Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-1,279.850	1.000000	-1,279.85	1.000000	-1,279.85	0.00	0.00
		Base		1.000000	-1,279.85	1.000000	-1,279.85	0.00	0.00
US DOLLAR Total									
		Local	-1,279.850		-1,279.85		-1,279.85	0.00	0.00
		Base			-1,279.85		-1,279.85	0.00	0.00
CASH Total									
		Base	-1,279.850		-1,279.85		-1,279.85	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4233522	31 Dec 2099		
		Local	3,920,309.460	100.000000	3,920,309.46	100.000000	3,920,309.46	0.00	0.49
		Base		100.000000	3,920,309.46	100.000000	3,920,309.46	0.00	0.49
US DOLLAR Total									
		Local	3,920,309.460		3,920,309.46		3,920,309.46	0.00	0.49
		Base			3,920,309.46		3,920,309.46	0.00	0.49
CASH EQUIVALENT Total									
		Base	3,920,309.460		3,920,309.46		3,920,309.46	0.00	0.49
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	35,889.000	38.632725	1,386,489.88	48.540000	1,742,052.06	355,562.18	0.22
		Base		38.632725	1,386,489.88	48.540000	1,742,052.06	355,562.18	0.22

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	30,960.000	48.871946	1,513,075.46	54.340000	1,682,366.40	169,290.94	0.21
		Base		48.871946	1,513,075.46	54.340000	1,682,366.40	169,290.94	0.21
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,761.000	21.196355	694,413.80	24.360000	798,057.96	103,644.16	0.10
		Base		21.196355	694,413.80	24.360000	798,057.96	103,644.16	0.10
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	34,200.000	39.486564	1,350,440.48	17.740000	606,708.00	-743,732.48	0.08
		Base		39.486564	1,350,440.48	17.740000	606,708.00	-743,732.48	0.08
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	19,893.000	93.295573	1,855,928.84	117.940000	2,346,180.42	490,251.58	0.29
		Base		93.295573	1,855,928.84	117.940000	2,346,180.42	490,251.58	0.29
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	59,007.000	10.080112	594,797.15	19.100000	1,127,033.70	532,236.55	0.14
		Base		10.080112	594,797.15	19.100000	1,127,033.70	532,236.55	0.14
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	39,227.000	16.629170	652,312.47	25.990000	1,019,509.73	367,197.26	0.13
		Base		16.629170	652,312.47	25.990000	1,019,509.73	367,197.26	0.13
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,849.000	28.181652	813,012.47	30.830000	889,414.67	76,402.20	0.11
		Base		28.181652	813,012.47	30.830000	889,414.67	76,402.20	0.11
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	325,220.000	3.710990	1,206,888.18	7.400000	2,406,628.00	1,199,739.82	0.30
		Base		3.710990	1,206,888.18	7.400000	2,406,628.00	1,199,739.82	0.30
009728106	AKORN INC COMMON STOCK								
		Local	44,604.000	41.688516	1,859,474.58	26.920000	1,200,739.68	-658,734.90	0.15
		Base		41.688516	1,859,474.58	26.920000	1,200,739.68	-658,734.90	0.15
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,296.000	20.637241	480,765.17	40.130000	934,868.48	454,103.31	0.12
		Base		20.637241	480,765.17	40.130000	934,868.48	454,103.31	0.12

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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
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	39,423.000	69.838036	2,753,224.89	110.090000	4,340,078.07	1,586,853.18	0.54
		Base		69.838036	2,753,224.89	110.090000	4,340,078.07	1,586,853.18	0.54
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	36,920.000	62.390353	2,303,451.84	92.900000	3,429,868.00	1,126,416.16	0.43
		Base		62.390353	2,303,451.84	92.900000	3,429,868.00	1,126,416.16	0.43
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,812.000	347.421065	2,714,053.36	536.200000	4,188,794.40	1,474,741.04	0.52
		Base		347.421065	2,714,053.36	536.200000	4,188,794.40	1,474,741.04	0.52
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	55,092.000	28.421027	1,565,771.22	17.060000	939,869.52	-625,901.70	0.12
		Base		28.421027	1,565,771.22	17.060000	939,869.52	-625,901.70	0.12
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	94,655.000	15.929412	1,507,798.45	12.910000	1,221,996.05	-285,802.40	0.15
		Base		15.929412	1,507,798.45	12.910000	1,221,996.05	-285,802.40	0.15
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	66,001.000	41.486314	2,738,138.22	50.110000	3,307,310.11	569,171.89	0.41
		Base		41.486314	2,738,138.22	50.110000	3,307,310.11	569,171.89	0.41
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	84,207.000	17.724488	1,492,525.99	18.540000	1,561,197.78	68,671.79	0.19
		Base		17.724488	1,492,525.99	18.540000	1,561,197.78	68,671.79	0.19
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	35,975.000	34.729795	1,249,404.38	75.150000	2,703,521.25	1,454,116.87	0.34
		Base		34.729795	1,249,404.38	75.150000	2,703,521.25	1,454,116.87	0.34
03232P405	AMSURG CORP COMMON STOCK								
		Local	27,356.000	78.805669	2,155,807.88	64.920000	1,775,951.52	-379,856.36	0.22
		Base		78.805669	2,155,807.88	64.920000	1,775,951.52	-379,856.36	0.22
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	44,547.000	49.894227	2,222,638.15	95.090000	4,235,974.23	2,013,336.08	0.52
		Base		49.894227	2,222,638.15	95.090000	4,235,974.23	2,013,336.08	0.52

