00	41,818.59	1.97
			Base	99.884607	19,976,921.41	100.093700	20,018,740.00	41,818.59	1.97
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		6,875,000.000	Local	100.000000	6,875,000.00	100.000400	6,875,027.50	27.50	0.68
			Base	100.000000	6,875,000.00	100.000400	6,875,027.50	27.50	0.68
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		7,350,000.000	Local	100.042759	7,353,142.76	99.917040	7,343,902.44	-9,240.32	0.72
			Base	100.042759	7,353,142.76	99.917040	7,343,902.44	-9,240.32	0.72
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					1.089	22 Jan 2021		
		10,000,000.000	Local	99.983777	9,998,377.67	100.636300	10,063,630.00	65,252.33	0.99
			Base	99.983777	9,998,377.67	100.636300	10,063,630.00	65,252.33	0.99
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					0.919	22 Jan 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.162900	5,008,145.00	8,145.00	0.49
			Base	100.000000	5,000,000.00	100.162900	5,008,145.00	8,145.00	0.49
3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					0.85389	15 Mar 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.176000	10,017,600.00	17,600.00	0.98
			Base	100.000000	10,000,000.00	100.176000	10,017,600.00	17,600.00	0.98
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					0.93611	24 Oct 2019		
		10,000,000.000	Local	100.000000	10,000,000.00	100.083100	10,008,310.00	8,310.00	0.98
			Base	100.000000	10,000,000.00	100.083100	10,008,310.00	8,310.00	0.98
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		5,700,000.000	Local	100.000000	5,700,000.00	99.731900	5,684,718.30	-15,281.70	0.56
			Base	100.000000	5,700,000.00	99.731900	5,684,718.30	-15,281.70	0.56
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		4,100,000.000	Local	100.000000	4,100,000.00	99.934400	4,097,310.40	-2,689.60	0.40
			Base	100.000000	4,100,000.00	99.934400	4,097,310.40	-2,689.60	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.978000	9,997,800.00	-2,200.00	0.98
		Base		100.000000	10,000,000.00	99.978000	9,997,800.00	-2,200.00	0.98
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.939400	19,987,880.00	-12,120.00	1.96
		Base		100.000000	20,000,000.00	99.939400	19,987,880.00	-12,120.00	1.96
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.457000	14,918,550.00	-81,450.00	1.47
		Base		100.000000	15,000,000.00	99.457000	14,918,550.00	-81,450.00	1.47
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	100.094792	8,007,583.38	100.049800	8,003,984.00	-3,599.38	0.79
		Base		100.094792	8,007,583.38	100.049800	8,003,984.00	-3,599.38	0.79
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.957944	8,996,215.00	100.138800	9,012,492.00	16,277.00	0.89
		Base		99.957944	8,996,215.00	100.138800	9,012,492.00	16,277.00	0.89
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.594900	9,959,490.00	-40,510.00	0.98
		Base		100.000000	10,000,000.00	99.594900	9,959,490.00	-40,510.00	0.98
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.507100	19,628,770.55	-97,229.45	1.93
		Base		100.000000	19,726,000.00	99.507100	19,628,770.55	-97,229.45	1.93
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,401,549.350	100.152323	1,403,684.23	100.692290	1,411,252.14	7,567.91	0.14
Original Face:		Base	5,000,000.000	100.152323	1,403,684.23	100.692290	1,411,252.14	7,567.91	0.14
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,392,424.970	99.733260	6,375,373.81	96.002210	6,136,869.24	-238,504.57	0.60
Original Face:		Base	11,452,445.000	99.733260	6,375,373.81	96.002210	6,136,869.24	-238,504.57	0.60

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.75	25 Aug 2042		
	7,343,234.140	Local	100.328191	7,367,333.94	93.924290	6,897,080.53	-470,253.41	0.68
Original Face:	11,058,708.000	Base	100.328191	7,367,333.94	93.924290	6,897,080.53	-470,253.41	0.68
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA				0.701778	25 Nov 2018		
	21,649,820.940	Local	99.787786	21,603,876.93	99.922340	21,633,007.69	29,130.76	2.13
Original Face:	26,125,000.000	Base	99.787786	21,603,876.93	99.922340	21,633,007.69	29,130.76	2.13
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA				0.90083	25 Apr 2020		
	4,175,515.800	Local	99.976587	4,174,538.18	100.121010	4,180,568.59	6,030.41	0.41
Original Face:	5,000,000.000	Base	99.976587	4,174,538.18	100.121010	4,180,568.59	6,030.41	0.41
3137A0UL7	FREDDIE MAC FHR 3716 PC				2.5	15 Apr 2038		
	1,356,085.100	Local	98.368001	1,333,953.80	101.454170	1,375,804.88	41,851.08	0.14
Original Face:	5,000,000.000	Base	98.368001	1,333,953.80	101.454170	1,375,804.88	41,851.08	0.14
3137A1X99	FREDDIE MAC FHR 3719 LE				4.0	15 Aug 2028		
	2,658.980	Local	102.309156	2,720.38	99.972670	2,658.25	-62.13	0.00
Original Face:	2,245,000.000	Base	102.309156	2,720.38	99.972670	2,658.25	-62.13	0.00
3137A6DT6	FREDDIE MAC FHR 3815 GD				4.0	15 Sep 2025		
	348,942.800	Local	102.174210	356,529.55	102.722750	358,443.64	1,914.09	0.04
Original Face:	5,000,000.000	Base	102.174210	356,529.55	102.722750	358,443.64	1,914.09	0.04
3137A7QE3	FREDDIE MAC FHR 3817 DA				4.0	15 Oct 2028		
	445,469.950	Local	101.940097	454,112.50	102.485110	456,540.37	2,427.87	0.04
Original Face:	5,000,000.000	Base	101.940097	454,112.50	102.485110	456,540.37	2,427.87	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.0	15 Jul 2041		
	4,281,773.700	Local	99.974131	4,280,666.03	99.099840	4,243,230.89	-37,435.14	0.42
Original Face:	10,000,000.000	Base	99.974131	4,280,666.03	99.099840	4,243,230.89	-37,435.14	0.42
3137APS27	FREDDIE MAC FHR 4053 PA				3.0	15 Apr 2040		
	2,786,558.800	Local	103.373588	2,880,565.82	101.329370	2,823,602.48	-56,963.34	0.28
Original Face:	10,000,000.000	Base	103.373588	2,880,565.82	101.329370	2,823,602.48	-56,963.34	0.28
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.0	15 Sep 2041		
	4,913,337.500	Local	100.846435	4,954,925.73	98.853850	4,857,023.28	-97,902.45	0.48
Original Face:	12,022,600.000	Base	100.846435	4,954,925.73	98.853850	4,857,023.28	-97,902.45	0.48

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	8,206,226.480	100.421660	8,240,828.86	96.859230	7,948,487.78	-292,341.08	0.78
Original Face:		Base	15,363,692.000	100.421660	8,240,828.86	96.859230	7,948,487.78	-292,341.08	0.78
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	11,867,971.920	101.948711	12,099,244.37	98.637760	11,706,301.66	-392,942.71	1.15
Original Face:		Base	24,000,000.000	101.948711	12,099,244.37	98.637760	11,706,301.66	-392,942.71	1.15
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	4,270,536.900	100.392653	4,287,305.31	99.177100	4,235,394.65	-51,910.66	0.42
Original Face:		Base	10,000,000.000	100.392653	4,287,305.31	99.177100	4,235,394.65	-51,910.66	0.42
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	13,181,402.980	100.881393	13,297,582.98	99.613750	13,130,489.81	-167,093.17	1.29
Original Face:		Base	29,723,368.000	100.881393	13,297,582.98	99.613750	13,130,489.81	-167,093.17	1.29
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,352,527.610	101.891135	2,397,017.09	98.176830	2,309,637.03	-87,380.06	0.23
Original Face:		Base	9,815,000.000	101.891135	2,397,017.09	98.176830	2,309,637.03	-87,380.06	0.23
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,646,873.270	100.246565	3,655,865.20	98.750270	3,601,297.20	-54,568.00	0.35
Original Face:		Base	4,690,000.000	100.246565	3,655,865.20	98.750270	3,601,297.20	-54,568.00	0.35
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,056,633.700	102.227585	2,102,446.97	100.327230	2,063,363.62	-39,083.35	0.20
Original Face:		Base	10,000,000.000	102.227585	2,102,446.97	100.327230	2,063,363.62	-39,083.35	0.20
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	1,988,577.860	111.524856	2,217,758.60	113.213760	2,251,343.77	33,585.17	0.22
Original Face:		Base	12,777,000.000	111.524856	2,217,758.60	113.213760	2,251,343.77	33,585.17	0.22
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	433,194.900	106.486674	461,294.84	107.385390	465,188.03	3,893.19	0.05
Original Face:		Base	10,000,000.000	106.486674	461,294.84	107.385390	465,188.03	3,893.19	0.05
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	632,166.000	104.817113	662,618.15	106.066180	670,514.33	7,896.18	0.07
Original Face:		Base	5,000,000.000	104.817113	662,618.15	106.066180	670,514.33	7,896.18	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
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,082,582.240	103.539360	1,120,898.72	103.979040	1,125,658.62	4,759.90	0.11
Original Face:		Base	16,000,000.000	103.539360	1,120,898.72	103.979040	1,125,658.62	4,759.90	0.11
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	113,307.500	101.599012	115,119.30	100.494100	113,867.35	-1,251.95	0.01
Original Face:		Base	10,000,000.000	101.599012	115,119.30	100.494100	113,867.35	-1,251.95	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	472,152.400	105.874792	499,890.37	106.709630	503,832.08	3,941.71	0.05
Original Face:		Base	5,000,000.000	105.874792	499,890.37	106.709630	503,832.08	3,941.71	0.05
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	99.133520	9,566,384.72	99.006100	9,554,088.65	-12,296.07	0.94
		Base		99.133520	9,566,384.72	99.006100	9,554,088.65	-12,296.07	0.94
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.133520	9,913,352.03	99.004300	9,900,430.00	-12,922.03	0.97
		Base		99.133520	9,913,352.03	99.004300	9,900,430.00	-12,922.03	0.97
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.308660	9,930,866.00	99.232600	9,923,260.00	-7,606.00	0.98
		Base		99.308660	9,930,866.00	99.232600	9,923,260.00	-7,606.00	0.98
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.308660	5,769,833.14	99.313500	5,770,114.35	281.21	0.57
		Base		99.308660	5,769,833.14	99.313500	5,770,114.35	281.21	0.57
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.133520	9,913,352.03	99.058500	9,905,850.00	-7,502.03	0.97
		Base		99.133520	9,913,352.03	99.058500	9,905,850.00	-7,502.03	0.97
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.880117	9,888,011.65	98.699100	9,869,910.00	-18,101.65	0.97
		Base		98.880117	9,888,011.65	98.699100	9,869,910.00	-18,101.65	0.97
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.294108	9,929,410.75	99.146900	9,914,690.00	-14,720.75	0.97
		Base		99.294108	9,929,410.75	99.146900	9,914,690.00	-14,720.75	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.308660	9,930,866.00	99.238300	9,923,830.00	-7,036.00	0.98
		Base		99.308660	9,930,866.00	99.238300	9,923,830.00	-7,036.00	0.98
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	99.111937	9,911,193.71	99.178500	9,917,850.00	6,656.29	0.97
		Base		99.111937	9,911,193.71	99.178500	9,917,850.00	6,656.29	0.97
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.895595	9,889,559.54	98.627500	9,862,750.00	-26,809.54	0.97
		Base		98.895595	9,889,559.54	98.627500	9,862,750.00	-26,809.54	0.97
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	2,838,122.090	103.130126	2,926,958.90	102.885487	2,920,015.73	-6,943.17	0.29
Original Face:		Base	9,875,825.000	103.130126	2,926,958.90	102.885487	2,920,015.73	-6,943.17	0.29
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	5,940,913.500	101.140755	6,008,684.75	98.993590	5,881,123.55	-127,561.20	0.58
Original Face:		Base	10,000,000.000	101.140755	6,008,684.75	98.993590	5,881,123.55	-127,561.20	0.58
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.696573	10,169,657.26	99.582250	9,958,225.00	-211,432.26	0.98
Original Face:		Base	10,000,000.000	101.696573	10,169,657.26	99.582250	9,958,225.00	-211,432.26	0.98
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		Local	10,000,000.000	100.677299	10,067,729.92	100.677299	10,067,729.92	0.00	0.99
		Base		100.677299	10,067,729.92	100.677299	10,067,729.92	0.00	0.99
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.242035	4,962,101.77	97.300800	4,865,040.00	-97,061.77	0.48
		Base		99.242035	4,962,101.77	97.300800	4,865,040.00	-97,061.77	0.48
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.092680	5,004,633.98	99.871100	4,993,555.00	-11,078.98	0.49
		Base		100.092680	5,004,633.98	99.871100	4,993,555.00	-11,078.98	0.49
912828S84	US TREASURY FRN 07/18 VAR					0.7297797	31 Jul 2018		
		Local	15,000,000.000	100.020657	15,003,098.51	100.087300	15,013,095.00	9,996.49	1.48
		Base		100.020657	15,003,098.51	100.087300	15,013,095.00	9,996.49	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
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
			10,000,000.000	Local	100.043945	10,004,394.53	100.043945	10,004,394.53	0.00	0.98
				Base	100.043945	10,004,394.53	100.043945	10,004,394.53	0.00	0.98
912828SJ0	US TREASURY N/B 02/17 0.875					0.875	28 Feb 2017		
			10,000,000.000	Local	100.064333	10,006,433.26	100.064333	10,006,433.26	0.00	0.98
				Base	100.064333	10,006,433.26	100.064333	10,006,433.26	0.00	0.98
912828T75	US TREASURY FRN 10/18 VAR					0.6856713	31 Oct 2018		
			10,000,000.000	Local	99.986165	9,998,616.54	100.008700	10,000,870.00	2,253.46	0.98
				Base	99.986165	9,998,616.54	100.008700	10,000,870.00	2,253.46	0.98
912828T83	US TREASURY N/B 10/18 0.75					0.75	31 Oct 2018		
			5,000,000.000	Local	99.315270	4,965,763.52	99.281200	4,964,060.00	-1,703.52	0.49
				Base	99.315270	4,965,763.52	99.281200	4,964,060.00	-1,703.52	0.49
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
			30,000,000.000	Local	100.060051	30,018,015.39	100.050800	30,015,240.00	-2,775.39	2.95
				Base	100.060051	30,018,015.39	100.050800	30,015,240.00	-2,775.39	2.95
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
			10,000,000.000	Local	99.972755	9,997,275.45	99.710900	9,971,090.00	-26,185.45	0.98
				Base	99.972755	9,997,275.45	99.710900	9,971,090.00	-26,185.45	0.98
US DOLLAR Total									
			858,857,718.610	Local		860,190,802.56		857,159,184.36	-3,031,618.20	84.23
	Original Face:		334,636,631.000	Base		860,190,802.56		857,159,184.36	-3,031,618.20	84.23
FIXED INCOME Total									
			858,857,718.610	Base		860,190,802.56		857,159,184.36	-3,031,618.20	84.23
	Original Face:		334,636,631.000							

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,019,307,015.510	Base	1,020,628,258.90		1,017,596,640.70	-3,031,618.20	100.00
Original Face:		334,636,631.000						

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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								
			341.540	Local	1.000000	341.54	1.000000	341.54	0.00	0.00
				Base	1.000000	341.54	1.000000	341.54	0.00	0.00
US DOLLAR Total									
			341.540	Local		341.54		341.54	0.00	0.00
				Base		341.54		341.54	0.00	0.00
CASH Total									
			341.540	Base		341.54		341.54	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JNR7	AMERICAN HONDA FINAN					0.65	25 Jan 2017		
			8,100,000.000	Local	99.956667	8,096,490.00	99.956667	8,096,490.00	0.00	0.65
				Base	99.956667	8,096,490.00	99.956667	8,096,490.00	0.00	0.65
02665JP61	AMERICAN HONDA FINAN					0.7	06 Feb 2017		
			25,000,000.000	Local	99.930000	24,982,500.00	99.930000	24,982,500.00	0.00	2.00
				Base	99.930000	24,982,500.00	99.930000	24,982,500.00	0.00	2.00
0347M2N44	ANGLESEA FDG PLC & ANG					0.8	04 Jan 2017		
			25,000,000.000	Local	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	2.00
				Base	99.993333	24,998,333.33	99.993333	24,998,333.33	0.00	2.00
03785DNQ5	APPLE INC					0.53	24 Jan 2017		
			30,000,000.000	Local	99.966139	29,989,841.67	99.966139	29,989,841.67	0.00	2.40
				Base	99.966139	29,989,841.67	99.966139	29,989,841.67	0.00	2.40
03785DQ74	APPLE INC					0.76	07 Mar 2017		
			20,000,000.000	Local	99.862778	19,972,555.56	99.862778	19,972,555.56	0.00	1.60
				Base	99.862778	19,972,555.56	99.862778	19,972,555.56	0.00	1.60

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06417JPP1	BANK OF NOVA SCOTIA/THE					0.85	23 Feb 2017		
		25,000,000.000	Local	99.874861	24,968,715.28	99.874861	24,968,715.28	0.00	2.00
			Base	99.874861	24,968,715.28	99.874861	24,968,715.28	0.00	2.00
06538BNB5	BANK TOKYO MIT UFJ NY					0.72	11 Jan 2017		
		20,000,000.000	Local	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	1.60
			Base	99.980000	19,996,000.00	99.980000	19,996,000.00	0.00	1.60
16677JNK8	CHEVRON CORP					0.54	19 Jan 2017		
		15,000,000.000	Local	99.973000	14,995,950.00	99.973000	14,995,950.00	0.00	1.20
			Base	99.973000	14,995,950.00	99.973000	14,995,950.00	0.00	1.20
16677JP67	CHEVRON CORP					0.53	06 Feb 2017		
		30,000,000.000	Local	99.947000	29,984,100.00	99.947000	29,984,100.00	0.00	2.40
			Base	99.947000	29,984,100.00	99.947000	29,984,100.00	0.00	2.40
17277ANL7	CISCO SYSTEMS INC					0.64	20 Jan 2017		
		15,750,000.000	Local	99.966222	15,744,680.00	99.966222	15,744,680.00	0.00	1.26
			Base	99.966222	15,744,680.00	99.966222	15,744,680.00	0.00	1.26
19121AN98	COCA-COLA COMPANY					0.63	09 Jan 2017		
		10,000,000.000	Local	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.80
			Base	99.986000	9,998,600.00	99.986000	9,998,600.00	0.00	0.80
19121ANK3	COCA-COLA COMPANY					0.52	19 Jan 2017		
		10,000,000.000	Local	99.974000	9,997,400.00	99.974000	9,997,400.00	0.00	0.80
			Base	99.974000	9,997,400.00	99.974000	9,997,400.00	0.00	0.80
19121AP88	COCA-COLA COMPANY					0.6	08 Feb 2017		
		10,000,000.000	Local	99.936667	9,993,666.67	99.936667	9,993,666.67	0.00	0.80
			Base	99.936667	9,993,666.67	99.936667	9,993,666.67	0.00	0.80
21684BP65	COOPERATIEVE CENTRALE					1.39706	25 Sep 2017		
		2,500,000.000	Local	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.20
			Base	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.20
24023GNB9	DCAT, LLC					0.87	11 Jan 2017		
		20,000,000.000	Local	99.975833	19,995,166.67	99.975833	19,995,166.67	0.00	1.60
			Base	99.975833	19,995,166.67	99.975833	19,995,166.67	0.00	1.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2546R2Q66	WALT DISNEY CO					0.69	06 Mar 2017		
		20,000,000.000	Local	99.877333	19,975,466.67	99.877333	19,975,466.67	0.00	1.60
			Base	99.877333	19,975,466.67	99.877333	19,975,466.67	0.00	1.60
30229APU7	EXXON MOBIL CORP					0.65	28 Feb 2017		
		25,000,000.000	Local	99.895278	24,973,819.44	99.895278	24,973,819.44	0.00	2.00
			Base	99.895278	24,973,819.44	99.895278	24,973,819.44	0.00	2.00
38102JN50	GOLDEN FUNDING CORP					0.65	05 Jan 2017		
		15,000,000.000	Local	99.992778	14,998,916.67	99.992778	14,998,916.67	0.00	1.20
			Base	99.992778	14,998,916.67	99.992778	14,998,916.67	0.00	1.20
38102JP82	GOLDEN FUNDING CORP					0.87	08 Feb 2017		
		10,000,000.000	Local	99.908167	9,990,816.67	99.908167	9,990,816.67	0.00	0.80
			Base	99.908167	9,990,816.67	99.908167	9,990,816.67	0.00	0.80
38346LNW2	GOTHAM FDG CORP					0.85	30 Jan 2017		
		25,000,000.000	Local	99.931528	24,982,881.94	99.931528	24,982,881.94	0.00	2.00
			Base	99.931528	24,982,881.94	99.931528	24,982,881.94	0.00	2.00
42786TN61	HERSHEY FOODS CORP					0.48	06 Jan 2017		
		15,000,000.000	Local	99.993333	14,999,000.00	99.993333	14,999,000.00	0.00	1.20
			Base	99.993333	14,999,000.00	99.993333	14,999,000.00	0.00	1.20
47816FNH0	JOHNSON & JOHNSON					0.59	17 Jan 2017		
		30,000,000.000	Local	99.973778	29,992,133.34	99.973778	29,992,133.34	0.00	2.40
			Base	99.973778	29,992,133.34	99.973778	29,992,133.34	0.00	2.40
52952LNH1	LEXINGTN PKR CAP CO LL					0.74	17 Jan 2017		
		30,000,000.000	Local	99.967111	29,990,133.33	99.967111	29,990,133.33	0.00	2.40
			Base	99.967111	29,990,133.33	99.967111	29,990,133.33	0.00	2.40
59515MN43	MICROSOFT CORP					0.63	04 Jan 2017		
		15,000,000.000	Local	99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	1.20
			Base	99.994750	14,999,212.50	99.994750	14,999,212.50	0.00	1.20
59515MNX9	MICROSOFT CORP					0.69	31 Jan 2017		
		15,000,000.000	Local	99.942500	14,991,375.00	99.942500	14,991,375.00	0.00	1.20
			Base	99.942500	14,991,375.00	99.942500	14,991,375.00	0.00	1.20

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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
59515MP17	MICROSOFT CORP					0.71	01 Feb 2017		
		20,000,000.000	Local	99.938861	19,987,772.22	99.938861	19,987,772.22	0.00	1.60
			Base	99.938861	19,987,772.22	99.938861	19,987,772.22	0.00	1.60
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	0.80
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.80
62455ANH6	MOUNTCLIFF					0.8	17 Jan 2017		
		25,000,000.000	Local	99.964444	24,991,111.11	99.964444	24,991,111.11	0.00	2.00
			Base	99.964444	24,991,111.11	99.964444	24,991,111.11	0.00	2.00
63743CN66	NATL RURAL UTIL COOP					0.65	06 Jan 2017		
		10,000,000.000	Local	99.990972	9,999,097.22	99.990972	9,999,097.22	0.00	0.80
			Base	99.990972	9,999,097.22	99.990972	9,999,097.22	0.00	0.80
63743CNH2	NATL RURAL UTIL COOP					0.64	17 Jan 2017		
		20,000,000.000	Local	99.971556	19,994,311.11	99.971556	19,994,311.11	0.00	1.60
			Base	99.971556	19,994,311.11	99.971556	19,994,311.11	0.00	1.60
63743CNH2	NATL RURAL UTIL COOP					0.72	17 Jan 2017		
		10,000,000.000	Local	99.968000	9,996,800.00	99.968000	9,996,800.00	0.00	0.80
			Base	99.968000	9,996,800.00	99.968000	9,996,800.00	0.00	0.80
66844CN42	NORTHWESTERN UNIVERS					0.56	04 Jan 2017		
		15,000,000.000	Local	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	1.20
			Base	99.995333	14,999,300.00	99.995333	14,999,300.00	0.00	1.20
66844CPE8	NORTHWESTERN UNIVERS					0.78	14 Feb 2017		
		14,250,000.000	Local	99.904667	14,236,415.00	99.904667	14,236,415.00	0.00	1.14
			Base	99.904667	14,236,415.00	99.904667	14,236,415.00	0.00	1.14
66844CPM0	NORTHWESTERN UNIVERS					0.83	21 Feb 2017		
		15,000,000.000	Local	99.882417	14,982,362.50	99.882417	14,982,362.50	0.00	1.20
			Base	99.882417	14,982,362.50	99.882417	14,982,362.50	0.00	1.20
77119LNW5	ROCHE HOLDING INC					0.49	30 Jan 2017		
		25,000,000.000	Local	99.960528	24,990,131.94	99.960528	24,990,131.94	0.00	2.00
			Base	99.960528	24,990,131.94	99.960528	24,990,131.94	0.00	2.00

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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
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.352223	1,987,044.45	99.364167	1,987,283.34	238.89	0.16
			Base	99.352223	1,987,044.45	99.364167	1,987,283.34	238.89	0.16
9113A2N36	UNITED PARCEL SERVIC					0.4	03 Jan 2017		
		20,000,000.000	Local	99.997778	19,999,555.56	99.997778	19,999,555.56	0.00	1.60
			Base	99.997778	19,999,555.56	99.997778	19,999,555.56	0.00	1.60
912796HV4	UNITED STATES TREAS BILLS 01/17 0.00000					0.255	05 Jan 2017		
		49,000,000.000	Local	99.997108	48,998,582.78	99.997108	48,998,582.78	0.00	3.92
			Base	99.997108	48,998,582.78	99.997108	48,998,582.78	0.00	3.92
912796KC2	WI TREASURY SEC. 01/17 0.00000					0.32	12 Jan 2017		
		45,000,000.000	Local	99.990222	44,995,600.00	99.990222	44,995,600.00	0.00	3.60
			Base	99.990222	44,995,600.00	99.990222	44,995,600.00	0.00	3.60
912796KD0	TREASURY BILL 01/17 0.00000					0.385	19 Jan 2017		
		125,000,000.000	Local	99.979678	124,974,597.50	99.979678	124,974,597.50	0.00	9.99
			Base	99.979678	124,974,597.50	99.979678	124,974,597.50	0.00	9.99
912796KE8	TREASURY BILL 01/17 0.00000					0.44	26 Jan 2017		
		40,000,000.000	Local	99.969444	39,987,777.78	99.969444	39,987,777.78	0.00	3.20
			Base	99.969444	39,987,777.78	99.969444	39,987,777.78	0.00	3.20
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.27	05 Jan 2017		
		8,127,513.810	Local	100.000000	8,127,513.81	100.000000	8,127,513.81	0.00	0.65
			Base	100.000000	8,127,513.81	100.000000	8,127,513.81	0.00	0.65
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	0.19
			Base	100.000000	2,360,160.59	100.000000	2,360,160.59	0.00	0.19
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	0.22
			Base	100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.22
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	0.34
			Base	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.34

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646KPD8	VICTORY RECEIVABLES					0.8	13 Feb 2017		
		25,000,000.000	Local	99.904444	24,976,111.11	99.904444	24,976,111.11	0.00	2.00
			Base	99.904444	24,976,111.11	99.904444	24,976,111.11	0.00	2.00
92828CQ78	VISA INC					0.75	07 Mar 2017		
		10,000,000.000	Local	99.864583	9,986,458.33	99.864583	9,986,458.33	0.00	0.80
			Base	99.864583	9,986,458.33	99.864583	9,986,458.33	0.00	0.80
930ABD003	FIDELITY INVESTMENTS MONEY					0.65	03 Jan 2017		
		50,138,183.870	Local	100.000000	50,138,183.87	100.000000	50,138,183.87	0.00	4.01
			Base	100.000000	50,138,183.87	100.000000	50,138,183.87	0.00	4.01
979QHT009	WELLS FARGO REPO					0.45	03 Jan 2017		
		61,833,918.240	Local	100.000000	61,833,918.24	100.000000	61,833,918.24	0.00	4.94
			Base	100.000000	61,833,918.24	100.000000	61,833,918.24	0.00	4.94
979QRC005	BANK OF AMERICA REPO					0.45	03 Jan 2017		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.99
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.99
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	03 Jan 2017		
		22,974,811.840	Local	100.000000	22,974,811.84	100.000000	22,974,811.84	0.00	1.84
			Base	100.000000	22,974,811.84	100.000000	22,974,811.84	0.00	1.84
98137RP20	WORKING CAP. MAN. CO					0.8	02 Feb 2017		
		10,000,000.000	Local	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.80
			Base	99.928889	9,992,888.89	99.928889	9,992,888.89	0.00	0.80
98137RPD6	WORKING CAP. MAN. CO					0.87	13 Feb 2017		
		15,000,000.000	Local	99.896083	14,984,412.50	99.896083	14,984,412.50	0.00	1.20
			Base	99.896083	14,984,412.50	99.896083	14,984,412.50	0.00	1.20
98137RPE4	WORKING CAP. MAN. CO					0.88	14 Feb 2017		
		15,000,000.000	Local	99.892444	14,983,866.67	99.892444	14,983,866.67	0.00	1.20
			Base	99.892444	14,983,866.67	99.892444	14,983,866.67	0.00	1.20
US DOLLAR Total									
		1,239,124,803.160	Local		1,238,676,754.57		1,238,684,818.46	8,063.89	98.98
			Base		1,238,676,754.57		1,238,684,818.46	8,063.89	98.98

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Books Closed

Prepared by State Street

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		1,239,124,803.160	Base		1,238,676,754.57		1,238,684,818.46	8,063.89	98.98
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		2,163,093.930	Local	100.000000	2,163,093.93	99.970590	2,162,457.76	-636.17	0.17
Original Face:		8,000,000.000	Base	100.000000	2,163,093.93	99.970590	2,162,457.76	-636.17	0.17
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		5,584,258.280	Local	100.000000	5,584,258.28	100.000260	5,584,272.80	14.52	0.45
Original Face:		15,000,000.000	Base	100.000000	5,584,258.28	100.000260	5,584,272.80	14.52	0.45
78010UNX1	ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2					1.2	23 Jan 2017		
		5,000,000.000	Local	100.016592	5,000,829.61	100.016592	5,000,829.61	0.00	0.40
			Base	100.016592	5,000,829.61	100.016592	5,000,829.61	0.00	0.40
US DOLLAR Total									
		12,747,352.210	Local		12,748,181.82		12,747,560.17	-621.65	1.02
Original Face:		23,000,000.000	Base		12,748,181.82		12,747,560.17	-621.65	1.02
FIXED INCOME Total									
		12,747,352.210	Base		12,748,181.82		12,747,560.17	-621.65	1.02
Original Face:		23,000,000.000							

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Books Closed

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,251,872,496.910	Base	1,251,425,277.93		1,251,432,720.17	7,442.24	100.00
Original Face:		23,000,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796HV4	UNITED STATES TREAS BILLS 01/17 0.00000					0.25	05 Jan 2017		
		Local	55,000,000.000	99.997008	54,998,354.44	99.997008	54,998,354.44	0.00	4.59
		Base		99.997008	54,998,354.44	99.997008	54,998,354.44	0.00	4.59
912796JA8	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
		Local	40,000,000.000	99.952000	39,980,799.99	99.952000	39,980,799.99	0.00	3.34
		Base		99.952000	39,980,799.99	99.952000	39,980,799.99	0.00	3.34
912796JE0	TREASURY BILL 03/17 0.00000					0.51	02 Mar 2017		
		Local	40,000,000.000	99.903708	39,961,483.33	99.903708	39,961,483.33	0.00	3.34
		Base		99.903708	39,961,483.33	99.903708	39,961,483.33	0.00	3.34
912796JJ9	TREASURY BILL 03/17 0.00000					0.51	30 Mar 2017		
		Local	75,000,000.000	99.873052	74,904,788.89	99.873052	74,904,788.89	0.00	6.26
		Base		99.873052	74,904,788.89	99.873052	74,904,788.89	0.00	6.26
912796JP5	TREASURY BILL 04/17 0.00000					0.5	27 Apr 2017		
		Local	90,000,000.000	99.832409	89,849,167.78	99.824600	89,842,140.00	-7,027.78	7.50
		Base		99.832409	89,849,167.78	99.824600	89,842,140.00	-7,027.78	7.50
912796JX8	TREASURY BILL 06/17 0.00000					0.477	22 Jun 2017		
		Local	20,000,000.000	99.772100	19,954,420.00	99.714800	19,942,960.00	-11,460.00	1.67
		Base		99.772100	19,954,420.00	99.714800	19,942,960.00	-11,460.00	1.67
912796KB4	TREASURY BILL 07/17 0.00000					0.533	20 Jul 2017		
		Local	40,000,000.000	99.702917	39,881,166.67	99.653900	39,861,560.00	-19,606.67	3.33
		Base		99.702917	39,881,166.67	99.653900	39,861,560.00	-19,606.67	3.33
912796KC2	WI TREASURY SEC. 01/17 0.00000					0.27	12 Jan 2017		
		Local	170,000,000.000	99.989126	169,981,513.89	99.989126	169,981,513.89	0.00	14.20
		Base		99.989126	169,981,513.89	99.989126	169,981,513.89	0.00	14.20
912796KD0	TREASURY BILL 01/17 0.00000					0.335	19 Jan 2017		
		Local	80,000,000.000	99.982375	79,985,900.00	99.982375	79,985,900.00	0.00	6.68
		Base		99.982375	79,985,900.00	99.982375	79,985,900.00	0.00	6.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796KG3	TREASURY BILL 02/17 0.00000					0.42	09 Feb 2017		
		Local	40,000,000.000	99.954500	39,981,800.00	99.954500	39,981,800.00	0.00	3.34
		Base		99.954500	39,981,800.00	99.954500	39,981,800.00	0.00	3.34
912796KH1	TREASURY BILL 02/17 0.00000					0.5	16 Feb 2017		
		Local	30,000,000.000	99.936111	29,980,833.33	99.936111	29,980,833.33	0.00	2.50
		Base		99.936111	29,980,833.33	99.936111	29,980,833.33	0.00	2.50
912796KM0	TREASURY BILL 03/17 0.00000					0.51	09 Mar 2017		
		Local	40,000,000.000	99.905083	39,962,033.34	99.905083	39,962,033.34	0.00	3.34
		Base		99.905083	39,962,033.34	99.905083	39,962,033.34	0.00	3.34
912796KN8	TREASURY BILL 03/17 0.00000					0.485	16 Mar 2017		
		Local	40,000,000.000	99.900306	39,960,122.23	99.900306	39,960,122.23	0.00	3.34
		Base		99.900306	39,960,122.23	99.900306	39,960,122.23	0.00	3.34
912796KQ1	TREASURY BILL 04/17 0.00000					0.4025	06 Apr 2017		
		Local	10,000,000.000	99.893785	9,989,378.47	99.867100	9,986,710.00	-2,668.47	0.83
		Base		99.893785	9,989,378.47	99.867100	9,986,710.00	-2,668.47	0.83
912796KS7	TREASURY BILL 04/17 0.00000					0.43	13 Apr 2017		
		Local	25,000,000.000	99.878167	24,969,541.66	99.853600	24,963,400.00	-6,141.66	2.09
		Base		99.878167	24,969,541.66	99.853600	24,963,400.00	-6,141.66	2.09
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.27	05 Jan 2017		
		Local	1,107,535.780	100.000000	1,107,535.78	100.000000	1,107,535.78	0.00	0.09
		Base		100.000000	1,107,535.78	100.000000	1,107,535.78	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	0.47
		Base		100.000000	5,639,839.41	100.000000	5,639,839.41	0.00	0.47
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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930ABD003	FIDELITY INVESTMENTS MONEY					0.29	03 Jan 2017		
		40,057,491.980	Local	100.000000	40,057,491.98	100.000000	40,057,491.98	0.00	3.35
			Base	100.000000	40,057,491.98	100.000000	40,057,491.98	0.00	3.35
978UHK000	DAIWA CAPITAL MARKETS REPO					0.35	03 Jan 2017		
		175,682,518.940	Local	100.000000	175,682,518.94	100.000000	175,682,518.94	0.00	14.67
			Base	100.000000	175,682,518.94	100.000000	175,682,518.94	0.00	14.67
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	03 Jan 2017		
		79,399,575.380	Local	100.000000	79,399,575.38	100.000000	79,399,575.38	0.00	6.63
			Base	100.000000	79,399,575.38	100.000000	79,399,575.38	0.00	6.63
US DOLLAR Total									
		1,102,963,992.460	Local		1,102,305,296.48		1,102,258,391.90	-46,904.58	92.06
			Base		1,102,305,296.48		1,102,258,391.90	-46,904.58	92.06
CASH EQUIVALENT Total									
		1,102,963,992.460	Base		1,102,305,296.48		1,102,258,391.90	-46,904.58	92.06
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912828J35	US TREASURY N/B 02/17 0.5					0.5	28 Feb 2017		
		20,000,000.000	Local	99.997849	19,999,569.82	99.997849	19,999,569.82	0.00	1.67
			Base	99.997849	19,999,569.82	99.997849	19,999,569.82	0.00	1.67
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		25,000,000.000	Local	100.004867	25,001,216.87	99.993400	24,998,350.00	-2,866.87	2.09
			Base	100.004867	25,001,216.87	99.993400	24,998,350.00	-2,866.87	2.09
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.84
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.84
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		20,000,000.000	Local	100.028665	20,005,732.91	100.028665	20,005,732.91	0.00	1.67
			Base	100.028665	20,005,732.91	100.028665	20,005,732.91	0.00	1.67

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.116319	20,023,263.89	100.101600	20,020,320.00	-2,943.89	1.67
			Base	100.116319	20,023,263.89	100.101600	20,020,320.00	-2,943.89	1.67
US DOLLAR Total									
		95,000,000.000	Local		95,029,783.49		95,023,972.73	-5,810.76	7.94
			Base		95,029,783.49		95,023,972.73	-5,810.76	7.94
FIXED INCOME Total									
		95,000,000.000	Base		95,029,783.49		95,023,972.73	-5,810.76	7.94

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Books Closed

Prepared by State Street

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,197,963,992.460	Base	1,197,335,079.97		1,197,282,364.63	-52,715.34	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
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	104.037198	2,210,790.46	102.735000	2,183,118.75	-27,671.71	0.72
		Base		104.037198	2,210,790.46	102.735000	2,183,118.75	-27,671.71	0.72
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	100.626539	10,062,653.85	100.536000	10,053,600.00	-9,053.85	3.33
		Base		100.626539	10,062,653.85	100.536000	10,053,600.00	-9,053.85	3.33
5907416G4	MESQUITE TX MES 02/17 FIXED 2					2.0	15 Feb 2017		
		Local	2,255,000.000	100.152193	2,258,431.95	100.152193	2,258,431.95	0.00	0.75
		Base		100.152193	2,258,431.95	100.152193	2,258,431.95	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	102.411676	1,024,116.76	102.025000	1,020,250.00	-3,866.76	0.34
		Base		102.411676	1,024,116.76	102.025000	1,020,250.00	-3,866.76	0.34
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	105.023500	1,050,235.00	104.462000	1,044,620.00	-5,615.00	0.35
		Base		105.023500	1,050,235.00	104.462000	1,044,620.00	-5,615.00	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.4686996	31 Dec 2030		
		Local	1,988,354.790	100.000000	1,988,354.79	100.000000	1,988,354.79	0.00	0.66
		Base		100.000000	1,988,354.79	100.000000	1,988,354.79	0.00	0.66
US DOLLAR Total									
		Local	18,368,354.790		18,594,582.81		18,548,375.49	-46,207.32	6.14
		Base			18,594,582.81		18,548,375.49	-46,207.32	6.14
CASH EQUIVALENT Total									
		Base	18,368,354.790		18,594,582.81		18,548,375.49	-46,207.32	6.14
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	101.101008	2,466,864.60	100.996000	2,464,302.40	-2,562.20	0.82
		Base		101.101008	2,466,864.60	100.996000	2,464,302.40	-2,562.20	0.82
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	100.559664	9,573,280.01	100.559664	9,573,280.01	0.00	3.17
		Base		100.559664	9,573,280.01	100.559664	9,573,280.01	0.00	3.17
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	104.987149	7,532,827.92	104.810000	7,520,117.50	-12,710.42	2.49
		Base		104.987149	7,532,827.92	104.810000	7,520,117.50	-12,710.42	2.49
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	100.843612	4,033,744.46	100.761000	4,030,440.00	-3,304.46	1.33
		Base		100.843612	4,033,744.46	100.761000	4,030,440.00	-3,304.46	1.33
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	102.169046	4,250,232.32	102.015000	4,243,824.00	-6,408.32	1.40
		Base		102.169046	4,250,232.32	102.015000	4,243,824.00	-6,408.32	1.40
181059PH3	CLARK CNTY NV SCH DIST CLASCD 06/23 FIXED 5					5.0	15 Jun 2023		
		Local	7,000,000.000	105.606596	7,392,461.73	105.528000	7,386,960.00	-5,501.73	2.44
		Base		105.606596	7,392,461.73	105.528000	7,386,960.00	-5,501.73	2.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	103.910201	4,998,080.69	103.605000	4,983,400.50	-14,680.19	1.65
		Base		103.910201	4,998,080.69	103.605000	4,983,400.50	-14,680.19	1.65
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	100.525708	4,498,525.42	100.525708	4,498,525.42	0.00	1.49
		Base		100.525708	4,498,525.42	100.525708	4,498,525.42	0.00	1.49
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	100.549504	5,982,695.48	100.549504	5,982,695.48	0.00	1.98
		Base		100.549504	5,982,695.48	100.549504	5,982,695.48	0.00	1.98
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	100.538958	3,001,087.89	100.538958	3,001,087.89	0.00	0.99
		Base		100.538958	3,001,087.89	100.538958	3,001,087.89	0.00	0.99
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	100.414780	1,360,620.27	100.414780	1,360,620.27	0.00	0.45
		Base		100.414780	1,360,620.27	100.414780	1,360,620.27	0.00	0.45
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	101.017835	5,071,095.32	100.771000	5,058,704.20	-12,391.12	1.67
		Base		101.017835	5,071,095.32	100.771000	5,058,704.20	-12,391.12	1.67
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	106.065175	2,333,433.85	105.698000	2,325,356.00	-8,077.85	0.77
		Base		106.065175	2,333,433.85	105.698000	2,325,356.00	-8,077.85	0.77
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	100.300750	3,109,323.25	100.300750	3,109,323.25	0.00	1.03
		Base		100.300750	3,109,323.25	100.300750	3,109,323.25	0.00	1.03
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	101.450759	4,058,030.35	101.351000	4,054,040.00	-3,990.35	1.34
		Base		101.450759	4,058,030.35	101.351000	4,054,040.00	-3,990.35	1.34
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	100.199891	1,327,648.55	100.199891	1,327,648.55	0.00	0.44
		Base		100.199891	1,327,648.55	100.199891	1,327,648.55	0.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
442403KK6	HOUSTON TX INDEP SCH DIST HOUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	11,350,000.000	100.536942	11,410,942.89	100.536942	11,410,942.89	0.00	3.77
		Base		100.536942	11,410,942.89	100.536942	11,410,942.89	0.00	3.77
45200FSW0	ILLINOIS ST FIN AUTH REVENUE ILSGEN 07/33 FIXED OID 5.75					5.75	01 Jul 2033		
		Local	7,750,000.000	106.886133	8,283,675.33	106.694000	8,268,785.00	-14,890.33	2.74
		Base		106.886133	8,283,675.33	106.694000	8,268,785.00	-14,890.33	2.74
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.68	01 Nov 2039		
		Local	3,700,000.000	100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	1.22
		Base		100.000000	3,700,000.00	100.000000	3,700,000.00	0.00	1.22
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	103.175913	2,940,513.51	102.906000	2,932,821.00	-7,692.51	0.97
		Base		103.175913	2,940,513.51	102.906000	2,932,821.00	-7,692.51	0.97
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	102.435713	9,203,848.79	102.179000	9,180,783.15	-23,065.64	3.04
		Base		102.435713	9,203,848.79	102.179000	9,180,783.15	-23,065.64	3.04
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		Local	3,200,000.000	100.146654	3,204,692.93	100.028000	3,200,896.00	-3,796.93	1.06
		Base		100.146654	3,204,692.93	100.028000	3,200,896.00	-3,796.93	1.06
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	100.912064	10,444,398.66	100.599000	10,411,996.50	-32,402.16	3.44
		Base		100.912064	10,444,398.66	100.599000	10,411,996.50	-32,402.16	3.44
546593AE4	LOUISVILLE JEFFERSON CNTY KY LOUMED 02/37 FIXED OID 6.125					6.125	01 Feb 2037		
		Local	13,980,000.000	105.416196	14,737,184.14	105.407000	14,735,898.60	-1,285.54	4.87
		Base		105.416196	14,737,184.14	105.407000	14,735,898.60	-1,285.54	4.87
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	101.778345	10,208,368.01	101.520000	10,182,456.00	-25,912.01	3.37
		Base		101.778345	10,208,368.01	101.520000	10,182,456.00	-25,912.01	3.37
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	105.873978	3,176,219.33	105.453000	3,163,590.00	-12,629.33	1.05
		Base		105.873978	3,176,219.33	105.453000	3,163,590.00	-12,629.33	1.05