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038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,955.000	44.203118	1,412,510.64	77.980000	2,491,850.90	1,079,340.26	0.31
		Base		44.203118	1,412,510.64	77.980000	2,491,850.90	1,079,340.26	0.31
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	89,695.000	16.872735	1,513,400.01	30.410000	2,727,624.95	1,214,224.94	0.34
		Base		16.872735	1,513,400.01	30.410000	2,727,624.95	1,214,224.94	0.34
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	46,366.000	31.346569	1,453,415.03	65.830000	3,052,273.78	1,598,858.75	0.38
		Base		31.346569	1,453,415.03	65.830000	3,052,273.78	1,598,858.75	0.38
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	86,436.000	12.776242	1,104,327.29	8.140000	703,589.04	-400,738.25	0.09
		Base		12.776242	1,104,327.29	8.140000	703,589.04	-400,738.25	0.09
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	31,402.000	49.904488	1,567,100.73	117.080000	3,676,546.16	2,109,445.43	0.46
		Base		49.904488	1,567,100.73	117.080000	3,676,546.16	2,109,445.43	0.46
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	75,965.000	17.519040	1,330,833.86	19.840000	1,507,145.60	176,311.74	0.19
		Base		17.519040	1,330,833.86	19.840000	1,507,145.60	176,311.74	0.19
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	51,727.000	34.457270	1,782,371.21	73.700000	3,812,279.90	2,029,908.69	0.47
		Base		34.457270	1,782,371.21	73.700000	3,812,279.90	2,029,908.69	0.47
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	65,027.000	28.945694	1,882,251.67	41.680000	2,710,325.36	828,073.69	0.34
		Base		28.945694	1,882,251.67	41.680000	2,710,325.36	828,073.69	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	220,692.000	7.815061	1,724,721.39	5.700000	1,257,944.40	-466,776.99	0.16
		Base		7.815061	1,724,721.39	5.700000	1,257,944.40	-466,776.99	0.16
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	43,004.000	17.757079	763,625.44	24.900000	1,070,799.60	307,174.16	0.13
		Base		17.757079	763,625.44	24.900000	1,070,799.60	307,174.16	0.13

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,778.000	52.600202	1,145,527.20	72.040000	1,568,887.12	423,359.92	0.19
		Base		52.600202	1,145,527.20	72.040000	1,568,887.12	423,359.92	0.19
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,937.000	43.968182	2,019,766.39	39.180000	1,799,811.66	-219,954.73	0.22
		Base		43.968182	2,019,766.39	39.180000	1,799,811.66	-219,954.73	0.22
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	51,713.000	25.279450	1,307,276.21	50.550000	2,614,092.15	1,306,815.94	0.32
		Base		25.279450	1,307,276.21	50.550000	2,614,092.15	1,306,815.94	0.32
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,287.000	78.272067	1,666,177.49	74.590000	1,587,797.33	-78,380.16	0.20
		Base		78.272067	1,666,177.49	74.590000	1,587,797.33	-78,380.16	0.20
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,911.000	45.062799	2,159,003.76	52.600000	2,520,118.60	361,114.84	0.31
		Base		45.062799	2,159,003.76	52.600000	2,520,118.60	361,114.84	0.31
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,628.000	26.911139	1,335,546.01	59.370000	2,946,414.36	1,610,868.35	0.37
		Base		26.911139	1,335,546.01	59.370000	2,946,414.36	1,610,868.35	0.37
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,453.000	35.106254	788,240.73	49.320000	1,107,381.96	319,141.23	0.14
		Base		35.106254	788,240.73	49.320000	1,107,381.96	319,141.23	0.14
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,560.000	97.223155	1,026,676.52	148.810000	1,571,433.60	544,757.08	0.19
		Base		97.223155	1,026,676.52	148.810000	1,571,433.60	544,757.08	0.19
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,830.000	72.732084	1,369,545.14	105.350000	1,983,740.50	614,195.36	0.25
		Base		72.732084	1,369,545.14	105.350000	1,983,740.50	614,195.36	0.25
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,102.000	34.814682	908,732.84	58.510000	1,527,228.02	618,495.18	0.19
		Base		34.814682	908,732.84	58.510000	1,527,228.02	618,495.18	0.19

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100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,724.000	307.521198	1,452,730.14	182.650000	862,838.60	-589,891.54	0.11
		Base		307.521198	1,452,730.14	182.650000	862,838.60	-589,891.54	0.11
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	28,190.000	20.581022	580,179.00	53.710000	1,514,084.90	933,905.90	0.19
		Base		20.581022	580,179.00	53.710000	1,514,084.90	933,905.90	0.19
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,815.000	24.796161	1,483,182.36	69.300000	4,145,179.50	2,661,997.14	0.51
		Base		24.796161	1,483,182.36	69.300000	4,145,179.50	2,661,997.14	0.51
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	236,159.000	9.041952	2,135,338.38	8.980000	2,120,707.82	-14,630.56	0.26
		Base		9.041952	2,135,338.38	8.980000	2,120,707.82	-14,630.56	0.26
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	58,804.000	22.084680	1,298,667.55	37.470000	2,203,385.88	904,718.33	0.27
		Base		22.084680	1,298,667.55	37.470000	2,203,385.88	904,718.33	0.27
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,858.000	24.541187	1,125,409.76	45.990000	2,109,009.42	983,599.66	0.26
		Base		24.541187	1,125,409.76	45.990000	2,109,009.42	983,599.66	0.26
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,526.000	188.623483	1,796,827.30	162.200000	1,545,117.20	-251,710.10	0.19
		Base		188.623483	1,796,827.30	162.200000	1,545,117.20	-251,710.10	0.19
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	41,185.000	30.388884	1,251,566.20	68.690000	2,828,997.65	1,577,431.45	0.35
		Base		30.388884	1,251,566.20	68.690000	2,828,997.65	1,577,431.45	0.35
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	78,598.000	31.540637	2,479,031.02	57.980000	4,557,112.04	2,078,081.02	0.56
		Base		31.540637	2,479,031.02	57.980000	4,557,112.04	2,078,081.02	0.56
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,296.000	35.363451	576,282.79	60.200000	981,019.20	404,736.41	0.12
		Base		35.363451	576,282.79	60.200000	981,019.20	404,736.41	0.12

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12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	90,621.000	17.674475	1,601,678.63	16.250000	1,472,591.25	-129,087.38	0.18
		Base		17.674475	1,601,678.63	16.250000	1,472,591.25	-129,087.38	0.18
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	38,299.000	31.888857	1,221,311.34	47.810000	1,831,075.19	609,763.85	0.23
		Base		31.888857	1,221,311.34	47.810000	1,831,075.19	609,763.85	0.23
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	24,525.000	55.661380	1,365,095.35	48.990000	1,201,479.75	-163,615.60	0.15
		Base		55.661380	1,365,095.35	48.990000	1,201,479.75	-163,615.60	0.15
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	2,208.000	360.492994	795,968.53	541.120000	1,194,792.96	398,824.43	0.15
		Base		360.492994	795,968.53	541.120000	1,194,792.96	398,824.43	0.15
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	31,573.000	30.376155	959,066.33	49.860000	1,574,229.78	615,163.45	0.20
		Base		30.376155	959,066.33	49.860000	1,574,229.78	615,163.45	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	152,231.000	9.455061	1,439,353.43	25.440000	3,872,756.64	2,433,403.21	0.48
		Base		9.455061	1,439,353.43	25.440000	3,872,756.64	2,433,403.21	0.48
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
		Local	37,732.000	41.116525	1,551,408.72	36.490000	1,376,840.68	-174,568.04	0.17
		Base		41.116525	1,551,408.72	36.490000	1,376,840.68	-174,568.04	0.17
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	44,021.000	46.388857	2,042,083.87	87.770000	3,863,723.17	1,821,639.30	0.48
		Base		46.388857	2,042,083.87	87.770000	3,863,723.17	1,821,639.30	0.48
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
		Local	42,473.000	33.031849	1,402,961.71	29.990000	1,273,765.27	-129,196.44	0.16
		Base		33.031849	1,402,961.71	29.990000	1,273,765.27	-129,196.44	0.16
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	32,480.000	46.737048	1,518,019.32	104.860000	3,405,852.80	1,887,833.48	0.42
		Base		46.737048	1,518,019.32	104.860000	3,405,852.80	1,887,833.48	0.42

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,574.000	40.809102	962,033.78	36.280000	855,264.72	-106,769.06	0.11
		Base		40.809102	962,033.78	36.280000	855,264.72	-106,769.06	0.11
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	25,690.000	51.103536	1,312,849.84	95.290000	2,448,000.10	1,135,150.26	0.30
		Base		51.103536	1,312,849.84	95.290000	2,448,000.10	1,135,150.26	0.30
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	19,759.000	97.658243	1,929,629.22	131.310000	2,594,554.29	664,925.07	0.32
		Base		97.658243	1,929,629.22	131.310000	2,594,554.29	664,925.07	0.32
148806102	CATALENT INC COMMON STOCK USD.01								
		Local	54,245.000	32.863057	1,782,656.53	25.230000	1,368,601.35	-414,055.18	0.17
		Base		32.863057	1,782,656.53	25.230000	1,368,601.35	-414,055.18	0.17
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	37,102.000	14.016076	520,024.47	31.420000	1,165,744.84	645,720.37	0.14
		Base		14.016076	520,024.47	31.420000	1,165,744.84	645,720.37	0.14
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	23,871.000	39.121659	933,873.13	83.210000	1,986,305.91	1,052,432.78	0.25
		Base		39.121659	933,873.13	83.210000	1,986,305.91	1,052,432.78	0.25
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	22,578.000	26.857182	606,381.46	51.410000	1,160,734.98	554,353.52	0.14
		Base		26.857182	606,381.46	51.410000	1,160,734.98	554,353.52	0.14
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	67,098.000	11.351734	761,678.64	12.680000	850,802.64	89,124.00	0.11
		Base		11.351734	761,678.64	12.680000	850,802.64	89,124.00	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	6,083.000	120.979599	735,918.90	149.380000	908,678.54	172,759.64	0.11
		Base		120.979599	735,918.90	149.380000	908,678.54	172,759.64	0.11
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	65,422.000	17.152480	1,122,149.57	21.450000	1,403,301.90	281,152.33	0.17
		Base		17.152480	1,122,149.57	21.450000	1,403,301.90	281,152.33	0.17

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17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	53,490.000	24.643674	1,318,190.11	38.650000	2,067,388.50	749,198.39	0.26
		Base		24.643674	1,318,190.11	38.650000	2,067,388.50	749,198.39	0.26
179895107	CLARCOR INC COMMON STOCK USD1.0								
		Local	24,541.000	49.958694	1,226,036.30	65.470000	1,606,699.27	380,662.97	0.20
		Base		49.958694	1,226,036.30	65.470000	1,606,699.27	380,662.97	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,500.000	41.051152	1,087,855.54	47.800000	1,266,700.00	178,844.46	0.16
		Base		41.051152	1,087,855.54	47.800000	1,266,700.00	178,844.46	0.16
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	43,034.000	43.286718	1,862,800.63	49.760000	2,141,371.84	278,571.21	0.27
		Base		43.286718	1,862,800.63	49.760000	2,141,371.84	278,571.21	0.27
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	42,011.000	29.816376	1,252,615.77	50.680000	2,129,117.48	876,501.71	0.26
		Base		29.816376	1,252,615.77	50.680000	2,129,117.48	876,501.71	0.26
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,958.000	14.247854	825,777.10	15.520000	899,508.16	73,731.06	0.11
		Base		14.247854	825,777.10	15.520000	899,508.16	73,731.06	0.11
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	69,046.000	28.644716	1,977,803.09	31.200000	2,154,235.20	176,432.11	0.27
		Base		28.644716	1,977,803.09	31.200000	2,154,235.20	176,432.11	0.27
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	57,058.000	22.134319	1,262,939.97	10.680000	609,379.44	-653,560.53	0.08
		Base		22.134319	1,262,939.97	10.680000	609,379.44	-653,560.53	0.08
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,810.000	74.547985	1,551,343.56	51.540000	1,072,547.40	-478,796.16	0.13
		Base		74.547985	1,551,343.56	51.540000	1,072,547.40	-478,796.16	0.13
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	17,092.000	87.338967	1,492,797.62	74.530000	1,273,866.76	-218,930.86	0.16
		Base		87.338967	1,492,797.62	74.530000	1,273,866.76	-218,930.86	0.16