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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
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	100.377439	1,611,057.89	100.377439	1,611,057.89	0.00	0.53
		Base		100.377439	1,611,057.89	100.377439	1,611,057.89	0.00	0.53
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	100.375780	3,111,649.17	100.375780	3,111,649.17	0.00	1.03
		Base		100.375780	3,111,649.17	100.375780	3,111,649.17	0.00	1.03
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	103.866358	7,789,976.88	103.624000	7,771,800.00	-18,176.88	2.57
		Base		103.866358	7,789,976.88	103.624000	7,771,800.00	-18,176.88	2.57
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	101.066320	1,126,889.47	101.004000	1,126,194.60	-694.87	0.37
		Base		101.066320	1,126,889.47	101.004000	1,126,194.60	-694.87	0.37
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	101.927124	10,192,712.36	101.814000	10,181,400.00	-11,312.36	3.37
		Base		101.927124	10,192,712.36	101.814000	10,181,400.00	-11,312.36	3.37
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	101.815525	5,090,776.27	101.680000	5,084,000.00	-6,776.27	1.68
		Base		101.815525	5,090,776.27	101.680000	5,084,000.00	-6,776.27	1.68
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	101.155947	10,115,594.68	100.948000	10,094,800.00	-20,794.68	3.34
		Base		101.155947	10,115,594.68	100.948000	10,094,800.00	-20,794.68	3.34
709193LW4	PENNSYLVANIA ST INDL DEV AUTH PASDEV 07/23 FIXED 5.5					5.5	01 Jul 2023		
		Local	10,000,000.000	106.516533	10,651,653.33	106.326000	10,632,600.00	-19,053.33	3.52
		Base		106.516533	10,651,653.33	106.326000	10,632,600.00	-19,053.33	3.52
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	103.943688	2,214,000.56	103.605000	2,206,786.50	-7,214.06	0.73
		Base		103.943688	2,214,000.56	103.605000	2,206,786.50	-7,214.06	0.73
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.656828	3,049,704.83	101.088000	3,032,640.00	-17,064.83	1.00
		Base		101.656828	3,049,704.83	101.088000	3,032,640.00	-17,064.83	1.00

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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
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	101.977562	11,982,363.49	101.836000	11,965,730.00	-16,633.49	3.96
		Base		101.977562	11,982,363.49	101.836000	11,965,730.00	-16,633.49	3.96
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	101.787146	11,196,586.06	101.663000	11,182,930.00	-13,656.06	3.70
		Base		101.787146	11,196,586.06	101.663000	11,182,930.00	-13,656.06	3.70
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	100.255000	2,536,451.50	-7,904.84	0.84
		Base		100.567444	2,544,356.34	100.255000	2,536,451.50	-7,904.84	0.84
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	101.685880	1,016,858.80	101.528000	1,015,280.00	-1,578.80	0.34
		Base		101.685880	1,016,858.80	101.528000	1,015,280.00	-1,578.80	0.34
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	104.509794	4,117,685.89	104.180000	4,104,692.00	-12,993.89	1.36
		Base		104.509794	4,117,685.89	104.180000	4,104,692.00	-12,993.89	1.36
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	103.789811	9,450,062.33	103.614000	9,434,054.70	-16,007.63	3.12
		Base		103.789811	9,450,062.33	103.614000	9,434,054.70	-16,007.63	3.12
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	101.020720	5,051,036.00	100.930000	5,046,500.00	-4,536.00	1.67
		Base		101.020720	5,051,036.00	100.930000	5,046,500.00	-4,536.00	1.67
89453PUN7	TRAVIS CNTY TX TRA 03/18 FIXED 1.5					1.5	01 Mar 2018		
		Local	3,035,000.000	100.402896	3,047,227.89	100.331000	3,045,045.85	-2,182.04	1.01
		Base		100.402896	3,047,227.89	100.331000	3,045,045.85	-2,182.04	1.01
91514AGG4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/18 FIXED 5					5.0	15 Aug 2018		
		Local	2,140,000.000	105.905000	2,266,367.00	105.681000	2,261,573.40	-4,793.60	0.75
		Base		105.905000	2,266,367.00	105.681000	2,261,573.40	-4,793.60	0.75
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	104.651220	10,465,121.99	104.200000	10,420,000.00	-45,121.99	3.45
		Base		104.651220	10,465,121.99	104.200000	10,420,000.00	-45,121.99	3.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		6,120,000.000	Local	100.376429	6,143,037.43	100.376429	6,143,037.43	0.00	2.03
			Base	100.376429	6,143,037.43	100.376429	6,143,037.43	0.00	2.03
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		7,505,000.000	Local	102.409607	7,685,841.02	102.328000	7,679,716.40	-6,124.62	2.54
			Base	102.409607	7,685,841.02	102.328000	7,679,716.40	-6,124.62	2.54
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		5,850,000.000	Local	102.140274	5,975,206.01	101.995000	5,966,707.50	-8,498.51	1.97
			Base	102.140274	5,975,206.01	101.995000	5,966,707.50	-8,498.51	1.97
US DOLLAR Total									
		277,135,000.000	Local		284,195,561.39		283,763,141.55	-432,419.84	93.86
			Base		284,195,561.39		283,763,141.55	-432,419.84	93.86
FIXED INCOME Total									
		277,135,000.000	Base		284,195,561.39		283,763,141.55	-432,419.84	93.86

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		295,500,205.280	Base	302,786,994.69		302,308,367.53	-478,627.16	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	2,232,384.840	1.000000	2,232,384.84	1.000000	2,232,384.84	0.00	0.61
		Base		1.000000	2,232,384.84	1.000000	2,232,384.84	0.00	0.61
US DOLLAR Total									
		Local	2,232,384.840		2,232,384.84		2,232,384.84	0.00	0.61
		Base			2,232,384.84		2,232,384.84	0.00	0.61
CASH Total									
		Base	2,232,384.840		2,232,384.84		2,232,384.84	0.00	0.61
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
		Local	5,000,000.000	99.995833	4,999,791.67	99.995833	4,999,791.67	0.00	1.36
		Base		99.995833	4,999,791.67	99.995833	4,999,791.67	0.00	1.36
04821TN43	ATLANTIC ASSET SECUR					0.63	04 Jan 2017		
		Local	5,000,000.000	99.994750	4,999,737.50	99.994750	4,999,737.50	0.00	1.36
		Base		99.994750	4,999,737.50	99.994750	4,999,737.50	0.00	1.36
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.844000	4,992,200.00	99.844000	4,992,200.00	0.00	1.36
		Base		99.844000	4,992,200.00	99.844000	4,992,200.00	0.00	1.36
06427KMM6	BANK OF MONTREAL-					1.12	21 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000783	5,000,039.15	39.15	1.36
		Base		100.000000	5,000,000.00	100.000783	5,000,039.15	39.15	1.36
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.073630	5,003,681.50	3,681.50	1.36
		Base		100.000000	5,000,000.00	100.073630	5,003,681.50	3,681.50	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
19121AN98	COCA-COLA COMPANY					0.63	09 Jan 2017		
		5,000,000.000	Local	99.986000	4,999,300.00	99.986000	4,999,300.00	0.00	1.36
			Base	99.986000	4,999,300.00	99.986000	4,999,300.00	0.00	1.36
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		5,000,000.000	Local	99.938278	4,996,913.89	99.938278	4,996,913.89	0.00	1.36
			Base	99.938278	4,996,913.89	99.938278	4,996,913.89	0.00	1.36
2063C0QE5	CONCORD MIN CPTL CO					1.1	14 Mar 2017		
		5,000,000.000	Local	99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.35
			Base	99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.35
24023GPD3	DCAT, LLC					0.9	13 Feb 2017		
		5,000,000.000	Local	99.892500	4,994,625.00	99.892500	4,994,625.00	0.00	1.36
			Base	99.892500	4,994,625.00	99.892500	4,994,625.00	0.00	1.36
38346LNH5	GOTHAM FDG CORP					0.83	17 Jan 2017		
		5,000,000.000	Local	99.963111	4,998,155.56	99.963111	4,998,155.56	0.00	1.36
			Base	99.963111	4,998,155.56	99.963111	4,998,155.56	0.00	1.36
48803TCH5	KELLS FDG LLC					0.01	23 Mar 2017		
		5,000,000.000	Local	99.775000	4,988,750.00	99.775000	4,988,750.00	0.00	1.35
			Base	99.775000	4,988,750.00	99.775000	4,988,750.00	0.00	1.35
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		5,000,000.000	Local	99.888889	4,994,444.45	99.888889	4,994,444.45	0.00	1.36
			Base	99.888889	4,994,444.45	99.888889	4,994,444.45	0.00	1.36
53127TN90	LIBERTY FUNDING LLC					0.89	09 Jan 2017		
		5,000,000.000	Local	99.980222	4,999,011.11	99.980222	4,999,011.11	0.00	1.36
			Base	99.980222	4,999,011.11	99.980222	4,999,011.11	0.00	1.36
59515MNC5	MICROSOFT CORP					0.64	12 Jan 2017		
		5,000,000.000	Local	99.980444	4,999,022.22	99.980444	4,999,022.22	0.00	1.36
			Base	99.980444	4,999,022.22	99.980444	4,999,022.22	0.00	1.36
62455AN45	MOUNTCLIFF					0.78	04 Jan 2017		
		5,000,000.000	Local	99.993500	4,999,675.00	99.993500	4,999,675.00	0.00	1.36
			Base	99.993500	4,999,675.00	99.993500	4,999,675.00	0.00	1.36

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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
67984WA32	OLD LINE FUNDING LLC					0.91	30 Jan 2017		
		5,000,000.000	Local	99.926694	4,996,334.72	99.926694	4,996,334.72	0.00	1.36
			Base	99.926694	4,996,334.72	99.926694	4,996,334.72	0.00	1.36
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.683333	4,984,166.67	99.735811	4,986,790.55	2,623.88	1.35
			Base	99.683333	4,984,166.67	99.735811	4,986,790.55	2,623.88	1.35
85520LPM1	STARBIRD FDG. CORP					0.95	21 Feb 2017		
		5,000,000.000	Local	99.865417	4,993,270.83	99.865417	4,993,270.83	0.00	1.36
			Base	99.865417	4,993,270.83	99.865417	4,993,270.83	0.00	1.36
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		5,000,000.000	Local	99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.36
			Base	99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.36
92646KND0	VICTORY RECEIVABLES					1.05	13 Jan 2017		
		5,000,000.000	Local	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	1.36
			Base	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	1.36
979QHT009	WELLS FARGO REPO					0.45	03 Jan 2017		
		40,370,356.160	Local	100.000000	40,370,356.16	100.000000	40,370,356.16	0.00	10.96
			Base	100.000000	40,370,356.16	100.000000	40,370,356.16	0.00	10.96
US DOLLAR Total									
		140,370,356.160	Local		140,289,949.22		140,296,293.75	6,344.53	38.08
			Base		140,289,949.22		140,296,293.75	6,344.53	38.08
CASH EQUIVALENT Total									
		140,370,356.160	Base		140,289,949.22		140,296,293.75	6,344.53	38.08
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	101.950055	2,039,001.09	99.205700	1,984,114.00	-54,887.09	0.54
			Base	101.950055	2,039,001.09	99.205700	1,984,114.00	-54,887.09	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
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	2,000,000.000	99.947190	1,998,943.80	98.808400	1,976,168.00	-22,775.80	0.54
		Base		99.947190	1,998,943.80	98.808400	1,976,168.00	-22,775.80	0.54
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	99.445484	2,088,355.16	103.429300	2,172,015.30	83,660.14	0.59
		Base		99.445484	2,088,355.16	103.429300	2,172,015.30	83,660.14	0.59
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.603318	996,033.18	103.700100	1,037,001.00	40,967.82	0.28
		Base		99.603318	996,033.18	103.700100	1,037,001.00	40,967.82	0.28
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.987859	4,999,392.97	100.189400	5,009,470.00	10,077.03	1.36
		Base		99.987859	4,999,392.97	100.189400	5,009,470.00	10,077.03	1.36
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					1.08389	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.251450	3,007,543.50	7,543.50	0.82
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.251450	3,007,543.50	7,543.50	0.82
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	5,000,000.000	99.948358	4,997,417.92	100.397900	5,019,895.00	22,477.08	1.36
		Base		99.948358	4,997,417.92	100.397900	5,019,895.00	22,477.08	1.36
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.18389	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.987030	2,999,610.90	-389.10	0.81
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.987030	2,999,610.90	-389.10	0.81
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.37389	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.984570	2,999,537.10	-462.90	0.81
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.984570	2,999,537.10	-462.90	0.81
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.10389	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.210780	5,010,539.00	10,539.00	1.36
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.210780	5,010,539.00	10,539.00	1.36
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	254,202.190	99.999190	254,200.13	99.979520	254,150.13	-50.00	0.07
Original Face:		Base	3,000,000.000	99.999190	254,200.13	99.979520	254,150.13	-50.00	0.07

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14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,066,439.040	99.997189	1,066,409.06	99.978000	1,066,204.42	-204.64	0.29
Original Face:		Base	3,000,000.000	99.997189	1,066,409.06	99.978000	1,066,204.42	-204.64	0.29
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.15389	15 Nov 2018		
		Local	1,066,439.040	100.000000	1,066,439.04	100.045250	1,066,921.60	482.56	0.29
Original Face:		Base	3,000,000.000	100.000000	1,066,439.04	100.045250	1,066,921.60	482.56	0.29
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					1.07567	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.014000	5,000,700.00	700.00	1.36
		Base		100.000000	5,000,000.00	100.014000	5,000,700.00	700.00	1.36
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.988801	4,999,440.05	100.088690	5,004,434.50	4,994.45	1.36
Original Face:		Base	5,000,000.000	99.988801	4,999,440.05	100.088690	5,004,434.50	4,994.45	1.36
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.33733	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.246800	5,012,340.00	12,340.00	1.36
		Base		100.000000	5,000,000.00	100.246800	5,012,340.00	12,340.00	1.36
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.865616	2,995,968.47	99.150200	2,974,506.00	-21,462.47	0.81
		Base		99.865616	2,995,968.47	99.150200	2,974,506.00	-21,462.47	0.81
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	100.261600	2,005,232.00	5,232.00	0.54
		Base		100.000000	2,000,000.00	100.261600	2,005,232.00	5,232.00	0.54
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.989797	3,999,591.86	99.845070	3,993,802.80	-5,789.06	1.08
Original Face:		Base	4,000,000.000	99.989797	3,999,591.86	99.845070	3,993,802.80	-5,789.06	1.08
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,867,046.300	99.988270	3,866,592.70	100.048120	3,868,907.12	2,314.42	1.05
Original Face:		Base	4,000,000.000	99.988270	3,866,592.70	100.048120	3,868,907.12	2,314.42	1.05
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.216100	4,008,644.00	8,644.00	1.09
		Base		100.000000	4,000,000.00	100.216100	4,008,644.00	8,644.00	1.09

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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	100.229100	1,503,436.50	3,436.50	0.41
		Base		100.000000	1,500,000.00	100.229100	1,503,436.50	3,436.50	0.41
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,199,906.200	101.456771	3,246,521.49	96.119514	3,075,734.29	-170,787.20	0.83
	Original Face:	Base	5,000,000.000	101.456771	3,246,521.49	96.119514	3,075,734.29	-170,787.20	0.83
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	68,848.460	100.692434	69,325.19	104.399442	71,877.41	2,552.22	0.02
	Original Face:	Base	3,158,366.000	100.692434	69,325.19	104.399442	71,877.41	2,552.22	0.02
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	78,374.580	100.254776	78,574.26	102.977865	80,708.47	2,134.21	0.02
	Original Face:	Base	2,500,000.000	100.254776	78,574.26	102.977865	80,708.47	2,134.21	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	99.210900	3,968,436.00	-31,564.00	1.08
		Base		100.000000	4,000,000.00	99.210900	3,968,436.00	-31,564.00	1.08
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,480,511.890	102.966857	2,554,105.14	100.028710	2,481,224.04	-72,881.10	0.67
	Original Face:	Base	5,100,000.000	102.966857	2,554,105.14	100.028710	2,481,224.04	-72,881.10	0.67
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.25611	25 Jun 2022		
		Local	2,703,201.870	100.000000	2,703,201.87	99.615890	2,692,818.60	-10,383.27	0.73
	Original Face:	Base	3,000,000.000	100.000000	2,703,201.87	99.615890	2,692,818.60	-10,383.27	0.73
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,731,993.090	100.449096	3,748,753.31	98.962210	3,693,262.84	-55,490.47	1.00
	Original Face:	Base	7,000,000.000	100.449096	3,748,753.31	98.962210	3,693,262.84	-55,490.47	1.00
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	2,866,352.150	100.241966	2,873,287.76	100.475120	2,879,970.76	6,683.00	0.78
	Original Face:	Base	5,000,000.000	100.241966	2,873,287.76	100.475120	2,879,970.76	6,683.00	0.78
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,698,702.820	99.339629	3,674,277.65	104.334810	3,859,034.56	184,756.91	1.05
	Original Face:	Base	9,000,000.000	99.339629	3,674,277.65	104.334810	3,859,034.56	184,756.91	1.05

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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	100.698300	5,407,498.71	37,498.71	1.47
		Base		100.000000	5,370,000.00	100.698300	5,407,498.71	37,498.71	1.47
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,356,085.100	98.368001	1,333,953.80	101.454170	1,375,804.88	41,851.08	0.37
	Original Face:	Base	5,000,000.000	98.368001	1,333,953.80	101.454170	1,375,804.88	41,851.08	0.37
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,358,325.300	97.963236	1,330,659.42	98.360700	1,336,058.27	5,398.85	0.36
	Original Face:	Base	5,000,000.000	97.963236	1,330,659.42	98.360700	1,336,058.27	5,398.85	0.36
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	469,658.720	100.716139	473,022.13	101.787810	478,055.33	5,033.20	0.13
	Original Face:	Base	4,000,000.000	100.716139	473,022.13	101.787810	478,055.33	5,033.20	0.13
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	209,365.680	102.174201	213,917.71	102.722750	215,066.18	1,148.47	0.06
	Original Face:	Base	3,000,000.000	102.174201	213,917.71	102.722750	215,066.18	1,148.47	0.06
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	173,729.360	99.833551	173,440.19	101.257740	175,914.42	2,474.23	0.05
	Original Face:	Base	2,000,000.000	99.833551	173,440.19	101.257740	175,914.42	2,474.23	0.05
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,094,112.460	102.837651	1,125,159.55	103.607600	1,133,583.66	8,424.11	0.31
	Original Face:	Base	2,000,000.000	102.837651	1,125,159.55	103.607600	1,133,583.66	8,424.11	0.31
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	750,134.340	102.296538	767,361.46	102.957350	772,318.44	4,956.98	0.21
	Original Face:	Base	3,000,000.000	102.296538	767,361.46	102.957350	772,318.44	4,956.98	0.21
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	2,959,640.550	102.915860	3,045,939.53	104.971790	3,106,787.66	60,848.13	0.84
	Original Face:	Base	4,750,000.000	102.915860	3,045,939.53	104.971790	3,106,787.66	60,848.13	0.84
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	812,333.580	99.308373	806,715.26	99.734970	810,180.65	3,465.39	0.22
	Original Face:	Base	2,000,000.000	99.308373	806,715.26	99.734970	810,180.65	3,465.39	0.22

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.322933	2,086,458.65	105.948410	2,118,968.20	32,509.55	0.58
Original Face:		Base	2,000,000.000	104.322933	2,086,458.65	105.948410	2,118,968.20	32,509.55	0.58
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.298646	505,449.97	98.213720	494,943.09	-10,506.88	0.13
Original Face:		Base	2,000,000.000	100.298646	505,449.97	98.213720	494,943.09	-10,506.88	0.13
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	219,741.570	102.056070	224,259.61	102.850816	226,006.00	1,746.39	0.06
Original Face:		Base	500,000.000	102.056070	224,259.61	102.850816	226,006.00	1,746.39	0.06
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,137,237.490	105.644038	5,427,185.14	106.552587	5,473,859.45	46,674.31	1.49
Original Face:		Base	7,000,000.000	105.644038	5,427,185.14	106.552587	5,473,859.45	46,674.31	1.49
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	99,908.460	100.065050	99,973.45	102.087590	101,994.14	2,020.69	0.03
Original Face:		Base	6,000,000.000	100.065050	99,973.45	102.087590	101,994.14	2,020.69	0.03
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	152,529.300	102.031918	155,628.57	104.464050	159,338.28	3,709.71	0.04
Original Face:		Base	10,000,000.000	102.031918	155,628.57	104.464050	159,338.28	3,709.71	0.04
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	72,832.060	103.690147	75,519.67	101.040500	73,589.88	-1,929.79	0.02
Original Face:		Base	1,625,000.000	103.690147	75,519.67	101.040500	73,589.88	-1,929.79	0.02
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	14,213.980	103.688200	14,738.22	100.622350	14,302.44	-435.78	0.00
Original Face:		Base	2,500,000.000	103.688200	14,738.22	100.622350	14,302.44	-435.78	0.00
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	22,661.500	101.599056	23,023.87	100.494100	22,773.47	-250.40	0.01
Original Face:		Base	2,000,000.000	101.599056	23,023.87	100.494100	22,773.47	-250.40	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	711,560.040	99.096203	705,128.98	102.205720	727,255.06	22,126.08	0.20
Original Face:		Base	3,000,000.000	99.096203	705,128.98	102.205720	727,255.06	22,126.08	0.20