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205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.0								
		Local	70,168.000	31.055362	2,179,092.66	47.040000	3,300,702.72	1,121,610.06	0.41
		Base		31.055362	2,179,092.66	47.040000	3,300,702.72	1,121,610.06	0.41
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	23,799.000	38.530000	916,975.47	30.850000	734,199.15	-182,776.32	0.09
		Base		38.530000	916,975.47	30.850000	734,199.15	-182,776.32	0.09
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	116,054.000	11.425023	1,325,919.60	18.240000	2,116,824.96	790,905.36	0.26
		Base		11.425023	1,325,919.60	18.240000	2,116,824.96	790,905.36	0.26
212485106	CONVERGYS CORP COMMON STOCK								
		Local	48,819.000	11.613418	566,955.45	29.830000	1,456,270.77	889,315.32	0.18
		Base		11.613418	566,955.45	29.830000	1,456,270.77	889,315.32	0.18
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	24,513.000	85.205317	2,088,637.93	185.920000	4,557,456.96	2,468,819.03	0.56
		Base		85.205317	2,088,637.93	185.920000	4,557,456.96	2,468,819.03	0.56
217204106	COPART INC COMMON STOCK								
		Local	50,365.000	22.564334	1,136,452.70	51.020000	2,569,622.30	1,433,169.60	0.32
		Base		22.564334	1,136,452.70	51.020000	2,569,622.30	1,433,169.60	0.32
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	44,958.000	18.941849	851,587.66	41.020000	1,844,177.16	992,589.50	0.23
		Base		18.941849	851,587.66	41.020000	1,844,177.16	992,589.50	0.23
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,891.000	31.884711	1,526,990.71	28.520000	1,365,851.32	-161,139.39	0.17
		Base		31.884711	1,526,990.71	28.520000	1,365,851.32	-161,139.39	0.17
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	67,601.000	30.118591	2,036,046.90	15.930000	1,076,883.93	-959,162.97	0.13
		Base		30.118591	2,036,046.90	15.930000	1,076,883.93	-959,162.97	0.13
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	12,115.000	151.450425	1,834,821.90	152.110000	1,842,812.65	7,990.75	0.23
		Base		151.450425	1,834,821.90	152.110000	1,842,812.65	7,990.75	0.23

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224399105	CRANE CO COMMON STOCK USD1.0								
		25,075.000	Local	37.616162	943,225.25	64.320000	1,612,824.00	669,598.75	0.20
			Base	37.616162	943,225.25	64.320000	1,612,824.00	669,598.75	0.20
225447101	CREE INC COMMON STOCK USD.00125								
		50,815.000	Local	34.138720	1,734,759.08	24.010000	1,220,068.15	-514,690.93	0.15
			Base	34.138720	1,734,759.08	24.010000	1,220,068.15	-514,690.93	0.15
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		27,603.000	Local	58.374970	1,611,324.29	72.900000	2,012,258.70	400,934.41	0.25
			Base	58.374970	1,611,324.29	72.900000	2,012,258.70	400,934.41	0.25
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		22,527.000	Local	69.000000	1,554,363.00	89.900000	2,025,177.30	470,814.30	0.25
			Base	69.000000	1,554,363.00	89.900000	2,025,177.30	470,814.30	0.25
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		157,745.000	Local	15.417476	2,432,029.69	11.930000	1,881,897.85	-550,131.84	0.23
			Base	15.417476	2,432,029.69	11.930000	1,881,897.85	-550,131.84	0.23
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		44,802.000	Local	39.642578	1,776,066.77	48.710000	2,182,305.42	406,238.65	0.27
			Base	39.642578	1,776,066.77	48.710000	2,182,305.42	406,238.65	0.27
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		15,784.000	Local	59.870004	944,988.15	121.510000	1,917,913.84	972,925.69	0.24
			Base	59.870004	944,988.15	121.510000	1,917,913.84	972,925.69	0.24
235825205	DANA INC COMMON STOCK USD.01								
		74,827.000	Local	21.413155	1,602,282.14	14.420000	1,079,005.34	-523,276.80	0.13
			Base	21.413155	1,602,282.14	14.420000	1,079,005.34	-523,276.80	0.13
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		46,431.000	Local	19.923342	925,060.71	17.210000	799,077.51	-125,983.20	0.10
			Base	19.923342	925,060.71	17.210000	799,077.51	-125,983.20	0.10
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		16,204.000	Local	63.935981	1,036,018.64	65.350000	1,058,931.40	22,912.76	0.13
			Base	63.935981	1,036,018.64	65.350000	1,058,931.40	22,912.76	0.13

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247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		200,698.000	Local	7.033078	1,411,524.70	3.080000	618,149.84	-793,374.86	0.08
			Base	7.033078	1,411,524.70	3.080000	618,149.84	-793,374.86	0.08
248019101	DELUXE CORP COMMON STOCK USD1.0								
		24,751.000	Local	25.241954	624,763.60	68.170000	1,687,275.67	1,062,512.07	0.21
			Base	25.241954	624,763.60	68.170000	1,687,275.67	1,062,512.07	0.21
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		28,576.000	Local	24.972127	713,603.51	23.040000	658,391.04	-55,212.47	0.08
			Base	24.972127	713,603.51	23.040000	658,391.04	-55,212.47	0.08
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		45,117.000	Local	32.536234	1,467,937.26	58.600000	2,643,856.20	1,175,918.94	0.33
			Base	32.536234	1,467,937.26	58.600000	2,643,856.20	1,175,918.94	0.33
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		37,957.000	Local	29.169537	1,107,188.10	28.060000	1,065,073.42	-42,114.68	0.13
			Base	29.169537	1,107,188.10	28.060000	1,065,073.42	-42,114.68	0.13
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		25,374.000	Local	63.760572	1,617,860.75	149.570000	3,795,189.18	2,177,328.43	0.47
			Base	63.760572	1,617,860.75	149.570000	3,795,189.18	2,177,328.43	0.47
257559203	DOMTAR CORP COMMON STOCK USD.01								
		31,667.000	Local	49.975445	1,582,572.42	37.320000	1,181,812.44	-400,759.98	0.15
			Base	49.975445	1,582,572.42	37.320000	1,181,812.44	-400,759.98	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		62,557.000	Local	25.495225	1,594,904.81	37.550000	2,349,015.35	754,110.54	0.29
			Base	25.495225	1,594,904.81	37.550000	2,349,015.35	754,110.54	0.29
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		105,952.000	Local	11.693079	1,238,905.15	17.100000	1,811,779.20	572,874.05	0.22
			Base	11.693079	1,238,905.15	17.100000	1,811,779.20	572,874.05	0.22
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		71,046.000	Local	29.859043	2,121,365.56	37.560000	2,668,487.76	547,122.20	0.33
			Base	29.859043	2,121,365.56	37.560000	2,668,487.76	547,122.20	0.33

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262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	19,206.000	74.626940	1,433,285.01	55.570000	1,067,277.42	-366,007.59	0.13
		Base		74.626940	1,433,285.01	55.570000	1,067,277.42	-366,007.59	0.13
264411505	DUKE REALTY CORP REIT USD.01								
		Local	175,042.000	13.060516	2,286,138.77	28.120000	4,922,181.04	2,636,042.27	0.61
		Base		13.060516	2,286,138.77	28.120000	4,922,181.04	2,636,042.27	0.61
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		Local	46,369.000	52.497367	2,434,250.43	48.950000	2,269,762.55	-164,487.88	0.28
		Base		52.497367	2,434,250.43	48.950000	2,269,762.55	-164,487.88	0.28
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	15,855.000	87.750000	1,391,276.25	81.120000	1,286,157.60	-105,118.65	0.16
		Base		87.750000	1,391,276.25	81.120000	1,286,157.60	-105,118.65	0.16
26884U109	EPR PROPERTIES REIT USD.01								
		Local	32,180.000	54.566281	1,755,942.91	78.320000	2,520,337.60	764,394.69	0.31
		Base		54.566281	1,755,942.91	78.320000	2,520,337.60	764,394.69	0.31
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	24,430.000	70.252402	1,716,266.17	80.370000	1,963,439.10	247,172.93	0.24
		Base		70.252402	1,716,266.17	80.370000	1,963,439.10	247,172.93	0.24
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	72,911.000	22.429272	1,635,340.64	37.140000	2,707,914.54	1,072,573.90	0.34
		Base		22.429272	1,635,340.64	37.140000	2,707,914.54	1,072,573.90	0.34
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	57,391.000	27.794835	1,595,173.35	40.030000	2,297,361.73	702,188.38	0.28
		Base		27.794835	1,595,173.35	40.030000	2,297,361.73	702,188.38	0.28
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	30,035.000	46.609213	1,399,907.70	80.010000	2,403,100.35	1,003,192.65	0.30
		Base		46.609213	1,399,907.70	80.010000	2,403,100.35	1,003,192.65	0.30
28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,933.000	42.789324	1,580,338.09	45.310000	1,673,434.23	93,096.14	0.21
		Base		42.789324	1,580,338.09	45.310000	1,673,434.23	93,096.14	0.21

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29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	30,692.000	49.010473	1,504,229.43	57.260000	1,757,423.92	253,194.49	0.22
		Base		49.010473	1,504,229.43	57.260000	1,757,423.92	253,194.49	0.22
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	49,116.000	53.391142	2,622,359.34	57.500000	2,824,170.00	201,810.66	0.35
		Base		53.391142	2,622,359.34	57.500000	2,824,170.00	201,810.66	0.35
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	31,286.000	25.034751	783,237.21	49.420000	1,546,154.12	762,916.91	0.19
		Base		25.034751	783,237.21	49.420000	1,546,154.12	762,916.91	0.19
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	25.000	70.502800	1,762.57	70.380000	1,759.50	-3.07	0.00
		Base		70.502800	1,762.57	70.380000	1,759.50	-3.07	0.00
294752100	EQUITY ONE INC REIT USD.01								
		Local	46,012.000	20.649696	950,133.82	31.040000	1,428,212.48	478,078.66	0.18
		Base		20.649696	950,133.82	31.040000	1,428,212.48	478,078.66	0.18
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,853.000	81.463265	1,209,973.87	76.950000	1,142,938.35	-67,035.52	0.14
		Base		81.463265	1,209,973.87	76.950000	1,142,938.35	-67,035.52	0.14
30241L109	FEI COMPANY COMMON STOCK								
		Local	20,675.000	103.831244	2,146,710.96	106.470000	2,201,267.25	54,556.29	0.27
		Base		103.831244	2,146,710.96	106.470000	2,201,267.25	54,556.29	0.27
302520101	FNB CORP COMMON STOCK USD.01								
		Local	105,554.000	11.866589	1,252,565.92	12.490000	1,318,369.46	65,803.54	0.16
		Base		11.866589	1,252,565.92	12.490000	1,318,369.46	65,803.54	0.16
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	20,971.000	42.184236	884,645.61	44.290000	928,805.59	44,159.98	0.12
		Base		42.184236	884,645.61	44.290000	928,805.59	44,159.98	0.12
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,685.000	67.534139	1,396,943.66	178.030000	3,682,550.55	2,285,606.89	0.46
		Base		67.534139	1,396,943.66	178.030000	3,682,550.55	2,285,606.89	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
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,776.000	30.188876	476,259.71	127.940000	2,018,381.44	1,542,121.73	0.25
		Base		30.188876	476,259.71	127.940000	2,018,381.44	1,542,121.73	0.25
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,468.000	10.503613	603,621.64	19.900000	1,143,613.20	539,991.56	0.14
		Base		10.503613	603,621.64	19.900000	1,143,613.20	539,991.56	0.14
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	47,876.000	21.839321	1,045,579.32	32.300000	1,546,394.80	500,815.48	0.19
		Base		21.839321	1,045,579.32	32.300000	1,546,394.80	500,815.48	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	55,442.000	16.716985	926,823.06	43.090000	2,388,995.78	1,462,172.72	0.30
		Base		16.716985	926,823.06	43.090000	2,388,995.78	1,462,172.72	0.30
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	117,665.000	11.093417	1,305,306.88	15.380000	1,809,687.70	504,380.82	0.22
		Base		11.093417	1,305,306.88	15.380000	1,809,687.70	504,380.82	0.22
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	59,122.000	22.913736	1,354,705.91	28.770000	1,700,939.94	346,234.03	0.21
		Base		22.913736	1,354,705.91	28.770000	1,700,939.94	346,234.03	0.21
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	92,096.000	13.338532	1,228,425.46	14.910000	1,373,151.36	144,725.90	0.17
		Base		13.338532	1,228,425.46	14.910000	1,373,151.36	144,725.90	0.17
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,833.000	23.184089	1,711,750.81	36.140000	2,668,324.62	956,573.81	0.33
		Base		23.184089	1,711,750.81	36.140000	2,668,324.62	956,573.81	0.33
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	20,936.000	32.719199	685,009.16	28.560000	597,932.16	-87,077.00	0.07
		Base		32.719199	685,009.16	28.560000	597,932.16	-87,077.00	0.07
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,771.000	9.951653	873,466.56	14.460000	1,269,168.66	395,702.10	0.16
		Base		9.951653	873,466.56	14.460000	1,269,168.66	395,702.10	0.16