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31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,005,853.730	97.973988	985,475.01	100.111040	1,006,970.63	21,495.62	0.27
Original Face:		Base	4,867,385.000	97.973988	985,475.01	100.111040	1,006,970.63	21,495.62	0.27
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	472,152.400	105.874792	499,890.37	106.709630	503,832.08	3,941.71	0.14
Original Face:		Base	5,000,000.000	105.874792	499,890.37	106.709630	503,832.08	3,941.71	0.14
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	73,887.420	100.327715	74,129.56	102.970660	76,082.36	1,952.80	0.02
Original Face:		Base	3,000,000.000	100.327715	74,129.56	102.970660	76,082.36	1,952.80	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,030,802.860	102.979315	4,150,893.16	103.900659	4,188,030.73	37,137.57	1.14
Original Face:		Base	7,000,000.000	102.979315	4,150,893.16	103.900659	4,188,030.73	37,137.57	1.14
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	1,403,486.810	99.999960	1,403,486.25	99.964680	1,402,991.10	-495.15	0.38
Original Face:		Base	4,500,000.000	99.999960	1,403,486.25	99.964680	1,402,991.10	-495.15	0.38
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998323	1,749,970.65	99.956740	1,749,242.95	-727.70	0.47
Original Face:		Base	1,750,000.000	99.998323	1,749,970.65	99.956740	1,749,242.95	-727.70	0.47
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.15389	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.027100	2,000,542.00	542.00	0.54
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.027100	2,000,542.00	542.00	0.54
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	101,345.920	101.293698	102,657.03	104.088434	105,489.38	2,832.35	0.03
Original Face:		Base	1,808,277.000	101.293698	102,657.03	104.088434	105,489.38	2,832.35	0.03
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997737	9,999,773.68	100.095950	10,009,595.00	9,821.32	2.72
Original Face:		Base	10,000,000.000	99.997737	9,999,773.68	100.095950	10,009,595.00	9,821.32	2.72
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.034028	1,771,602.63	100.034028	1,771,602.63	0.00	0.48
		Base		100.034028	1,771,602.63	100.034028	1,771,602.63	0.00	0.48

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36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.302400	4,052,096.00	52,096.00	1.10
		Base		100.000000	4,000,000.00	101.302400	4,052,096.00	52,096.00	1.10
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	5,000,000.000	100.248198	5,012,409.91	100.871000	5,043,550.00	31,140.09	1.37
		Base		100.248198	5,012,409.91	100.871000	5,043,550.00	31,140.09	1.37
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	19,806.870	100.114910	19,829.63	100.711300	19,947.76	118.13	0.01
Original Face:		Base	5,650,000.000	100.114910	19,829.63	100.711300	19,947.76	118.13	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,459,625.700	99.962548	1,459,079.04	101.866350	1,486,867.42	27,788.38	0.40
Original Face:		Base	5,000,000.000	99.962548	1,459,079.04	101.866350	1,486,867.42	27,788.38	0.40
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	768,149.910	99.798438	766,601.61	100.805540	774,337.66	7,736.05	0.21
Original Face:		Base	3,000,000.000	99.798438	766,601.61	100.805540	774,337.66	7,736.05	0.21
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,664,411.040	101.984915	1,697,448.18	100.812000	1,677,926.06	-19,522.12	0.46
Original Face:		Base	2,289,667.000	101.984915	1,697,448.18	100.812000	1,677,926.06	-19,522.12	0.46
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.988965	5,999,337.89	99.769470	5,986,168.20	-13,169.69	1.62
Original Face:		Base	6,000,000.000	99.988965	5,999,337.89	99.769470	5,986,168.20	-13,169.69	1.62
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.991290	1,999,825.80	99.991290	1,999,825.80	0.00	0.54
		Base		99.991290	1,999,825.80	99.991290	1,999,825.80	0.00	0.54
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.437200	3,013,116.00	13,116.00	0.82
		Base		100.000000	3,000,000.00	100.437200	3,013,116.00	13,116.00	0.82
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.969986	2,999,099.59	100.042700	3,001,281.00	2,181.41	0.81
		Base		99.969986	2,999,099.59	100.042700	3,001,281.00	2,181.41	0.81

& 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
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	102.693371	3,080,801.12	102.755900	3,082,677.00	1,875.88	0.84
		Base		102.693371	3,080,801.12	102.755900	3,082,677.00	1,875.88	0.84
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.217257	992,172.57	99.230700	992,307.00	134.43	0.27
		Base		99.217257	992,172.57	99.230700	992,307.00	134.43	0.27
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.995730	3,999,829.20	99.428100	3,977,124.00	-22,705.20	1.08
		Base		99.995730	3,999,829.20	99.428100	3,977,124.00	-22,705.20	1.08
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	4,050,000.000	99.430830	4,026,948.63	100.040900	4,051,656.45	24,707.82	1.10
		Base		99.430830	4,026,948.63	100.040900	4,051,656.45	24,707.82	1.10
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.991321	799,930.57	101.132200	809,057.60	9,127.03	0.22
		Base		99.991321	799,930.57	101.132200	809,057.60	9,127.03	0.22
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.981614	1,999,632.28	99.699660	1,993,993.20	-5,639.08	0.54
Original Face:		Base	2,000,000.000	99.981614	1,999,632.28	99.699660	1,993,993.20	-5,639.08	0.54
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.998312	4,999,915.59	99.998312	4,999,915.59	0.00	1.36
		Base		99.998312	4,999,915.59	99.998312	4,999,915.59	0.00	1.36
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.761512	3,990,460.49	98.743200	3,949,728.00	-40,732.49	1.07
		Base		99.761512	3,990,460.49	98.743200	3,949,728.00	-40,732.49	1.07
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	95.506000	1,910,120.00	-89,880.00	0.52
		Base		100.000000	2,000,000.00	95.506000	1,910,120.00	-89,880.00	0.52
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.085924	1,000,859.24	103.339500	1,033,395.00	32,535.76	0.28
		Base		100.085924	1,000,859.24	103.339500	1,033,395.00	32,535.76	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.34567	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.36
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.923148	999,231.48	103.866900	1,038,669.00	39,437.52	0.28
		Base		99.923148	999,231.48	103.866900	1,038,669.00	39,437.52	0.28
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	459,078.180	99.993454	459,048.13	99.956300	458,877.56	-170.57	0.12
Original Face:		Base	4,000,000.000	99.993454	459,048.13	99.956300	458,877.56	-170.57	0.12
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.991216	4,999,560.80	99.986800	4,999,340.00	-220.80	1.36
		Base		99.991216	4,999,560.80	99.986800	4,999,340.00	-220.80	1.36
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.840353	2,718,109.71	97.333200	2,676,663.00	-41,446.71	0.73
		Base		98.840353	2,718,109.71	97.333200	2,676,663.00	-41,446.71	0.73
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	100.197653	5,009,882.63	100.197653	5,009,882.63	0.00	1.36
		Base		100.197653	5,009,882.63	100.197653	5,009,882.63	0.00	1.36
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.109533	5,005,476.64	99.960900	4,998,045.00	-7,431.64	1.36
		Base		100.109533	5,005,476.64	99.960900	4,998,045.00	-7,431.64	1.36
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.991967	4,999,598.35	99.838000	4,991,900.00	-7,698.35	1.36
		Base		99.991967	4,999,598.35	99.838000	4,991,900.00	-7,698.35	1.36
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.990365	999,903.65	101.096000	1,010,960.00	11,056.35	0.27
		Base		99.990365	999,903.65	101.096000	1,010,960.00	11,056.35	0.27
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	100.379500	5,018,975.00	18,975.00	1.36
		Base		100.000000	5,000,000.00	100.379500	5,018,975.00	18,975.00	1.36

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		224,749,632.920	Local		225,546,238.35		225,875,318.84	329,080.49	61.31
	Original Face:	210,998,695.000	Base		225,546,238.35		225,875,318.84	329,080.49	61.31
FIXED INCOME Total									
		224,749,632.920	Base		225,546,238.35		225,875,318.84	329,080.49	61.31
	Original Face:	210,998,695.000							

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Books Closed

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		367,352,373.920	Base	368,068,572.41		368,403,997.43	335,425.02	100.00
Original Face:		210,998,695.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		1,054.580	Local	1.000000	1,054.58	1.000000	1,054.58	0.00	58.20
			Base	1.000000	1,054.58	1.000000	1,054.58	0.00	58.20
US DOLLAR Total									
		1,054.580	Local		1,054.58		1,054.58	0.00	58.20
			Base		1,054.58		1,054.58	0.00	58.20
CASH Total									
		1,054.580	Base		1,054.58		1,054.58	0.00	58.20
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.8288802	31 Dec 2030		
		757.030	Local	100.019814	757.18	100.030000	757.26	0.08	41.80
			Base	100.019814	757.18	100.030000	757.26	0.08	41.80
US DOLLAR Total									
		757.030	Local		757.18		757.26	0.08	41.80
			Base		757.18		757.26	0.08	41.80
CASH EQUIVALENT Total									
		757.030	Base		757.18		757.26	0.08	41.80

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Books Closed

Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,811.610	Base	1,811.76		1,811.84	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	735,691.030	1.000000	735,691.03	1.000000	735,691.03	0.00	0.21
		Base		1.000000	735,691.03	1.000000	735,691.03	0.00	0.21
US DOLLAR Total									
		Local	735,691.030		735,691.03		735,691.03	0.00	0.21
		Base			735,691.03		735,691.03	0.00	0.21
CASH Total									
		Base	735,691.030		735,691.03		735,691.03	0.00	0.21
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
		Local	5,000,000.000	99.995833	4,999,791.67	99.995833	4,999,791.67	0.00	1.43
		Base		99.995833	4,999,791.67	99.995833	4,999,791.67	0.00	1.43
04821TN43	ATLANTIC ASSET SECUR					0.63	04 Jan 2017		
		Local	5,000,000.000	99.994750	4,999,737.50	99.994750	4,999,737.50	0.00	1.43
		Base		99.994750	4,999,737.50	99.994750	4,999,737.50	0.00	1.43
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.844000	4,992,200.00	99.844000	4,992,200.00	0.00	1.43
		Base		99.844000	4,992,200.00	99.844000	4,992,200.00	0.00	1.43
06427KMM6	BANK OF MONTREAL-					1.12	21 Apr 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000783	5,000,039.15	39.15	1.43
		Base		100.000000	5,000,000.00	100.000783	5,000,039.15	39.15	1.43
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.073630	5,003,681.50	3,681.50	1.43
		Base		100.000000	5,000,000.00	100.073630	5,003,681.50	3,681.50	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
2063C0QE5	CONCORD MIN CPTL CO				1.1	14 Mar 2017		
	5,000,000.000	Local	99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.43
		Base	99.780000	4,989,000.00	99.780000	4,989,000.00	0.00	1.43
24023GPD3	DCAT, LLC				0.9	13 Feb 2017		
	5,000,000.000	Local	99.892500	4,994,625.00	99.892500	4,994,625.00	0.00	1.43
		Base	99.892500	4,994,625.00	99.892500	4,994,625.00	0.00	1.43
38346LNH5	GOTHAM FDG CORP				0.83	17 Jan 2017		
	5,000,000.000	Local	99.963111	4,998,155.56	99.963111	4,998,155.56	0.00	1.43
		Base	99.963111	4,998,155.56	99.963111	4,998,155.56	0.00	1.43
48803TCH5	KELLS FDG LLC				1.01	23 Mar 2017		
	5,000,000.000	Local	99.775000	4,988,750.00	99.775000	4,988,750.00	0.00	1.43
		Base	99.775000	4,988,750.00	99.775000	4,988,750.00	0.00	1.43
52952LPA4	LEXINGTN PKR CAP CO LL				1.0	10 Feb 2017		
	5,000,000.000	Local	99.888889	4,994,444.45	99.888889	4,994,444.45	0.00	1.43
		Base	99.888889	4,994,444.45	99.888889	4,994,444.45	0.00	1.43
62455AN45	MOUNTCLIFF				0.78	04 Jan 2017		
	5,000,000.000	Local	99.993500	4,999,675.00	99.993500	4,999,675.00	0.00	1.43
		Base	99.993500	4,999,675.00	99.993500	4,999,675.00	0.00	1.43
67984WA32	OLD LINE FUNDING LLC				0.91	30 Jan 2017		
	5,000,000.000	Local	99.926694	4,996,334.72	99.926694	4,996,334.72	0.00	1.43
		Base	99.926694	4,996,334.72	99.926694	4,996,334.72	0.00	1.43
78009NHT6	ROYAL BK OF CANADA				1.25206	14 Aug 2017		
	2,000,000.000	Local	100.000000	2,000,000.00	100.150000	2,003,000.00	3,000.00	0.57
		Base	100.000000	2,000,000.00	100.150000	2,003,000.00	3,000.00	0.57
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	5,000,000.000	Local	99.683333	4,984,166.67	99.735811	4,986,790.55	2,623.88	1.43
		Base	99.683333	4,984,166.67	99.735811	4,986,790.55	2,623.88	1.43
85520LPM1	STARBIRD FDG. CORP				0.95	21 Feb 2017		
	5,000,000.000	Local	99.865417	4,993,270.83	99.865417	4,993,270.83	0.00	1.43
		Base	99.865417	4,993,270.83	99.865417	4,993,270.83	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
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		Local	5,000,000.000	99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.43
		Base		99.938889	4,996,944.44	99.938889	4,996,944.44	0.00	1.43
979QHT009	WELLS FARGO REPO					0.45	03 Jan 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
US DOLLAR Total									
		Local	82,000,000.000		81,927,095.84		81,936,440.37	9,344.53	23.48
		Base			81,927,095.84		81,936,440.37	9,344.53	23.48
CASH EQUIVALENT Total									
		Base	82,000,000.000		81,927,095.84		81,936,440.37	9,344.53	23.48
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		Local	2,000,000.000	100.028290	2,000,565.80	100.028290	2,000,565.80	0.00	0.57
		Base		100.028290	2,000,565.80	100.028290	2,000,565.80	0.00	0.57
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	101.950055	2,039,001.09	99.205700	1,984,114.00	-54,887.09	0.57
		Base		101.950055	2,039,001.09	99.205700	1,984,114.00	-54,887.09	0.57
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.50622	22 May 2018		
		Local	5,000,000.000	100.010905	5,000,545.27	100.206600	5,010,330.00	9,784.73	1.44
		Base		100.010905	5,000,545.27	100.206600	5,010,330.00	9,784.73	1.44
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.947190	2,998,415.70	98.808400	2,964,252.00	-34,163.70	0.85
		Base		99.947190	2,998,415.70	98.808400	2,964,252.00	-34,163.70	0.85
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.28594	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.110800	5,005,540.00	5,540.00	1.43
		Base		100.000000	5,000,000.00	100.110800	5,005,540.00	5,540.00	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
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	104.333049	2,082,487.66	104.747500	2,090,760.10	8,272.44	0.60
		Base		104.333049	2,082,487.66	104.747500	2,090,760.10	8,272.44	0.60
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.822429	2,994,672.88	99.792000	2,993,760.00	-912.88	0.86
		Base		99.822429	2,994,672.88	99.792000	2,993,760.00	-912.88	0.86
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	2,530,000.000	99.482251	2,516,900.96	99.992500	2,529,810.25	12,909.29	0.72
		Base		99.482251	2,516,900.96	99.992500	2,529,810.25	12,909.29	0.72
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.18389	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.987030	2,999,610.90	-389.10	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.987030	2,999,610.90	-389.10	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.37389	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.984570	2,999,537.10	-462.90	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.984570	2,999,537.10	-462.90	0.86
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					1.10389	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.210780	5,010,539.00	10,539.00	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.210780	5,010,539.00	10,539.00	1.44
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.998603	1,999,972.05	99.928900	1,998,578.00	-1,394.05	0.57
		Base		99.998603	1,999,972.05	99.928900	1,998,578.00	-1,394.05	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.993742	1,999,874.83	99.993742	1,999,874.83	0.00	0.57
		Base		99.993742	1,999,874.83	99.993742	1,999,874.83	0.00	0.57
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	254,202.190	99.999190	254,200.13	99.979520	254,150.13	-50.00	0.07
Original Face:		Base	3,000,000.000	99.999190	254,200.13	99.979520	254,150.13	-50.00	0.07
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,777,398.400	99.997176	1,777,348.20	99.978000	1,777,007.37	-340.83	0.51
Original Face:		Base	5,000,000.000	99.997176	1,777,348.20	99.978000	1,777,007.37	-340.83	0.51

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14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					1.15389	15 Nov 2018		
		Local	1,777,398.400	100.000000	1,777,398.40	100.045250	1,778,202.67	804.27	0.51
Original Face:		Base	5,000,000.000	100.000000	1,777,398.40	100.045250	1,778,202.67	804.27	0.51
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984506	4,999,225.30	98.151840	4,907,592.00	-91,633.30	1.41
Original Face:		Base	5,000,000.000	99.984506	4,999,225.30	98.151840	4,907,592.00	-91,633.30	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	100.014000	5,000,700.00	700.00	1.43
		Base		100.000000	5,000,000.00	100.014000	5,000,700.00	700.00	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	99.901800	4,995,090.00	-4,910.00	1.43
		Base		100.000000	5,000,000.00	99.901800	4,995,090.00	-4,910.00	1.43
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.33733	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.246800	5,012,340.00	12,340.00	1.44
		Base		100.000000	5,000,000.00	100.246800	5,012,340.00	12,340.00	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	98.500000	1,970,000.00	-30,000.00	0.56
		Base		100.000000	2,000,000.00	98.500000	1,970,000.00	-30,000.00	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	100.261600	2,005,232.00	5,232.00	0.57
		Base		100.000000	2,000,000.00	100.261600	2,005,232.00	5,232.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.998850	1,999,977.00	99.998850	1,999,977.00	0.00	0.57
		Base		99.998850	1,999,977.00	99.998850	1,999,977.00	0.00	0.57
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	1,861,419.430	100.000000	1,861,419.43	100.000260	1,861,424.27	4.84	0.53
Original Face:		Base	5,000,000.000	100.000000	1,861,419.43	100.000260	1,861,424.27	4.84	0.53
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.989797	3,999,591.86	99.845070	3,993,802.80	-5,789.06	1.14
Original Face:		Base	4,000,000.000	99.989797	3,999,591.86	99.845070	3,993,802.80	-5,789.06	1.14

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29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	3,867,046.300	99.988270	3,866,592.70	100.048120	3,868,907.12	2,314.42	1.11
Original Face:		Base	4,000,000.000	99.988270	3,866,592.70	100.048120	3,868,907.12	2,314.42	1.11
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.216100	4,008,644.00	8,644.00	1.15
		Base		100.000000	4,000,000.00	100.216100	4,008,644.00	8,644.00	1.15
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	100.229100	1,503,436.50	3,436.50	0.43
		Base		100.000000	1,500,000.00	100.229100	1,503,436.50	3,436.50	0.43
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					1.05389	15 May 2036		
		Local	627,995.840	100.050228	628,311.27	99.654449	625,825.79	-2,485.48	0.18
Original Face:		Base	16,000,000.000	100.050228	628,311.27	99.654449	625,825.79	-2,485.48	0.18
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,199,906.200	101.456771	3,246,521.49	96.119514	3,075,734.29	-170,787.20	0.88
Original Face:		Base	5,000,000.000	101.456771	3,246,521.49	96.119514	3,075,734.29	-170,787.20	0.88
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,664,356.700	105.243451	7,013,798.99	99.101143	6,604,453.66	-409,345.33	1.89
Original Face:		Base	10,000,000.000	105.243451	7,013,798.99	99.101143	6,604,453.66	-409,345.33	1.89
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	117.603412	2,940,085.31	121.163400	3,029,085.00	88,999.69	0.87
		Base		117.603412	2,940,085.31	121.163400	3,029,085.00	88,999.69	0.87
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	116.639695	2,915,992.38	119.743300	2,993,582.50	77,590.12	0.86
		Base		116.639695	2,915,992.38	119.743300	2,993,582.50	77,590.12	0.86
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.25611	25 Jun 2022		
		Local	2,703,201.870	100.000000	2,703,201.87	99.615890	2,692,818.60	-10,383.27	0.77
Original Face:		Base	3,000,000.000	100.000000	2,703,201.87	99.615890	2,692,818.60	-10,383.27	0.77
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.230864	5,061,543.22	100.224150	5,011,207.50	-50,335.72	1.44
Original Face:		Base	5,000,000.000	101.230864	5,061,543.22	100.224150	5,011,207.50	-50,335.72	1.44