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361448103	GATX CORP COMMON STOCK USD.625								
		Local	20,695.000	31.654134	655,082.31	43.850000	907,475.75	252,393.44	0.11
		Base		31.654134	655,082.31	43.850000	907,475.75	252,393.44	0.11
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	52,597.000	32.769374	1,723,570.74	28.390000	1,493,228.83	-230,341.91	0.19
		Base		32.769374	1,723,570.74	28.390000	1,493,228.83	-230,341.91	0.19
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,743.000	34.795462	1,452,466.98	91.000000	3,798,613.00	2,346,146.02	0.47
		Base		34.795462	1,452,466.98	91.000000	3,798,613.00	2,346,146.02	0.47
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,919.000	76.365578	2,208,416.16	67.990000	1,966,202.81	-242,213.35	0.24
		Base		76.365578	2,208,416.16	67.990000	1,966,202.81	-242,213.35	0.24
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	146,145.000	9.879459	1,443,833.51	17.790000	2,599,919.55	1,156,086.04	0.32
		Base		9.879459	1,443,833.51	17.790000	2,599,919.55	1,156,086.04	0.32
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	252,216.000	5.024168	1,267,175.62	4.730000	1,192,981.68	-74,193.94	0.15
		Base		5.024168	1,267,175.62	4.730000	1,192,981.68	-74,193.94	0.15
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	28,139.000	36.992135	1,040,921.70	73.670000	2,073,000.13	1,032,078.43	0.26
		Base		36.992135	1,040,921.70	73.670000	2,073,000.13	1,032,078.43	0.26
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,167.000	430.894707	933,748.83	490.350000	1,062,588.45	128,839.62	0.13
		Base		430.894707	933,748.83	490.350000	1,062,588.45	128,839.62	0.13
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	20,021.000	26.703591	534,632.60	48.000000	961,008.00	426,375.40	0.12
		Base		26.703591	534,632.60	48.000000	961,008.00	426,375.40	0.12
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	78,154.000	23.751422	1,856,268.66	27.160000	2,122,662.64	266,393.98	0.26
		Base		23.751422	1,856,268.66	27.160000	2,122,662.64	266,393.98	0.26

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397624107	GREIF INC CL A COMMON STOCK								
		Local	13,042.000	52.471444	684,332.57	42.630000	555,980.46	-128,352.11	0.07
		Base		52.471444	684,332.57	42.630000	555,980.46	-128,352.11	0.07
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	32,423.000	32.546716	1,055,262.16	16.630000	539,194.49	-516,067.67	0.07
		Base		32.546716	1,055,262.16	16.630000	539,194.49	-516,067.67	0.07
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	63,420.000	54.745564	3,471,963.65	28.600000	1,813,812.00	-1,658,151.65	0.22
		Base		54.745564	3,471,963.65	28.600000	1,813,812.00	-1,658,151.65	0.22
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	22,452.000	30.897045	693,700.46	55.840000	1,253,719.68	560,019.22	0.16
		Base		30.897045	693,700.46	55.840000	1,253,719.68	560,019.22	0.16
404303109	HSN INC COMMON STOCK USD.01								
		Local	16,138.000	40.906490	660,148.94	41.780000	674,245.64	14,096.70	0.08
		Base		40.906490	660,148.94	41.780000	674,245.64	14,096.70	0.08
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	52,342.000	24.863520	1,301,406.36	36.750000	1,923,568.50	622,162.14	0.24
		Base		24.863520	1,301,406.36	36.750000	1,923,568.50	622,162.14	0.24
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,614.000	38.849582	917,394.04	36.450000	860,730.30	-56,663.74	0.11
		Base		38.849582	917,394.04	36.450000	860,730.30	-56,663.74	0.11
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	39,221.000	31.415518	1,232,148.03	32.630000	1,279,781.23	47,633.20	0.16
		Base		31.415518	1,232,148.03	32.630000	1,279,781.23	47,633.20	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,733.000	46.642802	1,013,688.02	78.200000	1,699,520.60	685,832.58	0.21
		Base		46.642802	1,013,688.02	78.200000	1,699,520.60	685,832.58	0.21
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,590.000	24.374347	1,330,595.60	30.010000	1,638,245.90	307,650.30	0.20
		Base		24.374347	1,330,595.60	30.010000	1,638,245.90	307,650.30	0.20

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421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	57,070.000	30.023425	1,713,436.88	35.060000	2,000,874.20	287,437.32	0.25
		Base		30.023425	1,713,436.88	35.060000	2,000,874.20	287,437.32	0.25
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	39,915.000	30.216994	1,206,111.33	87.270000	3,483,382.05	2,277,270.72	0.43
		Base		30.216994	1,206,111.33	87.270000	3,483,382.05	2,277,270.72	0.43
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	49,287.000	32.630772	1,608,272.85	53.040000	2,614,182.48	1,005,909.63	0.32
		Base		32.630772	1,608,272.85	53.040000	2,614,182.48	1,005,909.63	0.32
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
		Local	28,782.000	33.010383	950,104.84	59.310000	1,707,060.42	756,955.58	0.21
		Base		33.010383	950,104.84	59.310000	1,707,060.42	756,955.58	0.21
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	88,953.000	28.626864	2,546,445.44	25.880000	2,302,103.64	-244,341.80	0.29
		Base		28.626864	2,546,445.44	25.880000	2,302,103.64	-244,341.80	0.29
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	76,680.000	22.193811	1,701,821.42	30.490000	2,337,973.20	636,151.78	0.29
		Base		22.193811	1,701,821.42	30.490000	2,337,973.20	636,151.78	0.29
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	26,315.000	55.070883	1,449,190.29	108.310000	2,850,177.65	1,400,987.36	0.35
		Base		55.070883	1,449,190.29	108.310000	2,850,177.65	1,400,987.36	0.35
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	0.520	9.615385	5.00	10.010000	5.21	0.21	0.00
		Base		9.615385	5.00	10.010000	5.21	0.21	0.00
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	23,792.000	42.586004	1,013,206.20	165.170000	3,929,724.64	2,916,518.44	0.49
		Base		42.586004	1,013,206.20	165.170000	3,929,724.64	2,916,518.44	0.49
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	18,530.000	74.907826	1,388,042.01	86.980000	1,611,739.40	223,697.39	0.20
		Base		74.907826	1,388,042.01	86.980000	1,611,739.40	223,697.39	0.20

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45073V108	ITT INC COMMON STOCK USD1.0								
		Local	45,588.000	21.447293	977,739.20	36.180000	1,649,373.84	671,634.64	0.20
		Base		21.447293	977,739.20	36.180000	1,649,373.84	671,634.64	0.20
451107106	IDACORP INC COMMON STOCK								
		Local	25,509.000	38.212336	974,758.49	76.070000	1,940,469.63	965,711.14	0.24
		Base		38.212336	974,758.49	76.070000	1,940,469.63	965,711.14	0.24
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	38,405.000	38.579262	1,481,636.56	93.440000	3,588,563.20	2,106,926.64	0.44
		Base		38.579262	1,481,636.56	93.440000	3,588,563.20	2,106,926.64	0.44
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	45,301.000	31.544537	1,428,999.05	112.680000	5,104,516.68	3,675,517.63	0.63
		Base		31.544537	1,428,999.05	112.680000	5,104,516.68	3,675,517.63	0.63
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	75,069.000	19.705229	1,479,251.84	34.960000	2,624,412.24	1,145,160.40	0.33
		Base		19.705229	1,479,251.84	34.960000	2,624,412.24	1,145,160.40	0.33
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	36,424.000	44.215516	1,610,505.97	136.960000	4,988,631.04	3,378,125.07	0.62
		Base		44.215516	1,610,505.97	136.960000	4,988,631.04	3,378,125.07	0.62
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	67,617.000	7.657786	517,796.52	20.090000	1,358,425.53	840,629.01	0.17
		Base		7.657786	517,796.52	20.090000	1,358,425.53	840,629.01	0.17
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	17,494.000	38.337015	670,667.74	71.410000	1,249,246.54	578,578.80	0.15
		Base		38.337015	670,667.74	71.410000	1,249,246.54	578,578.80	0.15
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	28,028.000	18.698366	524,077.80	29.650000	831,030.20	306,952.40	0.10
		Base		18.698366	524,077.80	29.650000	831,030.20	306,952.40	0.10
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	13,423.000	27.356911	367,211.81	33.290000	446,851.67	79,639.86	0.06
		Base		27.356911	367,211.81	33.290000	446,851.67	79,639.86	0.06

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46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	68,297.000	12.267858	837,857.90	19.740000	1,348,182.78	510,324.88	0.17
		Base		12.267858	837,857.90	19.740000	1,348,182.78	510,324.88	0.17
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	96,667.000	21.093529	2,039,048.14	21.190000	2,048,373.73	9,325.59	0.25
		Base		21.093529	2,039,048.14	21.190000	2,048,373.73	9,325.59	0.25
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,466.000	88.824529	1,462,584.70	99.460000	1,637,708.36	175,123.66	0.20
		Base		88.824529	1,462,584.70	99.460000	1,637,708.36	175,123.66	0.20
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	73,802.000	7.350972	542,516.43	14.870000	1,097,435.74	554,919.31	0.14
		Base		7.350972	542,516.43	14.870000	1,097,435.74	554,919.31	0.14
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	163,004.000	11.458582	1,867,794.64	15.950000	2,599,913.80	732,119.16	0.32
		Base		11.458582	1,867,794.64	15.950000	2,599,913.80	732,119.16	0.32
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,829.000	68.068332	1,553,931.96	116.750000	2,665,285.75	1,111,353.79	0.33
		Base		68.068332	1,553,931.96	116.750000	2,665,285.75	1,111,353.79	0.33
481165108	JOY GLOBAL INC COMMON STOCK USD1.0								
		Local	49,655.000	16.947235	841,514.93	27.280000	1,354,588.40	513,073.47	0.17
		Base		16.947235	841,514.93	27.280000	1,354,588.40	513,073.47	0.17
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	23,406.000	77.459464	1,813,016.21	68.170000	1,595,587.02	-217,429.19	0.20
		Base		77.459464	1,813,016.21	68.170000	1,595,587.02	-217,429.19	0.20
48242W106	KBR INC COMMON STOCK USD.001								
		Local	72,063.000	26.144170	1,884,027.34	14.680000	1,057,884.84	-826,142.50	0.13
		Base		26.144170	1,884,027.34	14.680000	1,057,884.84	-826,142.50	0.13
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,669.000	19.483575	519,607.46	37.340000	995,820.46	476,213.00	0.12
		Base		19.483575	519,607.46	37.340000	995,820.46	476,213.00	0.12