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3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.722123	2,014,442.46	97.948250	1,958,965.00	-55,477.46	0.56
Original Face:		Base	2,000,000.000	100.722123	2,014,442.46	97.948250	1,958,965.00	-55,477.46	0.56
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	1,841,668.200	100.857608	1,857,462.49	97.697190	1,799,258.08	-58,204.41	0.52
Original Face:		Base	5,000,000.000	100.857608	1,857,462.49	97.697190	1,799,258.08	-58,204.41	0.52
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.371603	5,168,580.17	103.030940	5,151,547.00	-17,033.17	1.48
Original Face:		Base	5,000,000.000	103.371603	5,168,580.17	103.030940	5,151,547.00	-17,033.17	1.48
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.326882	3,129,806.46	105.948410	3,178,452.30	48,645.84	0.91
Original Face:		Base	3,000,000.000	104.326882	3,129,806.46	105.948410	3,178,452.30	48,645.84	0.91
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	4,439,343.190	101.622708	4,511,380.77	102.020710	4,529,049.44	17,668.67	1.30
Original Face:		Base	5,565,000.000	101.622708	4,511,380.77	102.020710	4,529,049.44	17,668.67	1.30
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.462779	4,784,437.27	102.152270	4,590,723.01	-193,714.26	1.32
Original Face:		Base	4,494,000.000	106.462779	4,784,437.27	102.152270	4,590,723.01	-193,714.26	1.32
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	503,944.960	100.298646	505,449.97	98.213720	494,943.09	-10,506.88	0.14
Original Face:		Base	2,000,000.000	100.298646	505,449.97	98.213720	494,943.09	-10,506.88	0.14
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,804,084.100	100.422051	1,811,698.26	97.765090	1,763,764.44	-47,933.82	0.51
Original Face:		Base	5,000,000.000	100.422051	1,811,698.26	97.765090	1,763,764.44	-47,933.82	0.51
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	5,330,667.720	100.426868	5,353,422.61	97.201250	5,181,475.66	-171,946.95	1.48
Original Face:		Base	14,878,168.000	100.426868	5,353,422.61	97.201250	5,181,475.66	-171,946.95	1.48
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.990226	4,949,511.30	98.165520	4,908,276.00	-41,235.30	1.41
Original Face:		Base	5,000,000.000	98.990226	4,949,511.30	98.165520	4,908,276.00	-41,235.30	1.41

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,551,228.200	99.577139	2,540,440.04	99.935490	2,549,582.40	9,142.36	0.73
Original Face:		Base	5,000,000.000	99.577139	2,540,440.04	99.935490	2,549,582.40	9,142.36	0.73
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	3,986,921.800	101.408379	4,043,072.77	101.973830	4,065,616.86	22,544.09	1.16
Original Face:		Base	5,000,000.000	101.408379	4,043,072.77	101.973830	4,065,616.86	22,544.09	1.16
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	3,986,921.800	103.405700	4,122,704.39	102.691240	4,094,219.43	-28,484.96	1.17
Original Face:		Base	5,000,000.000	103.405700	4,122,704.39	102.691240	4,094,219.43	-28,484.96	1.17
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	2,854,538.000	104.111222	2,971,894.40	103.146797	2,944,364.52	-27,529.88	0.84
Original Face:		Base	5,000,000.000	104.111222	2,971,894.40	103.146797	2,944,364.52	-27,529.88	0.84
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,721,019.830	101.254610	1,742,611.92	100.258750	1,725,472.97	-17,138.95	0.49
Original Face:		Base	1,800,000.000	101.254610	1,742,611.92	100.258750	1,725,472.97	-17,138.95	0.49
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	433,194.900	106.486191	461,292.75	107.385390	465,188.03	3,895.28	0.13
Original Face:		Base	10,000,000.000	106.486191	461,292.75	107.385390	465,188.03	3,895.28	0.13
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.083037	6,484,982.23	105.800080	6,348,004.80	-136,977.43	1.82
Original Face:		Base	6,000,000.000	108.083037	6,484,982.23	105.800080	6,348,004.80	-136,977.43	1.82
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,239,838.230	106.511794	4,515,927.77	102.783950	4,357,873.21	-158,054.56	1.25
Original Face:		Base	5,568,000.000	106.511794	4,515,927.77	102.783950	4,357,873.21	-158,054.56	1.25
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	472,152.400	105.874790	499,890.36	106.709630	503,832.08	3,941.72	0.14
Original Face:		Base	5,000,000.000	105.874790	499,890.36	106.709630	503,832.08	3,941.72	0.14
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.15389	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.027100	3,000,813.00	813.00	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.027100	3,000,813.00	813.00	0.86

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36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.93511	30 May 2017		
		Local	5,000,000.000	99.983380	4,999,168.99	100.322700	5,016,135.00	16,966.01	1.44
		Base		99.983380	4,999,168.99	100.322700	5,016,135.00	16,966.01	1.44
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.96344	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.302400	4,052,096.00	52,096.00	1.16
		Base		100.000000	4,000,000.00	101.302400	4,052,096.00	52,096.00	1.16
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.659136	5,182,956.78	102.979820	5,148,991.00	-33,965.78	1.48
Original Face:		Base	5,000,000.000	103.659136	5,182,956.78	102.979820	5,148,991.00	-33,965.78	1.48
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	106.547384	3,196,421.52	108.429800	3,252,894.00	56,472.48	0.93
		Base		106.547384	3,196,421.52	108.429800	3,252,894.00	56,472.48	0.93
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.991295	1,999,825.90	99.991295	1,999,825.90	0.00	0.57
		Base		99.991295	1,999,825.90	99.991295	1,999,825.90	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	100.437200	3,013,116.00	13,116.00	0.86
		Base		100.000000	3,000,000.00	100.437200	3,013,116.00	13,116.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.893260	4,994,662.98	100.016400	5,000,820.00	6,157.02	1.43
		Base		99.893260	4,994,662.98	100.016400	5,000,820.00	6,157.02	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	7,000,000.000	99.431542	6,960,207.92	100.040900	7,002,863.00	42,655.08	2.01
		Base		99.431542	6,960,207.92	100.040900	7,002,863.00	42,655.08	2.01
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.969849	4,998,492.46	100.062300	5,003,115.00	4,622.54	1.43
		Base		99.969849	4,998,492.46	100.062300	5,003,115.00	4,622.54	1.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.982922	4,999,146.12	99.725000	4,986,250.00	-12,896.12	1.43
		Base		99.982922	4,999,146.12	99.725000	4,986,250.00	-12,896.12	1.43

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	104.178514	1,703,318.70	105.017700	1,717,039.40	13,720.70	0.49
		Base		104.178514	1,703,318.70	105.017700	1,717,039.40	13,720.70	0.49
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.910076	2,997,302.28	101.183100	3,035,493.00	38,190.72	0.87
		Base		99.910076	2,997,302.28	101.183100	3,035,493.00	38,190.72	0.87
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.923469	4,996,173.46	100.066900	5,003,345.00	7,171.54	1.43
		Base		99.923469	4,996,173.46	100.066900	5,003,345.00	7,171.54	1.43
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.639622	2,989,188.67	100.199400	3,005,982.00	16,793.33	0.86
		Base		99.639622	2,989,188.67	100.199400	3,005,982.00	16,793.33	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	98.326000	2,949,780.00	-50,220.00	0.85
		Base		100.000000	3,000,000.00	98.326000	2,949,780.00	-50,220.00	0.85
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	95.506000	1,910,120.00	-89,880.00	0.55
		Base		100.000000	2,000,000.00	95.506000	1,910,120.00	-89,880.00	0.55
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.980232	2,999,406.96	100.045100	3,001,353.00	1,946.04	0.86
		Base		99.980232	2,999,406.96	100.045100	3,001,353.00	1,946.04	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	99.981774	4,499,179.82	100.418730	4,518,842.85	19,663.03	1.29
Original Face:		Base	4,500,000.000	99.981774	4,499,179.82	100.418730	4,518,842.85	19,663.03	1.29
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	459,078.180	99.999710	459,076.85	99.956300	458,877.56	-199.29	0.13
Original Face:		Base	4,000,000.000	99.999710	459,076.85	99.956300	458,877.56	-199.29	0.13

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.991216	4,999,560.80	99.986800	4,999,340.00	-220.80	1.43
		Base		99.991216	4,999,560.80	99.986800	4,999,340.00	-220.80	1.43
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	4,000,000.000	99.953823	3,998,152.90	100.073200	4,002,928.00	4,775.10	1.15
		Base		99.953823	3,998,152.90	100.073200	4,002,928.00	4,775.10	1.15
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.840353	1,976,807.06	97.333200	1,946,664.00	-30,143.06	0.56
		Base		98.840353	1,976,807.06	97.333200	1,946,664.00	-30,143.06	0.56
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.172573	3,065,177.19	103.217400	3,096,522.00	31,344.81	0.89
		Base		102.172573	3,065,177.19	103.217400	3,096,522.00	31,344.81	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	100.379500	5,018,975.00	18,975.00	1.44
		Base		100.000000	5,000,000.00	100.379500	5,018,975.00	18,975.00	1.44
US DOLLAR Total									
		Local	264,012,526.840		267,660,879.52		266,309,274.21	-1,351,605.31	76.31
	Original Face:	Base	197,805,168.000		267,660,879.52		266,309,274.21	-1,351,605.31	76.31
FIXED INCOME Total									
		Base	264,012,526.840		267,660,879.52		266,309,274.21	-1,351,605.31	76.31
	Original Face:		197,805,168.000						

& 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: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		346,748,217.870	Base		350,323,666.39		348,981,405.61	-1,342,260.78	100.00
Original Face:		197,805,168.000							

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	702,284.720	1.000000	702,284.72	1.000000	702,284.72	0.00	0.08
		Base		1.000000	702,284.72	1.000000	702,284.72	0.00	0.08
US DOLLAR Total									
		Local	702,284.720		702,284.72		702,284.72	0.00	0.08
		Base			702,284.72		702,284.72	0.00	0.08
CASH Total									
		Base	702,284.720		702,284.72		702,284.72	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2N36	ANGLESEA FDG PLC & ANG					0.75	03 Jan 2017		
		Local	25,000,000.000	99.995833	24,998,958.34	99.995833	24,998,958.34	0.00	2.69
		Base		99.995833	24,998,958.34	99.995833	24,998,958.34	0.00	2.69
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	10,000,000.000	99.844000	9,984,400.00	99.844000	9,984,400.00	0.00	1.08
		Base		99.844000	9,984,400.00	99.844000	9,984,400.00	0.00	1.08
06427KMM6	BANK OF MONTREAL-					1.12	21 Apr 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000783	20,000,156.60	156.60	2.15
		Base		100.000000	20,000,000.00	100.000783	20,000,156.60	156.60	2.15
06538NCE5	BNK OF TKYO-MTBSHI L					1.38	19 Jun 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.092843	20,018,568.60	18,568.60	2.16
		Base		100.000000	20,000,000.00	100.092843	20,018,568.60	18,568.60	2.16
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.354417	19,870,883.34	99.310189	19,862,037.80	-8,845.54	2.14
		Base		99.354417	19,870,883.34	99.310189	19,862,037.80	-8,845.54	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	99.980000	24,995,000.00	99.980000	24,995,000.00	0.00	2.69
			Base	99.980000	24,995,000.00	99.980000	24,995,000.00	0.00	2.69
4497W0PD4	ING (US) FUNDING LLC					0.01	13 Feb 2017		
		15,000,000.000	Local	99.866222	14,979,933.33	99.866222	14,979,933.33	0.00	1.61
			Base	99.866222	14,979,933.33	99.866222	14,979,933.33	0.00	1.61
4497W0PD4	ING (US) FUNDING LLC					1.12	13 Feb 2017		
		25,000,000.000	Local	99.866222	24,966,555.56	99.866222	24,966,555.56	0.00	2.69
			Base	99.866222	24,966,555.56	99.866222	24,966,555.56	0.00	2.69
48803TCH5	KELLS FDG LLC					0.01	23 Mar 2017		
		10,000,000.000	Local	99.775000	9,977,500.00	99.775000	9,977,500.00	0.00	1.07
			Base	99.775000	9,977,500.00	99.775000	9,977,500.00	0.00	1.07
52468JNA8	LEGACY CAPITAL COMPANY					0.85	10 Jan 2017		
		25,000,000.000	Local	99.978750	24,994,687.50	99.978750	24,994,687.50	0.00	2.69
			Base	99.978750	24,994,687.50	99.978750	24,994,687.50	0.00	2.69
52952LPA4	LEXINGTN PKR CAP CO LL					1.0	10 Feb 2017		
		20,000,000.000	Local	99.888889	19,977,777.78	99.888889	19,977,777.78	0.00	2.15
			Base	99.888889	19,977,777.78	99.888889	19,977,777.78	0.00	2.15
53127TN90	LIBERTY FUNDING LLC					0.89	09 Jan 2017		
		20,000,000.000	Local	99.980222	19,996,044.44	99.980222	19,996,044.44	0.00	2.15
			Base	99.980222	19,996,044.44	99.980222	19,996,044.44	0.00	2.15
59515MP74	MICROSOFT CORP					0.72	07 Feb 2017		
		20,000,000.000	Local	99.926000	19,985,200.00	99.926000	19,985,200.00	0.00	2.15
			Base	99.926000	19,985,200.00	99.926000	19,985,200.00	0.00	2.15
63763PN62	NATIONAL SECS CLEARING					0.58	06 Jan 2017		
		30,000,000.000	Local	99.991944	29,997,583.33	99.991944	29,997,583.33	0.00	3.23
			Base	99.991944	29,997,583.33	99.991944	29,997,583.33	0.00	3.23
67984WA32	OLD LINE FUNDING LLC					0.91	30 Jan 2017		
		20,000,000.000	Local	99.926694	19,985,338.89	99.926694	19,985,338.89	0.00	2.15
			Base	99.926694	19,985,338.89	99.926694	19,985,338.89	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		
		9,942,034.000	Local	100.000000	9,942,034.04	100.150000	9,956,947.05	14,913.01	1.07
			Base	100.000000	9,942,034.04	100.150000	9,956,947.05	14,913.01	1.07
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		20,000,000.000	Local	99.683333	19,936,666.66	99.735811	19,947,162.20	10,495.54	2.15
			Base	99.683333	19,936,666.66	99.735811	19,947,162.20	10,495.54	2.15
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		20,000,000.000	Local	99.938889	19,987,777.78	99.938889	19,987,777.78	0.00	2.15
			Base	99.938889	19,987,777.78	99.938889	19,987,777.78	0.00	2.15
92646KND0	VICTORY RECEIVABLES					1.05	13 Jan 2017		
		15,000,000.000	Local	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	1.62
			Base	99.965000	14,994,750.00	99.965000	14,994,750.00	0.00	1.62
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		25,000,000.000	Local	99.642167	24,910,541.67	99.671156	24,917,789.00	7,247.33	2.68
			Base	99.642167	24,910,541.67	99.671156	24,917,789.00	7,247.33	2.68
979QHT009	WELLS FARGO REPO					0.45	03 Jan 2017		
		6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.65
			Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	0.65
US DOLLAR Total									
		400,942,034.000	Local		400,481,632.66		400,524,168.20	42,535.54	43.15
			Base		400,481,632.66		400,524,168.20	42,535.54	43.15
CASH EQUIVALENT Total									
		400,942,034.000	Base		400,481,632.66		400,524,168.20	42,535.54	43.15

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		4,000,000.000	Local	101.950054	4,078,002.17	99.205700	3,968,228.00	-109,774.17	0.43
			Base	101.950054	4,078,002.17	99.205700	3,968,228.00	-109,774.17	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.947190	4,997,359.50	98.808400	4,940,420.00	-56,939.50	0.53
		Base		99.947190	4,997,359.50	98.808400	4,940,420.00	-56,939.50	0.53
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	10,622,349.960	99.999531	10,622,300.15	99.992220	10,621,523.54	-776.61	1.14
Original Face:		Base	19,000,000.000	99.999531	10,622,300.15	99.992220	10,621,523.54	-776.61	1.14
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.980237	2,999,407.11	99.313800	2,979,414.00	-19,993.11	0.32
		Base		99.980237	2,999,407.11	99.313800	2,979,414.00	-19,993.11	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	100.201600	2,165,669.20	4,357.27	0.23
		Base		99.999997	2,161,311.93	100.201600	2,165,669.20	4,357.27	0.23
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	103.524820	2,953,492.72	103.515900	2,953,238.24	-254.48	0.32
		Base		103.524820	2,953,492.72	103.515900	2,953,238.24	-254.48	0.32
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.21983	23 May 2017		
		Local	8,336,180.000	99.865777	8,324,990.96	99.992500	8,335,554.79	10,563.83	0.90
		Base		99.865777	8,324,990.96	99.992500	8,335,554.79	10,563.83	0.90
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	1,052,812.750	99.996895	1,052,780.06	99.972310	1,052,521.23	-258.83	0.11
Original Face:		Base	5,000,000.000	99.996895	1,052,780.06	99.972310	1,052,521.23	-258.83	0.11
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.993728	3,457,882.10	99.993728	3,457,882.10	0.00	0.37
		Base		99.993728	3,457,882.10	99.993728	3,457,882.10	0.00	0.37
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	3,095,635.910	99.999480	3,095,619.82	99.932860	3,093,557.50	-2,062.32	0.33
Original Face:		Base	6,051,673.000	99.999480	3,095,619.82	99.932860	3,093,557.50	-2,062.32	0.33
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		Local	4,055,801.120	100.000000	4,055,801.12	99.970590	4,054,608.31	-1,192.81	0.44
Original Face:		Base	15,000,000.000	100.000000	4,055,801.12	99.970590	4,054,608.31	-1,192.81	0.44

& 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
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984506	4,999,225.30	98.151840	4,907,592.00	-91,633.30	0.53
Original Face:		Base	5,000,000.000	99.984506	4,999,225.30	98.151840	4,907,592.00	-91,633.30	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	100.014000	5,000,700.00	700.00	0.54
		Base		100.000000	5,000,000.00	100.014000	5,000,700.00	700.00	0.54
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.28622	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.93
		Base		100.000000	8,645,247.03	100.000000	8,645,247.00	-0.03	0.93
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.998853	5,619,346.56	99.998853	5,619,346.56	0.00	0.61
		Base		99.998853	5,619,346.56	99.998853	5,619,346.56	0.00	0.61
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.993053	9,999,305.29	99.994200	9,999,420.00	114.71	1.08
		Base		99.993053	9,999,305.29	99.994200	9,999,420.00	114.71	1.08
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	3,722,838.850	100.000000	3,722,838.85	100.000260	3,722,848.53	9.68	0.40
Original Face:		Base	10,000,000.000	100.000000	3,722,838.85	100.000260	3,722,848.53	9.68	0.40
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					1.07389	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.099260	3,461,531.35	3,432.51	0.37
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.099260	3,461,531.35	3,432.51	0.37
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.976419	3,457,283.54	99.976419	3,457,283.54	0.00	0.37
		Base		99.976419	3,457,283.54	99.976419	3,457,283.54	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	99.909892	4,995,494.61	100.096300	5,004,815.00	9,320.39	0.54
		Base		99.909892	4,995,494.61	100.096300	5,004,815.00	9,320.39	0.54
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	9,667,615.750	99.988270	9,666,481.76	100.048120	9,672,267.81	5,786.05	1.04
Original Face:		Base	10,000,000.000	99.988270	9,666,481.76	100.048120	9,672,267.81	5,786.05	1.04

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3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	875,242.620	102.072096	893,378.49	102.757551	899,377.88	5,999.39	0.10
Original Face:		Base	2,096,032.000	102.072096	893,378.49	102.757551	899,377.88	5,999.39	0.10
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.840442	9,984,044.21	99.205200	9,920,520.00	-63,524.21	1.07
		Base		99.840442	9,984,044.21	99.205200	9,920,520.00	-63,524.21	1.07
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,122,452.700	105.397860	5,398,955.55	103.019316	5,277,115.73	-121,839.82	0.57
Original Face:		Base	8,645,247.000	105.397860	5,398,955.55	103.019316	5,277,115.73	-121,839.82	0.57
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,142,557.820	105.286422	2,255,822.46	103.009428	2,207,036.55	-48,785.91	0.24
Original Face:		Base	4,322,624.000	105.286422	2,255,822.46	103.009428	2,207,036.55	-48,785.91	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	99.593900	8,610,138.65	-35,108.45	0.93
		Base		100.000001	8,645,247.10	99.593900	8,610,138.65	-35,108.45	0.93
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.971006	12,496,375.69	99.603500	12,450,437.50	-45,938.19	1.34
		Base		99.971006	12,496,375.69	99.603500	12,450,437.50	-45,938.19	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	99.978000	9,997,800.00	-2,200.00	1.08
		Base		100.000000	10,000,000.00	99.978000	9,997,800.00	-2,200.00	1.08
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	94.437180	4,721,858.98	94.830300	4,741,515.00	19,656.02	0.51
		Base		94.437180	4,721,858.98	94.830300	4,741,515.00	19,656.02	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	100.001300	10,806,699.49	140.60	1.16
		Base		99.999999	10,806,558.89	100.001300	10,806,699.49	140.60	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	99.594900	17,220,450.21	-70,043.79	1.86
		Base		100.000000	17,290,494.00	99.594900	17,220,450.21	-70,043.79	1.86

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3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	525,238.890	103.254856	542,334.66	101.397200	532,577.53	-9,757.13	0.06
Original Face:		Base	2,161,312.000	103.254856	542,334.66	101.397200	532,577.53	-9,757.13	0.06
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,211,674.170	100.152327	1,213,519.88	100.692290	1,220,062.47	6,542.59	0.13
Original Face:		Base	4,322,624.000	100.152327	1,213,519.88	100.692290	1,220,062.47	6,542.59	0.13
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,180,777.470	101.715178	2,218,181.69	97.204800	2,119,820.38	-98,361.31	0.23
Original Face:		Base	4,322,624.000	101.715178	2,218,181.69	97.204800	2,119,820.38	-98,361.31	0.23
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	4,371,121.630	101.812348	4,450,341.56	100.278840	4,383,310.07	-67,031.49	0.47
Original Face:		Base	8,584,720.000	101.812348	4,450,341.56	100.278840	4,383,310.07	-67,031.49	0.47
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,287,091.550	100.919308	2,308,116.96	101.173560	2,313,931.94	5,814.98	0.25
Original Face:		Base	5,571,429.000	100.919308	2,308,116.96	101.173560	2,313,931.94	5,814.98	0.25
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,734,048.760	101.642899	1,762,537.43	97.148480	1,684,602.01	-77,935.42	0.18
Original Face:		Base	4,322,624.000	101.642899	1,762,537.43	97.148480	1,684,602.01	-77,935.42	0.18
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,331,081.930	100.924329	3,361,872.09	96.255840	3,206,360.89	-155,511.20	0.35
Original Face:		Base	5,111,816.000	100.924329	3,361,872.09	96.255840	3,206,360.89	-155,511.20	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,420,897.540	99.642426	2,412,241.04	95.804150	2,319,320.31	-92,920.73	0.25
Original Face:		Base	4,322,624.000	99.642426	2,412,241.04	95.804150	2,319,320.31	-92,920.73	0.25
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,339,145.220	101.745902	3,397,443.41	97.362180	3,251,064.58	-146,378.83	0.35
Original Face:		Base	5,326,337.000	101.745902	3,397,443.41	97.362180	3,251,064.58	-146,378.83	0.35
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,420,897.540	100.346039	2,429,274.78	96.282520	2,330,901.16	-98,373.62	0.25
Original Face:		Base	4,322,624.000	100.346039	2,429,274.78	96.282520	2,330,901.16	-98,373.62	0.25

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3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,425,406.500	100.787852	4,460,272.15	95.521640	4,227,220.87	-233,051.28	0.46
Original Face:		Base	8,645,247.000	100.787852	4,460,272.15	95.521640	4,227,220.87	-233,051.28	0.46
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,478,032.520	100.469295	2,489,661.80	99.400630	2,463,179.94	-26,481.86	0.27
Original Face:		Base	4,322,624.000	100.469295	2,489,661.80	99.400630	2,463,179.94	-26,481.86	0.27
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,175,397.070	101.863761	3,234,578.89	97.428150	3,093,730.62	-140,848.27	0.33
Original Face:		Base	6,483,935.000	101.863761	3,234,578.89	97.428150	3,093,730.62	-140,848.27	0.33
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,309,409.080	99.833444	2,305,562.61	96.660830	2,232,293.98	-73,268.63	0.24
Original Face:		Base	4,322,624.000	99.833444	2,305,562.61	96.660830	2,232,293.98	-73,268.63	0.24
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	587,152.950	97.963236	575,194.03	98.360700	577,527.75	2,333.72	0.06
Original Face:		Base	2,161,312.000	97.963236	575,194.03	98.360700	577,527.75	2,333.72	0.06
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,425,167.660	100.153537	1,427,355.82	99.386640	1,416,426.25	-10,929.57	0.15
Original Face:		Base	4,527,840.000	100.153537	1,427,355.82	99.386640	1,416,426.25	-10,929.57	0.15
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	385,119.820	101.940098	392,591.52	102.485110	394,690.47	2,098.95	0.04
Original Face:		Base	4,322,624.000	101.940098	392,591.52	102.485110	394,690.47	2,098.95	0.04
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,767,646.110	101.593617	1,795,815.62	100.778450	1,781,406.35	-14,409.27	0.19
Original Face:		Base	8,645,247.000	101.593617	1,795,815.62	100.778450	1,781,406.35	-14,409.27	0.19
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	877,853.160	99.308360	871,781.58	99.734970	875,526.59	3,745.01	0.09
Original Face:		Base	2,161,312.000	99.308360	871,781.58	99.734970	875,526.59	3,745.01	0.09
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	925,424.890	99.974110	925,185.30	99.099840	917,094.59	-8,090.71	0.10
Original Face:		Base	2,161,312.000	99.974110	925,185.30	99.099840	917,094.59	-8,090.71	0.10

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	847,466.820	99.948327	847,028.91	98.658420	836,097.37	-10,931.54	0.09
	Original Face:	Base	2,472,541.000	99.948327	847,028.91	98.658420	836,097.37	-10,931.54	0.09
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,089,182.290	100.298636	1,092,434.98	98.213720	1,069,726.44	-22,708.54	0.12
	Original Face:	Base	4,322,624.000	100.298636	1,092,434.98	98.213720	1,069,726.44	-22,708.54	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,463,271.660	100.421659	3,477,874.84	96.859230	3,354,498.26	-123,376.58	0.36
	Original Face:	Base	6,483,935.000	100.421659	3,477,874.84	96.859230	3,354,498.26	-123,376.58	0.36
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,186,412.270	100.093813	3,189,401.55	96.283390	3,067,985.75	-121,415.80	0.33
	Original Face:	Base	5,619,411.000	100.093813	3,189,401.55	96.283390	3,067,985.75	-121,415.80	0.33
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	2,950,281.050	101.452149	2,993,123.54	94.858030	2,798,578.48	-194,545.06	0.30
	Original Face:	Base	4,322,624.000	101.452149	2,993,123.54	94.858030	2,798,578.48	-194,545.06	0.30
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,621,197.000	100.027375	2,621,914.54	96.156240	2,520,444.48	-101,470.06	0.27
	Original Face:	Base	4,322,624.000	100.027375	2,621,914.54	96.156240	2,520,444.48	-101,470.06	0.27
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,552,991.910	100.848764	6,608,611.35	96.911610	6,350,609.96	-258,001.39	0.68
	Original Face:	Base	10,806,559.000	100.848764	6,608,611.35	96.911610	6,350,609.96	-258,001.39	0.68
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	5,513,999.610	100.539936	5,543,771.70	99.935490	5,510,442.53	-33,329.17	0.59
	Original Face:	Base	10,806,559.000	100.539936	5,543,771.70	99.935490	5,510,442.53	-33,329.17	0.59
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,918,212.710	100.608733	2,935,976.83	100.285960	2,926,557.63	-9,419.20	0.32
	Original Face:	Base	4,322,624.000	100.608733	2,935,976.83	100.285960	2,926,557.63	-9,419.20	0.32
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,151,084.050	99.890436	4,146,535.94	95.775730	3,975,731.05	-170,804.89	0.43
	Original Face:	Base	6,483,935.000	99.890436	4,146,535.94	95.775730	3,975,731.05	-170,804.89	0.43

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3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,030,819.760	103.681829	4,179,227.67	100.307396	4,043,210.34	-136,017.33	0.44
Original Face:		Base	6,483,935.000	103.681829	4,179,227.67	100.307396	4,043,210.34	-136,017.33	0.44
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	3,699.800	99.625115	3,685.93	100.077390	3,702.66	16.73	0.00
Original Face:		Base	6,483,935.000	99.625115	3,685.93	100.077390	3,702.66	16.73	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	911,629.700	101.467782	925,010.44	101.651450	926,684.81	1,674.37	0.10
Original Face:		Base	33,932,595.000	101.467782	925,010.44	101.651450	926,684.81	1,674.37	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	821,201.770	106.486671	874,470.43	107.385390	881,850.72	7,380.29	0.10
Original Face:		Base	18,956,866.000	106.486671	874,470.43	107.385390	881,850.72	7,380.29	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,025,268.840	99.096200	1,016,002.46	102.205720	1,047,883.40	31,880.94	0.11
Original Face:		Base	4,322,624.000	99.096200	1,016,002.46	102.205720	1,047,883.40	31,880.94	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	612,281.090	105.874797	648,251.36	106.709630	653,362.89	5,111.53	0.07
Original Face:		Base	6,483,935.000	105.874797	648,251.36	106.709630	653,362.89	5,111.53	0.07
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	239,351.640	99.999770	239,351.09	99.989050	239,325.43	-25.66	0.03
Original Face:		Base	4,322,624.000	99.999770	239,351.09	99.989050	239,325.43	-25.66	0.03
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	3,118,859.580	99.999983	3,118,859.06	99.964680	3,117,758.00	-1,101.06	0.34
Original Face:		Base	10,000,000.000	99.999983	3,118,859.06	99.964680	3,117,758.00	-1,101.06	0.34
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.998894	7,999,911.54	100.098260	8,007,860.80	7,949.26	0.86
Original Face:		Base	8,000,000.000	99.998894	7,999,911.54	100.098260	8,007,860.80	7,949.26	0.86
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.992706	2,999,781.19	99.671140	2,990,134.20	-9,646.99	0.32
Original Face:		Base	3,000,000.000	99.992706	2,999,781.19	99.671140	2,990,134.20	-9,646.99	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
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.857314	1,997,146.28	99.857314	1,997,146.28	0.00	0.22
		Base		99.857314	1,997,146.28	99.857314	1,997,146.28	0.00	0.22
36159JCY5	SYNCHRONY CREDIT CARD MASTER N GEMNT 2012 3 A					1.15389	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.027100	8,647,589.86	2,342.86	0.93
	Original Face:	Base	8,645,247.000	100.000000	8,645,247.00	100.027100	8,647,589.86	2,342.86	0.93
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	4,322,624.000	100.248195	4,333,352.53	100.871000	4,360,274.06	26,921.53	0.47
		Base		100.248195	4,333,352.53	100.871000	4,360,274.06	26,921.53	0.47
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	6,591.800	100.127583	6,600.21	100.711300	6,638.69	38.48	0.00
	Original Face:	Base	1,880,341.000	100.127583	6,600.21	100.711300	6,638.69	38.48	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.696573	7,118,760.08	99.582250	6,970,757.50	-148,002.58	0.75
	Original Face:	Base	7,000,000.000	101.696573	7,118,760.08	99.582250	6,970,757.50	-148,002.58	0.75
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,436,253.900	102.419048	4,543,569.02	98.002690	4,347,648.16	-195,920.86	0.47
	Original Face:	Base	7,989,505.000	102.419048	4,543,569.02	98.002690	4,347,648.16	-195,920.86	0.47
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	2,000,000.000	100.163587	2,003,271.73	100.163587	2,003,271.73	0.00	0.22
		Base		100.163587	2,003,271.73	100.163587	2,003,271.73	0.00	0.22
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.991906	3,999,676.23	100.430100	4,017,204.00	17,527.77	0.43
		Base		99.991906	3,999,676.23	100.430100	4,017,204.00	17,527.77	0.43
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.815955	6,987,116.88	100.870700	7,060,949.00	73,832.12	0.76
		Base		99.815955	6,987,116.88	100.870700	7,060,949.00	73,832.12	0.76
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

& 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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.27206	12 Feb 2019		
		Local	1,512,918.000	100.000008	1,512,918.12	100.437200	1,519,532.48	6,614.36	0.16
		Base		100.000008	1,512,918.12	100.437200	1,519,532.48	6,614.36	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	96.986000	4,849,300.00	-150,700.00	0.52
		Base		100.000000	5,000,000.00	96.986000	4,849,300.00	-150,700.00	0.52
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.78178	25 Jan 2018		
		Local	3,509,970.000	100.073419	3,512,546.99	100.653500	3,532,907.65	20,360.66	0.38
		Base		100.073419	3,512,546.99	100.653500	3,532,907.65	20,360.66	0.38
478375AC2	JOHNSON CONTROLS INTL PL SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	100.151316	4,006,052.62	100.160200	4,006,408.00	355.38	0.43
		Base		100.151316	4,006,052.62	100.160200	4,006,408.00	355.38	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.979208	3,025,206.87	100.058100	3,027,594.01	2,387.14	0.33
		Base		99.979208	3,025,206.87	100.058100	3,027,594.01	2,387.14	0.33
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.960847	2,998,825.42	99.802500	2,994,075.00	-4,750.42	0.32
		Base		99.960847	2,998,825.42	99.802500	2,994,075.00	-4,750.42	0.32
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.952030	7,496,402.23	99.797400	7,484,805.00	-11,597.23	0.81
		Base		99.952030	7,496,402.23	99.797400	7,484,805.00	-11,597.23	0.81
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.893257	2,159,004.94	100.016400	2,161,666.46	2,661.52	0.23
		Base		99.893257	2,159,004.94	100.016400	2,161,666.46	2,661.52	0.23
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.31806	07 Jun 2017		
		Local	8,104,919.000	99.919342	8,098,381.77	100.040900	8,108,233.91	9,852.14	0.87
		Base		99.919342	8,098,381.77	100.040900	8,108,233.91	9,852.14	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
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	104.385356	10,438,535.55	104.292900	10,429,290.00	-9,245.55	1.12
		Base		104.385356	10,438,535.55	104.292900	10,429,290.00	-9,245.55	1.12
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.982922	4,999,146.12	99.725000	4,986,250.00	-12,896.12	0.54
		Base		99.982922	4,999,146.12	99.725000	4,986,250.00	-12,896.12	0.54
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.986730	1,999,734.60	99.397590	1,987,951.80	-11,782.80	0.21
Original Face:		Base	2,000,000.000	99.986730	1,999,734.60	99.397590	1,987,951.80	-11,782.80	0.21
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.2275	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.218600	10,021,860.00	21,860.00	1.08
		Base		100.000000	10,000,000.00	100.218600	10,021,860.00	21,860.00	1.08
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.998312	6,483,825.55	99.998312	6,483,825.55	0.00	0.70
		Base		99.998312	6,483,825.55	99.998312	6,483,825.55	0.00	0.70
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.26344	15 Jun 2018		
		Local	4,322,624.000	99.999996	4,322,623.83	100.263600	4,334,018.44	11,394.61	0.47
		Base		99.999996	4,322,623.83	100.263600	4,334,018.44	11,394.61	0.47
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.38733	30 Apr 2018		
		Local	8,645,247.000	99.901305	8,636,714.60	99.550900	8,606,421.20	-30,293.40	0.93
		Base		99.901305	8,636,714.60	99.550900	8,606,421.20	-30,293.40	0.93
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					2.10389	15 Aug 2025		
		Local	75,409.870	100.000000	75,409.87	100.115000	75,496.59	86.72	0.01
Original Face:		Base	1,729,049.000	100.000000	75,409.87	100.115000	75,496.59	86.72	0.01
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.45611	25 Jan 2029		
		Local	1,102,132.310	100.000001	1,102,132.32	98.090300	1,081,084.89	-21,047.43	0.12
Original Face:		Base	2,161,312.000	100.000001	1,102,132.32	98.090300	1,081,084.89	-21,047.43	0.12
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.888363	6,992,185.38	101.611600	7,112,812.00	120,626.62	0.77
		Base		99.888363	6,992,185.38	101.611600	7,112,812.00	120,626.62	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.338904	6,953,723.26	99.922800	6,994,596.00	40,872.74	0.75
		Base		99.338904	6,953,723.26	99.922800	6,994,596.00	40,872.74	0.75
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	1,513,096.180	99.999966	1,513,095.67	99.936420	1,512,134.15	-961.52	0.16
Original Face:		Base	6,000,000.000	99.999966	1,513,095.67	99.936420	1,512,134.15	-961.52	0.16
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.991213	2,161,122.09	99.986800	2,161,026.71	-95.38	0.23
		Base		99.991213	2,161,122.09	99.986800	2,161,026.71	-95.38	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	2,161,312.000	99.907643	2,159,315.87	100.073200	2,162,894.08	3,578.21	0.23
		Base		99.907643	2,159,315.87	100.073200	2,162,894.08	3,578.21	0.23
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.13733	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.03	100.091400	8,653,148.76	7,901.73	0.93
		Base		100.000000	8,645,247.03	100.091400	8,653,148.76	7,901.73	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	97.333200	4,866,660.00	-133,340.00	0.52
		Base		100.000000	5,000,000.00	97.333200	4,866,660.00	-133,340.00	0.52
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	4,411,139.970	99.994241	4,410,885.93	99.946660	4,408,787.07	-2,098.86	0.47
Original Face:		Base	5,500,000.000	99.994241	4,410,885.93	99.946660	4,408,787.07	-2,098.86	0.47
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.024140	10,002,413.97	100.781200	10,078,120.00	75,706.03	1.09
		Base		100.024140	10,002,413.97	100.781200	10,078,120.00	75,706.03	1.09
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	100.197653	5,009,882.63	100.197653	5,009,882.63	0.00	0.54
		Base		100.197653	5,009,882.63	100.197653	5,009,882.63	0.00	0.54
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.935164	9,993,516.39	100.050800	10,005,080.00	11,563.61	1.08
		Base		99.935164	9,993,516.39	100.050800	10,005,080.00	11,563.61	1.08

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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
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.961415	4,998,070.75	99.765600	4,988,280.00	-9,790.75	0.54
		Base		99.961415	4,998,070.75	99.765600	4,988,280.00	-9,790.75	0.54
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.668822	2,154,154.22	99.511700	2,150,758.31	-3,395.91	0.23
		Base		99.668822	2,154,154.22	99.511700	2,150,758.31	-3,395.91	0.23
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.601497	19,920,299.33	100.460900	20,092,180.00	171,880.67	2.16
		Base		99.601497	19,920,299.33	100.460900	20,092,180.00	171,880.67	2.16
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.984849	4,249,356.09	99.304050	4,220,422.13	-28,933.96	0.45
Original Face:		Base	4,250,000.000	99.984849	4,249,356.09	99.304050	4,220,422.13	-28,933.96	0.45
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	104.342171	4,510,319.73	104.259500	4,506,746.17	-3,573.56	0.49
		Base		104.342171	4,510,319.73	104.259500	4,506,746.17	-3,573.56	0.49
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
		Local	4,322,624.000	99.999996	4,322,623.84	100.379500	4,339,028.36	16,404.52	0.47
		Base		99.999996	4,322,623.84	100.379500	4,339,028.36	16,404.52	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	99.929700	3,455,667.96	-2,430.98	0.37
		Base		99.999998	3,458,098.94	99.929700	3,455,667.96	-2,430.98	0.37
94988J5G8	WELLS FARGO BANK NA SR UNSECURED 12/19 2.15					2.15	06 Dec 2019		
		Local	5,000,000.000	99.865030	4,993,251.51	99.938000	4,996,900.00	3,648.49	0.54
		Base		99.865030	4,993,251.51	99.938000	4,996,900.00	3,648.49	0.54
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		Local	291,499.000	100.000000	291,499.00	100.000040	291,499.12	0.12	0.03
Original Face:		Base	4,000,000.000	100.000000	291,499.00	100.000040	291,499.12	0.12	0.03
US DOLLAR Total									
		Local	528,378,067.360		530,131,355.93		527,017,077.37	-3,114,278.56	56.78
Original Face:		Base	397,801,890.000		530,131,355.93		527,017,077.37	-3,114,278.56	56.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total								
		528,378,067.360	Base	530,131,355.93		527,017,077.37	-3,114,278.56	56.78
Original Face:		397,801,890.000						

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Holdings

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

As of: *December 31, 2016* *View Date:* *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		930,022,386.080	Base	931,315,273.31		928,243,530.29	-3,071,743.02	100.00
Original Face:		397,801,890.000						

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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	-657,703.840	1.000000	-657,703.84	1.000000	-657,703.84	0.00	0.84
		Base		1.000000	-657,703.84	1.000000	-657,703.84	0.00	0.84
US DOLLAR Total									
		Local	-657,703.840		-657,703.84		-657,703.84	0.00	0.84
		Base			-657,703.84		-657,703.84	0.00	0.84
CASH Total									
		Base	-657,703.840		-657,703.84		-657,703.84	0.00	0.84
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
		Local	68,120.230	100.030020	68,140.68	100.020000	68,133.85	-6.83	0.09
		Base		100.030020	68,140.68	100.020000	68,133.85	-6.83	0.09
2284K0RU1	CROWN POINT CAP CO.					1.22	28 Apr 2017		
		Local	10,000,000.000	99.603500	9,960,350.00	99.603500	9,960,350.00	0.00	12.74
		Base		99.603500	9,960,350.00	99.603500	9,960,350.00	0.00	12.74
45779PN53	INSTITUTIONAL SECURED					0.93	05 Jan 2017		
		Local	15,000,000.000	99.989667	14,998,450.00	99.989667	14,998,450.00	0.00	19.18
		Base		99.989667	14,998,450.00	99.989667	14,998,450.00	0.00	19.18
62455APU5	MOUNTCLIFF					1.06	28 Feb 2017		
		Local	15,000,000.000	99.829222	14,974,383.33	99.829222	14,974,383.33	0.00	19.15
		Base		99.829222	14,974,383.33	99.829222	14,974,383.33	0.00	19.15
82124LQU9	SHEFFIELD RECEIVABLE					1.05	28 Mar 2017		
		Local	15,000,000.000	99.749167	14,962,375.00	99.749167	14,962,375.00	0.00	19.14
		Base		99.749167	14,962,375.00	99.749167	14,962,375.00	0.00	19.14

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# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		55,068,120.230	Local		54,963,699.01		54,963,692.18	-6.83	70.30
			Base		54,963,699.01		54,963,692.18	-6.83	70.30
CASH EQUIVALENT Total									
		55,068,120.230	Base		54,963,699.01		54,963,692.18	-6.83	70.30
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		22,560,647.090	Local	1.000000	22,560,647.09	1.000000	22,560,647.09	0.00	28.86
			Base	1.000000	22,560,647.09	1.000000	22,560,647.09	0.00	28.86
US DOLLAR Total									
		22,560,647.090	Local		22,560,647.09		22,560,647.09	0.00	28.86
			Base		22,560,647.09		22,560,647.09	0.00	28.86
EQUITY Total									
		22,560,647.090	Base		22,560,647.09		22,560,647.09	0.00	28.86

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		76,971,063.480	Base	76,866,642.26		76,866,635.43	-6.83	100.00

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

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,022.520	Local	-1,022.52	-1,022.52	0.00	0.00		0.00
		Base	-1,022.52	-1,022.52	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	6,237,805.410	Local	6,239,257.82	6,239,052.97	0.73	-204.85		-204.85
		Base	6,239,257.82	6,239,052.97	0.73	-204.85	0.00	-204.85
EQUITY								
	20,287,204.850	Local	596,987,788.18	842,750,009.82	99.27	245,762,221.64		245,762,221.64
		Base	596,987,788.18	842,750,009.82	99.27	245,762,221.64	0.00	245,762,221.64
US DOLLAR Total								
	26,523,987.740	Local	603,226,023.48	848,988,040.27	100.00	245,762,016.79		245,762,016.79
		Base	603,226,023.48	848,988,040.27	100.00	245,762,016.79	0.00	245,762,016.79
FUND Total								
	26,523,987.740	Base	603,226,023.48	848,988,040.27	100.00	245,762,016.79	0.00	245,762,016.79

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-776.270	Local	-776.27	-776.27	0.00	0.00		0.00
		Base	-776.27	-776.27	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	10,377,593.470	Local	10,380,033.23	10,379,668.99	1.71	-364.24		-364.24
		Base	10,380,033.23	10,379,668.99	1.71	-364.24	0.00	-364.24
EQUITY								
	19,589,510.450	Local	437,003,978.87	597,796,031.90	98.29	160,792,053.03		160,792,053.03
		Base	437,003,978.87	597,796,031.90	98.29	160,792,053.03	0.00	160,792,053.03
US DOLLAR Total								
	29,966,327.650	Local	447,383,235.83	608,174,924.62	100.00	160,791,688.79		160,791,688.79
		Base	447,383,235.83	608,174,924.62	100.00	160,791,688.79	0.00	160,791,688.79
FUND Total								
	29,966,327.650	Base	447,383,235.83	608,174,924.62	100.00	160,791,688.79	0.00	160,791,688.79

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	504,317.760	Local	504,317.76	504,317.76	0.03	0.00		0.00
		Base	504,317.76	504,317.76	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	59,666,685.210	Local	59,589,343.09	59,607,308.53	3.12	17,965.44		17,965.44
		Base	59,589,343.09	59,607,308.53	3.12	17,965.44	0.00	17,965.44
FIXED INCOME								
	1,746,763,502.120	Local	1,831,188,220.97	1,852,995,227.04	96.86	21,807,006.07		21,807,006.07
Original Face:	1,609,906,378.000	Base	1,831,188,220.97	1,852,995,227.04	96.86	21,807,006.07	0.00	21,807,006.07
US DOLLAR Total								
	1,806,934,505.090	Local	1,891,281,881.82	1,913,106,853.33	100.00	21,824,971.51		21,824,971.51
Original Face:	1,609,906,378.000	Base	1,891,281,881.82	1,913,106,853.33	100.00	21,824,971.51	0.00	21,824,971.51
FUND Total								
	1,806,934,505.090	Base	1,891,281,881.82	1,913,106,853.33	100.00	21,824,971.51	0.00	21,824,971.51
Original Face:	1,609,906,378.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-4,171,978.440	Local	-4,171,978.44	-4,171,978.44	1.41	0.00		0.00
		Base	-4,171,978.44	-4,171,978.44	1.41	0.00	0.00	0.00
CASH EQUIVALENT								
	49,500,000.000	Local	49,444,276.39	49,455,023.01	16.72	10,746.62		10,746.62
		Base	49,444,276.39	49,455,023.01	16.72	10,746.62	0.00	10,746.62
FIXED INCOME								
	241,249,266.160	Local	242,652,751.21	242,133,930.10	81.87	-518,821.11		-518,821.11
Original Face:	182,083,802.000	Base	242,652,751.21	242,133,930.10	81.87	-518,821.11	0.00	-518,821.11
US DOLLAR Total								
	286,577,287.720	Local	287,925,049.16	287,416,974.67	100.00	-508,074.49		-508,074.49
Original Face:	182,083,802.000	Base	287,925,049.16	287,416,974.67	100.00	-508,074.49	0.00	-508,074.49
FUND Total								
	286,577,287.720	Base	287,925,049.16	287,416,974.67	100.00	-508,074.49	0.00	-508,074.49
Original Face:	182,083,802.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	791,566.240	Local	791,566.24	791,566.24	0.55	0.00		0.00
		Base	791,566.24	791,566.24	0.55	0.00	0.00	0.00
CASH EQUIVALENT								
	18,737,867.400	Local	18,730,734.06	18,730,059.40	12.90	-674.66		-674.66
		Base	18,730,734.06	18,730,059.40	12.90	-674.66	0.00	-674.66
FIXED INCOME								
	124,485,983.930	Local	126,221,565.70	125,626,123.96	86.55	-595,441.74		-595,441.74
Original Face:	129,776,139.000	Base	126,221,565.70	125,626,123.96	86.55	-595,441.74	0.00	-595,441.74
US DOLLAR Total								
	144,015,417.570	Local	145,743,866.00	145,147,749.60	100.00	-596,116.40		-596,116.40
Original Face:	129,776,139.000	Base	145,743,866.00	145,147,749.60	100.00	-596,116.40	0.00	-596,116.40
FUND Total								
	144,015,417.570	Base	145,743,866.00	145,147,749.60	100.00	-596,116.40	0.00	-596,116.40
Original Face:	129,776,139.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-16,198.110	Local	-16,198.11	-16,198.11	0.00	0.00		0.00
		Base	-16,198.11	-16,198.11	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	6,809,501.140	Local	6,811,283.83	6,811,543.99	0.36	260.16		260.16
		Base	6,811,283.83	6,811,543.99	0.36	260.16	0.00	260.16
EQUITY								
	29,115,274.000	Local	1,146,877,427.66	1,904,553,903.88	99.64	757,676,476.22		757,676,476.22
		Base	1,146,877,427.66	1,904,553,903.88	99.64	757,676,476.22	0.00	757,676,476.22
US DOLLAR Total								
	35,908,577.030	Local	1,153,672,513.38	1,911,349,249.76	100.00	757,676,736.38		757,676,736.38
		Base	1,153,672,513.38	1,911,349,249.76	100.00	757,676,736.38	0.00	757,676,736.38
FUND Total								
	35,908,577.030	Base	1,153,672,513.38	1,911,349,249.76	100.00	757,676,736.38	0.00	757,676,736.38

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	316,148,468.950	Local	316,045,088.95	316,045,088.95	29.29	0.00		0.00
		Base	316,045,088.95	316,045,088.95	29.29	0.00	0.00	0.00
FIXED INCOME								
	760,798,089.130	Local	767,909,047.78	762,909,443.78	70.71	-4,999,604.00		-4,999,604.00
Original Face:	743,292,595.000	Base	767,909,047.78	762,909,443.78	70.71	-4,999,604.00	0.00	-4,999,604.00
US DOLLAR Total								
	1,076,946,558.080	Local	1,083,954,136.73	1,078,954,532.73	100.00	-4,999,604.00		-4,999,604.00
Original Face:	743,292,595.000	Base	1,083,954,136.73	1,078,954,532.73	100.00	-4,999,604.00	0.00	-4,999,604.00
FUND Total								
	1,076,946,558.080	Base	1,083,954,136.73	1,078,954,532.73	100.00	-4,999,604.00	0.00	-4,999,604.00
Original Face:	743,292,595.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-113,479.460	Local	-113,479.46	-113,479.46	0.01	0.00		0.00
		Base	-113,479.46	-113,479.46	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	880,784,406.810	Local	880,384,282.26	880,442,662.75	54.55	58,380.49		58,380.49
		Base	880,384,282.26	880,442,662.75	54.55	58,380.49	0.00	58,380.49
FIXED INCOME								
	735,172,947.230	Local	737,747,910.88	733,477,688.11	45.44	-4,270,222.77		-4,270,222.77
Original Face:	537,233,292.000	Base	737,747,910.88	733,477,688.11	45.44	-4,270,222.77	0.00	-4,270,222.77
US DOLLAR Total								
	1,615,843,874.580	Local	1,618,018,713.68	1,613,806,871.40	100.00	-4,211,842.28		-4,211,842.28
Original Face:	537,233,292.000	Base	1,618,018,713.68	1,613,806,871.40	100.00	-4,211,842.28	0.00	-4,211,842.28
FUND Total								
	1,615,843,874.580	Base	1,618,018,713.68	1,613,806,871.40	100.00	-4,211,842.28	0.00	-4,211,842.28
Original Face:	537,233,292.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	233,088.450	Local	233,088.45	233,088.45	0.23	0.00		0.00
		Base	233,088.45	233,088.45	0.23	0.00	0.00	0.00
CASH EQUIVALENT								
	7,699,306.450	Local	7,701,126.52	7,649,038.04	7.40	-52,088.48		-52,088.48
		Base	7,701,126.52	7,649,038.04	7.40	-52,088.48	0.00	-52,088.48
FIXED INCOME								
	95,495,811.950	Local	95,554,746.79	95,442,337.56	92.37	-112,409.23		-112,409.23
Original Face:	49,590,000.000	Base	95,554,746.79	95,442,337.56	92.37	-112,409.23	0.00	-112,409.23
US DOLLAR Total								
	103,428,206.850	Local	103,488,961.76	103,324,464.05	100.00	-164,497.71		-164,497.71
Original Face:	49,590,000.000	Base	103,488,961.76	103,324,464.05	100.00	-164,497.71	0.00	-164,497.71
FUND Total								
	103,428,206.850	Base	103,488,961.76	103,324,464.05	100.00	-164,497.71	0.00	-164,497.71
Original Face:	49,590,000.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	160,449,296.900	Local	160,437,456.34	160,437,456.34	15.77	0.00		0.00
		Base	160,437,456.34	160,437,456.34	15.77	0.00	0.00	0.00
FIXED INCOME								
	858,857,718.610	Local	860,190,802.56	857,159,184.36	84.23	-3,031,618.20		-3,031,618.20
Original Face:	334,636,631.000	Base	860,190,802.56	857,159,184.36	84.23	-3,031,618.20	0.00	-3,031,618.20
US DOLLAR Total								
	1,019,307,015.510	Local	1,020,628,258.90	1,017,596,640.70	100.00	-3,031,618.20		-3,031,618.20
Original Face:	334,636,631.000	Base	1,020,628,258.90	1,017,596,640.70	100.00	-3,031,618.20	0.00	-3,031,618.20
FUND Total								
	1,019,307,015.510	Base	1,020,628,258.90	1,017,596,640.70	100.00	-3,031,618.20	0.00	-3,031,618.20
Original Face:	334,636,631.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	341.540	Local	341.54	341.54	0.00	0.00		0.00
		Base	341.54	341.54	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,239,124,803.160	Local	1,238,676,754.57	1,238,684,818.46	98.98	8,063.89		8,063.89
		Base	1,238,676,754.57	1,238,684,818.46	98.98	8,063.89	0.00	8,063.89
FIXED INCOME								
	12,747,352.210	Local	12,748,181.82	12,747,560.17	1.02	-621.65		-621.65
Original Face:	23,000,000.000	Base	12,748,181.82	12,747,560.17	1.02	-621.65	0.00	-621.65
US DOLLAR Total								
	1,251,872,496.910	Local	1,251,425,277.93	1,251,432,720.17	100.00	7,442.24		7,442.24
Original Face:	23,000,000.000	Base	1,251,425,277.93	1,251,432,720.17	100.00	7,442.24	0.00	7,442.24
FUND Total								
	1,251,872,496.910	Base	1,251,425,277.93	1,251,432,720.17	100.00	7,442.24	0.00	7,442.24
Original Face:	23,000,000.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,102,963,992.460	Local	1,102,305,296.48	1,102,258,391.90	92.06	-46,904.58		-46,904.58
		Base	1,102,305,296.48	1,102,258,391.90	92.06	-46,904.58	0.00	-46,904.58
FIXED INCOME								
	95,000,000.000	Local	95,029,783.49	95,023,972.73	7.94	-5,810.76		-5,810.76
		Base	95,029,783.49	95,023,972.73	7.94	-5,810.76	0.00	-5,810.76
US DOLLAR Total								
	1,197,963,992.460	Local	1,197,335,079.97	1,197,282,364.63	100.00	-52,715.34		-52,715.34
		Base	1,197,335,079.97	1,197,282,364.63	100.00	-52,715.34	0.00	-52,715.34
FUND Total								
	1,197,963,992.460	Base	1,197,335,079.97	1,197,282,364.63	100.00	-52,715.34	0.00	-52,715.34

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,149.510	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								
	18,368,354.790	Local	18,594,582.81	18,548,375.49	6.14	-46,207.32		-46,207.32
		Base	18,594,582.81	18,548,375.49	6.14	-46,207.32	0.00	-46,207.32
FIXED INCOME								
	277,135,000.000	Local	284,195,561.39	283,763,141.55	93.86	-432,419.84		-432,419.84
		Base	284,195,561.39	283,763,141.55	93.86	-432,419.84	0.00	-432,419.84
US DOLLAR Total								
	295,500,205.280	Local	302,786,994.69	302,308,367.53	100.00	-478,627.16		-478,627.16
		Base	302,786,994.69	302,308,367.53	100.00	-478,627.16	0.00	-478,627.16
FUND Total								
	295,500,205.280	Base	302,786,994.69	302,308,367.53	100.00	-478,627.16	0.00	-478,627.16

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,232,384.840	Local	2,232,384.84	2,232,384.84	0.61	0.00		0.00
		Base	2,232,384.84	2,232,384.84	0.61	0.00	0.00	0.00
CASH EQUIVALENT								
	140,370,356.160	Local	140,289,949.22	140,296,293.75	38.08	6,344.53		6,344.53
		Base	140,289,949.22	140,296,293.75	38.08	6,344.53	0.00	6,344.53
FIXED INCOME								
	224,749,632.920	Local	225,546,238.35	225,875,318.84	61.31	329,080.49		329,080.49
Original Face:	210,998,695.000	Base	225,546,238.35	225,875,318.84	61.31	329,080.49	0.00	329,080.49
US DOLLAR Total								
	367,352,373.920	Local	368,068,572.41	368,403,997.43	100.00	335,425.02		335,425.02
Original Face:	210,998,695.000	Base	368,068,572.41	368,403,997.43	100.00	335,425.02	0.00	335,425.02
FUND Total								
	367,352,373.920	Base	368,068,572.41	368,403,997.43	100.00	335,425.02	0.00	335,425.02
Original Face:	210,998,695.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,054.580	Local	1,054.58	1,054.58	58.20	0.00		0.00
		Base	1,054.58	1,054.58	58.20	0.00	0.00	0.00
CASH EQUIVALENT								
	757.030	Local	757.18	757.26	41.80	0.08		0.08
		Base	757.18	757.26	41.80	0.08	0.00	0.08
US DOLLAR Total								
	1,811.610	Local	1,811.76	1,811.84	100.00	0.08		0.08
		Base	1,811.76	1,811.84	100.00	0.08	0.00	0.08
FUND Total								
	1,811.610	Base	1,811.76	1,811.84	100.00	0.08	0.00	0.08

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	735,691.030	Local	735,691.03	735,691.03	0.21	0.00		0.00
		Base	735,691.03	735,691.03	0.21	0.00	0.00	0.00
CASH EQUIVALENT								
	82,000,000.000	Local	81,927,095.84	81,936,440.37	23.48	9,344.53		9,344.53
		Base	81,927,095.84	81,936,440.37	23.48	9,344.53	0.00	9,344.53
FIXED INCOME								
	264,012,526.840	Local	267,660,879.52	266,309,274.21	76.31	-1,351,605.31		-1,351,605.31
Original Face:	197,805,168.000	Base	267,660,879.52	266,309,274.21	76.31	-1,351,605.31	0.00	-1,351,605.31
US DOLLAR Total								
	346,748,217.870	Local	350,323,666.39	348,981,405.61	100.00	-1,342,260.78		-1,342,260.78
Original Face:	197,805,168.000	Base	350,323,666.39	348,981,405.61	100.00	-1,342,260.78	0.00	-1,342,260.78
FUND Total								
	346,748,217.870	Base	350,323,666.39	348,981,405.61	100.00	-1,342,260.78	0.00	-1,342,260.78
Original Face:	197,805,168.000							

Holdings

Currency Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	702,284.720	Local	702,284.72	702,284.72	0.08	0.00		0.00
		Base	702,284.72	702,284.72	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	400,942,034.000	Local	400,481,632.66	400,524,168.20	43.15	42,535.54		42,535.54
		Base	400,481,632.66	400,524,168.20	43.15	42,535.54	0.00	42,535.54
FIXED INCOME								
	528,378,067.360	Local	530,131,355.93	527,017,077.37	56.78	-3,114,278.56		-3,114,278.56
Original Face:	397,801,890.000	Base	530,131,355.93	527,017,077.37	56.78	-3,114,278.56	0.00	-3,114,278.56
US DOLLAR Total								
	930,022,386.080	Local	931,315,273.31	928,243,530.29	100.00	-3,071,743.02		-3,071,743.02
Original Face:	397,801,890.000	Base	931,315,273.31	928,243,530.29	100.00	-3,071,743.02	0.00	-3,071,743.02
FUND Total								
	930,022,386.080	Base	931,315,273.31	928,243,530.29	100.00	-3,071,743.02	0.00	-3,071,743.02
Original Face:	397,801,890.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-657,703.840	Local	-657,703.84	-657,703.84	0.84	0.00		0.00
		Base	-657,703.84	-657,703.84	0.84	0.00	0.00	0.00
CASH EQUIVALENT								
	55,068,120.230	Local	54,963,699.01	54,963,692.18	70.30	-6.83		-6.83
		Base	54,963,699.01	54,963,692.18	70.30	-6.83	0.00	-6.83
EQUITY								
	22,560,647.090	Local	22,560,647.09	22,560,647.09	28.86	0.00		0.00
		Base	22,560,647.09	22,560,647.09	28.86	0.00	0.00	0.00
US DOLLAR Total								
	76,971,063.480	Local	76,866,642.26	76,866,635.43	100.00	-6.83		-6.83
		Base	76,866,642.26	76,866,635.43	100.00	-6.83	0.00	-6.83
FUND Total								
	76,971,063.480	Base	76,866,642.26	76,866,635.43	100.00	-6.83	0.00	-6.83

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,022.520	-1,022.52	-1,022.52	0.00	0.00	0.00	0.00
CASH Total	-1,022.520	-1,022.52	-1,022.52	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,237,805.410	6,239,257.82	6,239,052.97	0.73	-204.85	0.00	-204.85
CASH EQUIVALENT Total	6,237,805.410	6,239,257.82	6,239,052.97	0.73	-204.85	0.00	-204.85

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	20,287,204.850	596,987,788.18	842,750,009.82	99.27	245,762,221.64	0.00	245,762,221.64
EQUITY Total							
	20,287,204.850	596,987,788.18	842,750,009.82	99.27	245,762,221.64	0.00	245,762,221.64

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,523,987.740	603,226,023.48	848,988,040.27	100.00	245,762,016.79	0.00	245,762,016.79

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-776.270	-776.27	-776.27	0.00	0.00	0.00	0.00
CASH Total	-776.270	-776.27	-776.27	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	10,377,593.470	10,380,033.23	10,379,668.99	1.71	-364.24	0.00	-364.24
CASH EQUIVALENT Total	10,377,593.470	10,380,033.23	10,379,668.99	1.71	-364.24	0.00	-364.24

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							
	19,589,510.450	437,003,978.87	597,796,031.90	98.29	160,792,053.03	0.00	160,792,053.03
EQUITY Total							
	19,589,510.450	437,003,978.87	597,796,031.90	98.29	160,792,053.03	0.00	160,792,053.03

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	29,966,327.650	447,383,235.83	608,174,924.62	100.00	160,791,688.79	0.00	160,791,688.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	504,317.760	504,317.76	504,317.76	0.03	0.00	0.00	0.00
CASH Total	504,317.760	504,317.76	504,317.76	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
CASH EQUIVALENT							
US DOLLAR	59,666,685.210	59,589,343.09	59,607,308.53	3.12	17,965.44	0.00	17,965.44
CASH EQUIVALENT Total	59,666,685.210	59,589,343.09	59,607,308.53	3.12	17,965.44	0.00	17,965.44

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,746,763,502.120	1,831,188,220.97	1,852,995,227.04	96.86	21,807,006.07	0.00	21,807,006.07
FIXED INCOME Total	1,746,763,502.120	1,831,188,220.97	1,852,995,227.04	96.86	21,807,006.07	0.00	21,807,006.07

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,806,934,505.090	1,891,281,881.82	1,913,106,853.33	100.00	21,824,971.51	0.00	21,824,971.51

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	-4,171,978.440	-4,171,978.44	-4,171,978.44	1.41	0.00	0.00	0.00
CASH Total	-4,171,978.440	-4,171,978.44	-4,171,978.44	1.41	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	49,500,000.000	49,444,276.39	49,455,023.01	16.72	10,746.62	0.00	10,746.62
CASH EQUIVALENT Total	49,500,000.000	49,444,276.39	49,455,023.01	16.72	10,746.62	0.00	10,746.62

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	241,249,266.160	242,652,751.21	242,133,930.10	81.87	-518,821.11	0.00	-518,821.11
FIXED INCOME Total							
	241,249,266.160	242,652,751.21	242,133,930.10	81.87	-518,821.11	0.00	-518,821.11

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	286,577,287.720	287,925,049.16	287,416,974.67	100.00	-508,074.49	0.00	-508,074.49

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	791,566.240	791,566.24	791,566.24	0.55	0.00	0.00	0.00
CASH Total	791,566.240	791,566.24	791,566.24	0.55	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	18,737,867.400	18,730,734.06	18,730,059.40	12.90	-674.66	0.00	-674.66
CASH EQUIVALENT Total	18,737,867.400	18,730,734.06	18,730,059.40	12.90	-674.66	0.00	-674.66

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							
	124,485,983.930	126,221,565.70	125,626,123.96	86.55	-595,441.74	0.00	-595,441.74
FIXED INCOME Total							
	124,485,983.930	126,221,565.70	125,626,123.96	86.55	-595,441.74	0.00	-595,441.74

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	144,015,417.570	145,743,866.00	145,147,749.60	100.00	-596,116.40	0.00	-596,116.40

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-16,198.110	-16,198.11	-16,198.11	0.00	0.00	0.00	0.00
CASH Total	-16,198.110	-16,198.11	-16,198.11	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,809,501.140	6,811,283.83	6,811,543.99	0.36	260.16	0.00	260.16
CASH EQUIVALENT Total	6,809,501.140	6,811,283.83	6,811,543.99	0.36	260.16	0.00	260.16

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	29,115,274.000	1,146,877,427.66	1,904,553,903.88	99.64	757,676,476.22	0.00	757,676,476.22
EQUITY Total							
	29,115,274.000	1,146,877,427.66	1,904,553,903.88	99.64	757,676,476.22	0.00	757,676,476.22

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	35,908,577.030	1,153,672,513.38	1,911,349,249.76	100.00	757,676,736.38	0.00	757,676,736.38

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	316,148,468.950	316,045,088.95	316,045,088.95	29.29	0.00	0.00	0.00
CASH EQUIVALENT Total	316,148,468.950	316,045,088.95	316,045,088.95	29.29	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	760,798,089.130	767,909,047.78	762,909,443.78	70.71	-4,999,604.00	0.00	-4,999,604.00
FIXED INCOME Total							
	760,798,089.130	767,909,047.78	762,909,443.78	70.71	-4,999,604.00	0.00	-4,999,604.00

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,076,946,558.080	1,083,954,136.73	1,078,954,532.73	100.00	-4,999,604.00	0.00	-4,999,604.00

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-113,479.460	-113,479.46	-113,479.46	0.01	0.00	0.00	0.00
CASH Total	-113,479.460	-113,479.46	-113,479.46	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	880,784,406.810	880,384,282.26	880,442,662.75	54.55	58,380.49	0.00	58,380.49
CASH EQUIVALENT Total	880,784,406.810	880,384,282.26	880,442,662.75	54.55	58,380.49	0.00	58,380.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	735,172,947.230	737,747,910.88	733,477,688.11	45.44	-4,270,222.77	0.00	-4,270,222.77
FIXED INCOME Total	735,172,947.230	737,747,910.88	733,477,688.11	45.44	-4,270,222.77	0.00	-4,270,222.77

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,615,843,874.580	1,618,018,713.68	1,613,806,871.40	100.00	-4,211,842.28	0.00	-4,211,842.28

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	233,088.450	233,088.45	233,088.45	0.23	0.00	0.00	0.00
CASH Total	233,088.450	233,088.45	233,088.45	0.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,699,306.450	7,701,126.52	7,649,038.04	7.40	-52,088.48	0.00	-52,088.48
CASH EQUIVALENT Total	7,699,306.450	7,701,126.52	7,649,038.04	7.40	-52,088.48	0.00	-52,088.48

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	95,495,811.950	95,554,746.79	95,442,337.56	92.37	-112,409.23	0.00	-112,409.23
FIXED INCOME Total	95,495,811.950	95,554,746.79	95,442,337.56	92.37	-112,409.23	0.00	-112,409.23

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	103,428,206.850	103,488,961.76	103,324,464.05	100.00	-164,497.71	0.00	-164,497.71

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	160,449,296.900	160,437,456.34	160,437,456.34	15.77	0.00	0.00	0.00
CASH EQUIVALENT Total	160,449,296.900	160,437,456.34	160,437,456.34	15.77	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	858,857,718.610	860,190,802.56	857,159,184.36	84.23	-3,031,618.20	0.00	-3,031,618.20
FIXED INCOME Total	858,857,718.610	860,190,802.56	857,159,184.36	84.23	-3,031,618.20	0.00	-3,031,618.20

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,019,307,015.510	1,020,628,258.90	1,017,596,640.70	100.00	-3,031,618.20	0.00	-3,031,618.20

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	341.540	341.54	341.54	0.00	0.00	0.00	0.00
CASH Total	341.540	341.54	341.54	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,239,124,803.160	1,238,676,754.57	1,238,684,818.46	98.98	8,063.89	0.00	8,063.89
CASH EQUIVALENT Total	1,239,124,803.160	1,238,676,754.57	1,238,684,818.46	98.98	8,063.89	0.00	8,063.89

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	12,747,352.210	12,748,181.82	12,747,560.17	1.02	-621.65	0.00	-621.65
FIXED INCOME Total							
	12,747,352.210	12,748,181.82	12,747,560.17	1.02	-621.65	0.00	-621.65

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,251,872,496.910	1,251,425,277.93	1,251,432,720.17	100.00	7,442.24	0.00	7,442.24

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,102,963,992.460	1,102,305,296.48	1,102,258,391.90	92.06	-46,904.58	0.00	-46,904.58
CASH EQUIVALENT Total	1,102,963,992.460	1,102,305,296.48	1,102,258,391.90	92.06	-46,904.58	0.00	-46,904.58

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							
	95,000,000.000	95,029,783.49	95,023,972.73	7.94	-5,810.76	0.00	-5,810.76
FIXED INCOME Total							
	95,000,000.000	95,029,783.49	95,023,972.73	7.94	-5,810.76	0.00	-5,810.76

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,197,963,992.460	1,197,335,079.97	1,197,282,364.63	100.00	-52,715.34	0.00	-52,715.34

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,149.510	-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	18,368,354.790	18,594,582.81	18,548,375.49	6.14	-46,207.32	0.00	-46,207.32
CASH EQUIVALENT Total	18,368,354.790	18,594,582.81	18,548,375.49	6.14	-46,207.32	0.00	-46,207.32

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							
	277,135,000.000	284,195,561.39	283,763,141.55	93.86	-432,419.84	0.00	-432,419.84
FIXED INCOME Total							
	277,135,000.000	284,195,561.39	283,763,141.55	93.86	-432,419.84	0.00	-432,419.84

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	295,500,205.280	302,786,994.69	302,308,367.53	100.00	-478,627.16	0.00	-478,627.16

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	2,232,384.840	2,232,384.84	2,232,384.84	0.61	0.00	0.00	0.00
CASH Total	2,232,384.840	2,232,384.84	2,232,384.84	0.61	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	140,370,356.160	140,289,949.22	140,296,293.75	38.08	6,344.53	0.00	6,344.53
CASH EQUIVALENT Total	140,370,356.160	140,289,949.22	140,296,293.75	38.08	6,344.53	0.00	6,344.53

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	224,749,632.920	225,546,238.35	225,875,318.84	61.31	329,080.49	0.00	329,080.49
FIXED INCOME Total	224,749,632.920	225,546,238.35	225,875,318.84	61.31	329,080.49	0.00	329,080.49

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	367,352,373.920	368,068,572.41	368,403,997.43	100.00	335,425.02	0.00	335,425.02

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,054.580	1,054.58	1,054.58	58.20	0.00	0.00	0.00
CASH Total	1,054.580	1,054.58	1,054.58	58.20	0.00	0.00	0.00

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	757.030	757.18	757.26	41.80	0.08	0.00	0.08
CASH EQUIVALENT Total	757.030	757.18	757.26	41.80	0.08	0.00	0.08

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,811.610	1,811.76	1,811.84	100.00	0.08	0.00	0.08

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	735,691.030	735,691.03	735,691.03	0.21	0.00	0.00	0.00
CASH Total	735,691.030	735,691.03	735,691.03	0.21	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	82,000,000.000	81,927,095.84	81,936,440.37	23.48	9,344.53	0.00	9,344.53
CASH EQUIVALENT Total	82,000,000.000	81,927,095.84	81,936,440.37	23.48	9,344.53	0.00	9,344.53

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							
	264,012,526.840	267,660,879.52	266,309,274.21	76.31	-1,351,605.31	0.00	-1,351,605.31
FIXED INCOME Total							
	264,012,526.840	267,660,879.52	266,309,274.21	76.31	-1,351,605.31	0.00	-1,351,605.31

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	346,748,217.870	350,323,666.39	348,981,405.61	100.00	-1,342,260.78	0.00	-1,342,260.78

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	702,284.720	702,284.72	702,284.72	0.08	0.00	0.00	0.00
CASH Total	702,284.720	702,284.72	702,284.72	0.08	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	400,942,034.000	400,481,632.66	400,524,168.20	43.15	42,535.54	0.00	42,535.54
CASH EQUIVALENT Total	400,942,034.000	400,481,632.66	400,524,168.20	43.15	42,535.54	0.00	42,535.54

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	528,378,067.360	530,131,355.93	527,017,077.37	56.78	-3,114,278.56	0.00	-3,114,278.56
FIXED INCOME Total							
	528,378,067.360	530,131,355.93	527,017,077.37	56.78	-3,114,278.56	0.00	-3,114,278.56

Holdings

Asset Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	930,022,386.080	931,315,273.31	928,243,530.29	100.00	-3,071,743.02	0.00	-3,071,743.02

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	-657,703.840	-657,703.84	-657,703.84	0.84	0.00	0.00	0.00
CASH Total	-657,703.840	-657,703.84	-657,703.84	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	55,068,120.230	54,963,699.01	54,963,692.18	70.30	-6.83	0.00	-6.83
CASH EQUIVALENT Total	55,068,120.230	54,963,699.01	54,963,692.18	70.30	-6.83	0.00	-6.83

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	22,560,647.090	22,560,647.09	22,560,647.09	28.86	0.00	0.00	0.00
EQUITY Total	22,560,647.090	22,560,647.09	22,560,647.09	28.86	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	76,971,063.480	76,866,642.26	76,866,635.43	100.00	-6.83	0.00	-6.83

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,022.520	-1,022.52	-1,022.52	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							
	6,237,805.410	6,239,257.82	6,239,052.97	0.73	-204.85	0.00	-204.85
					0.00 GN	0.00 GN	0.00 GN
					-204.85 LS	0.00 LS	-204.85 LS
EQUITY							
	20,287,204.850	596,987,788.18	842,750,009.82	99.27	245,762,221.64	0.00	245,762,221.64
					279,525,585.35 GN	0.00 GN	279,525,585.35 GN
					-33,763,363.71 LS	0.00 LS	-33,763,363.71 LS
FUND Total							
0.000	26,523,987.740	603,226,023.48	848,988,040.27	100.00	245,762,016.79	0.00	245,762,016.79
					279,525,585.35 GN	0.00 GN	279,525,585.35 GN
					-33,763,568.56 LS	0.00 LS	-33,763,568.56 LS

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-776.270	-776.27	-776.27	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							
	10,377,593.470	10,380,033.23	10,379,668.99	1.71	-364.24	0.00	-364.24
					0.00 GN	0.00 GN	0.00 GN
					-364.24 LS	0.00 LS	-364.24 LS
EQUITY							
	19,589,510.450	437,003,978.87	597,796,031.90	98.29	160,792,053.03	0.00	160,792,053.03
					189,955,156.42 GN	0.00 GN	189,955,156.42 GN
					-29,163,103.39 LS	0.00 LS	-29,163,103.39 LS
FUND Total							
0.000	29,966,327.650	447,383,235.83	608,174,924.62	100.00	160,791,688.79	0.00	160,791,688.79
					189,955,156.42 GN	0.00 GN	189,955,156.42 GN
					-29,163,467.63 LS	0.00 LS	-29,163,467.63 LS

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	504,317.760	504,317.76	504,317.76	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	59,666,685.210	59,589,343.09	59,607,308.53	3.12	17,965.44	0.00	17,965.44
					20,781.65 GN	0.00 GN	20,781.65 GN
					-2,816.21 LS	0.00 LS	-2,816.21 LS
FIXED INCOME							
	1,746,763,502.120	1,831,188,220.97	1,852,995,227.04	96.86	21,807,006.07	0.00	21,807,006.07
					39,190,580.06 GN	0.00 GN	39,190,580.06 GN
					-17,383,573.99 LS	0.00 LS	-17,383,573.99 LS
Original Face: 1,609,906,378.000							
FUND Total							
0.000	1,806,934,505.090	1,891,281,881.82	1,913,106,853.33	100.00	21,824,971.51	0.00	21,824,971.51
					39,211,361.71 GN	0.00 GN	39,211,361.71 GN
					-17,386,390.20 LS	0.00 LS	-17,386,390.20 LS
Original Face: 1,609,906,378.000							

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-4,171,978.440	-4,171,978.44	-4,171,978.44	1.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	49,500,000.000	49,444,276.39	49,455,023.01	16.72	10,746.62	0.00	10,746.62
					10,746.62 GN	0.00 GN	10,746.62 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	241,249,266.160	242,652,751.21	242,133,930.10	81.87	-518,821.11	0.00	-518,821.11
					483,597.40 GN	0.00 GN	483,597.40 GN
					-1,002,418.51 LS	0.00 LS	-1,002,418.51 LS
Original Face:	182,083,802.000						
FUND Total							
0.000	286,577,287.720	287,925,049.16	287,416,974.67	100.00	-508,074.49	0.00	-508,074.49
					494,344.02 GN	0.00 GN	494,344.02 GN
					-1,002,418.51 LS	0.00 LS	-1,002,418.51 LS
Original Face:	182,083,802.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	791,566.240	791,566.24	791,566.24	0.55	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	18,737,867.400	18,730,734.06	18,730,059.40	12.90	-674.66	0.00	-674.66
					0.00 GN	0.00 GN	0.00 GN
					-674.66 LS	0.00 LS	-674.66 LS
FIXED INCOME							
	124,485,983.930	126,221,565.70	125,626,123.96	86.55	-595,441.74	0.00	-595,441.74
					139,877.66 GN	0.00 GN	139,877.66 GN
					-735,319.40 LS	0.00 LS	-735,319.40 LS
Original Face:	129,776,139.000						
FUND Total							
0.000	144,015,417.570	145,743,866.00	145,147,749.60	100.00	-596,116.40	0.00	-596,116.40
					139,877.66 GN	0.00 GN	139,877.66 GN
					-735,994.06 LS	0.00 LS	-735,994.06 LS
Original Face:	129,776,139.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-16,198.110	-16,198.11	-16,198.11	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							
	6,809,501.140	6,811,283.83	6,811,543.99	0.36	260.16	0.00	260.16
					260.16 GN	0.00 GN	260.16 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	29,115,274.000	1,146,877,427.66	1,904,553,903.88	99.64	757,676,476.22	0.00	757,676,476.22
					798,829,910.14 GN	0.00 GN	798,829,910.14 GN
					-41,153,433.92 LS	0.00 LS	-41,153,433.92 LS
FUND Total							
0.000	35,908,577.030	1,153,672,513.38	1,911,349,249.76	100.00	757,676,736.38	0.00	757,676,736.38
					798,830,170.30 GN	0.00 GN	798,830,170.30 GN
					-41,153,433.92 LS	0.00 LS	-41,153,433.92 LS

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	316,148,468.950	316,045,088.95	316,045,088.95	29.29	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	760,798,089.130	767,909,047.78	762,909,443.78	70.71	-4,999,604.00	0.00	-4,999,604.00
					587,529.26 GN	0.00 GN	587,529.26 GN
					-5,587,133.26 LS	0.00 LS	-5,587,133.26 LS
Original Face:	743,292,595.000						
FUND Total							
0.000	1,076,946,558.080	1,083,954,136.73	1,078,954,532.73	100.00	-4,999,604.00	0.00	-4,999,604.00
					587,529.26 GN	0.00 GN	587,529.26 GN
					-5,587,133.26 LS	0.00 LS	-5,587,133.26 LS
Original Face:	743,292,595.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-113,479.460	-113,479.46	-113,479.46	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	880,784,406.810	880,384,282.26	880,442,662.75	54.55	58,380.49	0.00	58,380.49
					59,331.88 GN	0.00 GN	59,331.88 GN
					-951.39 LS	0.00 LS	-951.39 LS
FIXED INCOME							
	735,172,947.230	737,747,910.88	733,477,688.11	45.44	-4,270,222.77	0.00	-4,270,222.77
					777,981.20 GN	0.00 GN	777,981.20 GN
					-5,048,203.97 LS	0.00 LS	-5,048,203.97 LS
Original Face:	537,233,292.000						
FUND Total							
0.000	1,615,843,874.580	1,618,018,713.68	1,613,806,871.40	100.00	-4,211,842.28	0.00	-4,211,842.28
					837,313.08 GN	0.00 GN	837,313.08 GN
					-5,049,155.36 LS	0.00 LS	-5,049,155.36 LS
Original Face:	537,233,292.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	233,088.450	233,088.45	233,088.45	0.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	7,699,306.450	7,701,126.52	7,649,038.04	7.40	-52,088.48	0.00	-52,088.48
					1,121.24 GN	0.00 GN	1,121.24 GN
					-53,209.72 LS	0.00 LS	-53,209.72 LS
FIXED INCOME							
	95,495,811.950	95,554,746.79	95,442,337.56	92.37	-112,409.23	0.00	-112,409.23
					83,423.00 GN	0.00 GN	83,423.00 GN
					-195,832.23 LS	0.00 LS	-195,832.23 LS
Original Face:	49,590,000.000						
FUND Total							
0.000	103,428,206.850	103,488,961.76	103,324,464.05	100.00	-164,497.71	0.00	-164,497.71
					84,544.24 GN	0.00 GN	84,544.24 GN
					-249,041.95 LS	0.00 LS	-249,041.95 LS
Original Face:	49,590,000.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	160,449,296.900	160,437,456.34	160,437,456.34	15.77	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	858,857,718.610	860,190,802.56	857,159,184.36	84.23	-3,031,618.20	0.00	-3,031,618.20
					461,354.37 GN	0.00 GN	461,354.37 GN
					-3,492,972.57 LS	0.00 LS	-3,492,972.57 LS
Original Face:	334,636,631.000						
FUND Total							
0.000	1,019,307,015.510	1,020,628,258.90	1,017,596,640.70	100.00	-3,031,618.20	0.00	-3,031,618.20
					461,354.37 GN	0.00 GN	461,354.37 GN
					-3,492,972.57 LS	0.00 LS	-3,492,972.57 LS
Original Face:	334,636,631.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	341.540	341.54	341.54	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							
	1,239,124,803.160	1,238,676,754.57	1,238,684,818.46	98.98	8,063.89	0.00	8,063.89
					8,063.89 GN	0.00 GN	8,063.89 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	12,747,352.210	12,748,181.82	12,747,560.17	1.02	-621.65	0.00	-621.65
					14.52 GN	0.00 GN	14.52 GN
					-636.17 LS	0.00 LS	-636.17 LS
Original Face:	23,000,000.000						
FUND Total							
0.000	1,251,872,496.910	1,251,425,277.93	1,251,432,720.17	100.00	7,442.24	0.00	7,442.24
					8,078.41 GN	0.00 GN	8,078.41 GN
					-636.17 LS	0.00 LS	-636.17 LS
Original Face:	23,000,000.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,102,963,992.460	1,102,305,296.48	1,102,258,391.90	92.06	-46,904.58	0.00	-46,904.58
					0.00 GN	0.00 GN	0.00 GN
					-46,904.58 LS	0.00 LS	-46,904.58 LS
FIXED INCOME							
	95,000,000.000	95,029,783.49	95,023,972.73	7.94	-5,810.76	0.00	-5,810.76
					0.00 GN	0.00 GN	0.00 GN
					-5,810.76 LS	0.00 LS	-5,810.76 LS
FUND Total							
0.000	1,197,963,992.460	1,197,335,079.97	1,197,282,364.63	100.00	-52,715.34	0.00	-52,715.34
					0.00 GN	0.00 GN	0.00 GN
					-52,715.34 LS	0.00 LS	-52,715.34 LS

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,149.510	-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							
	18,368,354.790	18,594,582.81	18,548,375.49	6.14	-46,207.32	0.00	-46,207.32
					0.00 GN	0.00 GN	0.00 GN
					-46,207.32 LS	0.00 LS	-46,207.32 LS
FIXED INCOME							
	277,135,000.000	284,195,561.39	283,763,141.55	93.86	-432,419.84	0.00	-432,419.84
					0.00 GN	0.00 GN	0.00 GN
					-432,419.84 LS	0.00 LS	-432,419.84 LS
FUND Total							
0.000	295,500,205.280	302,786,994.69	302,308,367.53	100.00	-478,627.16	0.00	-478,627.16
					0.00 GN	0.00 GN	0.00 GN
					-478,627.16 LS	0.00 LS	-478,627.16 LS

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,232,384.840	2,232,384.84	2,232,384.84	0.61	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							
	140,370,356.160	140,289,949.22	140,296,293.75	38.08	6,344.53	0.00	6,344.53
					6,344.53 GN	0.00 GN	6,344.53 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	224,749,632.920	225,546,238.35	225,875,318.84	61.31	329,080.49	0.00	329,080.49
					1,039,169.94 GN	0.00 GN	1,039,169.94 GN
					-710,089.45 LS	0.00 LS	-710,089.45 LS
Original Face:	210,998,695.000						
FUND Total							
0.000	367,352,373.920	368,068,572.41	368,403,997.43	100.00	335,425.02	0.00	335,425.02
					1,045,514.47 GN	0.00 GN	1,045,514.47 GN
					-710,089.45 LS	0.00 LS	-710,089.45 LS
Original Face:	210,998,695.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,054.580	1,054.58	1,054.58	58.20	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							
	757.030	757.18	757.26	41.80	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	1,811.610	1,811.76	1,811.84	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: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	735,691.030	735,691.03	735,691.03	0.21	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							
	82,000,000.000	81,927,095.84	81,936,440.37	23.48	9,344.53	0.00	9,344.53
					9,344.53 GN	0.00 GN	9,344.53 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	264,012,526.840	267,660,879.52	266,309,274.21	76.31	-1,351,605.31	0.00	-1,351,605.31
					698,427.68 GN	0.00 GN	698,427.68 GN
					-2,050,032.99 LS	0.00 LS	-2,050,032.99 LS
Original Face:	197,805,168.000						
FUND Total							
0.000	346,748,217.870	350,323,666.39	348,981,405.61	100.00	-1,342,260.78	0.00	-1,342,260.78
					707,772.21 GN	0.00 GN	707,772.21 GN
					-2,050,032.99 LS	0.00 LS	-2,050,032.99 LS
Original Face:	197,805,168.000						

Holdings

Fund Summary

As of: *December 31, 2016*

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

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	702,284.720	702,284.72	702,284.72	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	400,942,034.000	400,481,632.66	400,524,168.20	43.15	42,535.54	0.00	42,535.54
					51,381.08 GN	0.00 GN	51,381.08 GN
					-8,845.54 LS	0.00 LS	-8,845.54 LS
FIXED INCOME							
	528,378,067.360	530,131,355.93	527,017,077.37	56.78	-3,114,278.56	0.00	-3,114,278.56
					783,046.87 GN	0.00 GN	783,046.87 GN
					-3,897,325.43 LS	0.00 LS	-3,897,325.43 LS
Original Face:	397,801,890.000						
FUND Total							
0.000	930,022,386.080	931,315,273.31	928,243,530.29	100.00	-3,071,743.02	0.00	-3,071,743.02
					834,427.95 GN	0.00 GN	834,427.95 GN
					-3,906,170.97 LS	0.00 LS	-3,906,170.97 LS
Original Face:	397,801,890.000						

Holdings

Fund Summary

As of: *December 31, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *January 17, 2017*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-657,703.840	-657,703.84	-657,703.84	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							
	55,068,120.230	54,963,699.01	54,963,692.18	70.30	-6.83	0.00	-6.83
					0.00 GN	0.00 GN	0.00 GN
					-6.83 LS	0.00 LS	-6.83 LS
EQUITY							
	22,560,647.090	22,560,647.09	22,560,647.09	28.86	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	76,971,063.480	76,866,642.26	76,866,635.43	100.00	-6.83	0.00	-6.83
					0.00 GN	0.00 GN	0.00 GN
					-6.83 LS	0.00 LS	-6.83 LS