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485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,755.000	37.953288	2,457,665.14	18.660000	1,208,328.30	-1,249,336.84	0.15
		Base		37.953288	2,457,665.14	18.660000	1,208,328.30	-1,249,336.84	0.15
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	42,278.000	13.166119	556,637.17	15.700000	663,764.60	107,127.43	0.08
		Base		13.166119	556,637.17	15.700000	663,764.60	107,127.43	0.08
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,320.000	27.785245	675,737.15	37.450000	910,784.00	235,046.85	0.11
		Base		27.785245	675,737.15	37.450000	910,784.00	235,046.85	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	40,322.000	29.462103	1,187,970.90	27.960000	1,127,403.12	-60,567.78	0.14
		Base		29.462103	1,187,970.90	27.960000	1,127,403.12	-60,567.78	0.14
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	0.920	14.586957	13.42	12.560000	11.56	-1.86	0.00
		Base		14.586957	13.42	12.560000	11.56	-1.86	0.00
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	86,133.000	31.210546	2,688,257.95	30.430000	2,621,027.19	-67,230.76	0.32
		Base		31.210546	2,688,257.95	30.430000	2,621,027.19	-67,230.76	0.32
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,641.000	55.676565	2,596,810.65	72.630000	3,387,535.83	790,725.18	0.42
		Base		55.676565	2,596,810.65	72.630000	3,387,535.83	790,725.18	0.42
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	27,254.000	49.260880	1,342,556.02	52.100000	1,419,933.40	77,377.38	0.18
		Base		49.260880	1,342,556.02	52.100000	1,419,933.40	77,377.38	0.18
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,822.000	30.522812	1,368,093.48	13.900000	623,025.80	-745,067.68	0.08
		Base		30.522812	1,368,093.48	13.900000	623,025.80	-745,067.68	0.08
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,710.000	36.726582	1,531,865.75	62.330000	2,599,784.30	1,067,918.55	0.32
		Base		36.726582	1,531,865.75	62.330000	2,599,784.30	1,067,918.55	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
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,846.000	60.923526	599,853.04	134.530000	1,324,582.38	724,729.34	0.16
		Base		60.923526	599,853.04	134.530000	1,324,582.38	724,729.34	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,417.000	43.205005	925,321.59	69.230000	1,482,698.91	557,377.32	0.18
		Base		43.205005	925,321.59	69.230000	1,482,698.91	557,377.32	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	57,206.000	35.813845	2,048,766.80	28.060000	1,605,200.36	-443,566.44	0.20
		Base		35.813845	2,048,766.80	28.060000	1,605,200.36	-443,566.44	0.20
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	32,825.000	41.589671	1,365,180.96	40.510000	1,329,740.75	-35,440.21	0.16
		Base		41.589671	1,365,180.96	40.510000	1,329,740.75	-35,440.21	0.16
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	19,637.000	52.430099	1,029,569.85	161.070000	3,162,931.59	2,133,361.74	0.39
		Base		52.430099	1,029,569.85	161.070000	3,162,931.59	2,133,361.74	0.39
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	31,695.000	24.895807	789,072.61	35.810000	1,134,997.95	345,925.34	0.14
		Base		24.895807	789,072.61	35.810000	1,134,997.95	345,925.34	0.14
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	74,189.000	34.463462	2,556,809.80	41.230000	3,058,812.47	502,002.67	0.38
		Base		34.463462	2,556,809.80	41.230000	3,058,812.47	502,002.67	0.38
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
		Local	21,967.000	37.253645	818,350.83	56.600000	1,243,332.20	424,981.37	0.15
		Base		37.253645	818,350.83	56.600000	1,243,332.20	424,981.37	0.15
53223X107	LIFE STORAGE INC REIT USD.01								
		Local	23,449.000	102.068266	2,393,398.77	90.000000	2,110,410.00	-282,988.77	0.26
		Base		102.068266	2,393,398.77	90.000000	2,110,410.00	-282,988.77	0.26
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	31,683.000	32.764669	1,038,083.00	63.560000	2,013,771.48	975,688.48	0.25
		Base		32.764669	1,038,083.00	63.560000	2,013,771.48	975,688.48	0.25

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538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
			73,928.000	Local 24.682698	1,824,742.48	26.720000	1,975,356.16	150,613.68	0.24
				Base 24.682698	1,824,742.48	26.720000	1,975,356.16	150,613.68	0.24
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
			72,733.000	Local 9.259441	673,466.94	19.480000	1,416,838.84	743,371.90	0.18
				Base 9.259441	673,466.94	19.480000	1,416,838.84	743,371.90	0.18
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
			34,699.000	Local 38.390000	1,332,094.61	39.180000	1,359,506.82	27,412.21	0.17
				Base 38.390000	1,332,094.61	39.180000	1,359,506.82	27,412.21	0.17
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
			98,821.000	Local 20.380925	2,014,063.40	23.570000	2,329,210.97	315,147.57	0.29
				Base 20.380925	2,014,063.40	23.570000	2,329,210.97	315,147.57	0.29
553498106	MSA SAFETY INC COMMON STOCK								
			16,105.000	Local 30.701541	494,448.32	58.250000	938,116.25	443,667.93	0.12
				Base 30.701541	494,448.32	58.250000	938,116.25	443,667.93	0.12
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
			22,338.000	Local 62.953641	1,406,258.44	73.040000	1,631,567.52	225,309.08	0.20
				Base 62.953641	1,406,258.44	73.040000	1,631,567.52	225,309.08	0.20
55354G100	MSCI INC COMMON STOCK USD.01								
			43,946.000	Local 34.227741	1,504,172.30	90.120000	3,960,413.52	2,456,241.22	0.49
				Base 34.227741	1,504,172.30	90.120000	3,960,413.52	2,456,241.22	0.49
554489104	MACK CALI REALTY CORP REIT USD.01								
			45,356.000	Local 26.250350	1,190,610.89	27.760000	1,259,082.56	68,471.67	0.16
				Base 26.250350	1,190,610.89	27.760000	1,259,082.56	68,471.67	0.16
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
			36,500.000	Local 57.551213	2,100,619.27	60.520000	2,208,980.00	108,360.73	0.27
				Base 57.551213	2,100,619.27	60.520000	2,208,980.00	108,360.73	0.27
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
			36,175.000	Local 49.009002	1,772,900.66	71.460000	2,585,065.50	812,164.84	0.32
				Base 49.009002	1,772,900.66	71.460000	2,585,065.50	812,164.84	0.32

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57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	19,006.000	101.542627	1,929,919.17	168.540000	3,203,271.24	1,273,352.07	0.40
		Base		101.542627	1,929,919.17	168.540000	3,203,271.24	1,273,352.07	0.40
577933104	MAXIMUS INC COMMON STOCK								
		Local	32,837.000	62.879600	2,064,777.44	58.820000	1,931,472.34	-133,305.10	0.24
		Base		62.879600	2,064,777.44	58.820000	1,931,472.34	-133,305.10	0.24
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	120,359.000	14.080000	1,694,654.72	15.270000	1,837,881.93	143,227.21	0.23
		Base		14.080000	1,694,654.72	15.270000	1,837,881.93	143,227.21	0.23
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,069.000	32.836956	1,545,602.66	65.770000	3,095,728.13	1,550,125.47	0.38
		Base		32.836956	1,545,602.66	65.770000	3,095,728.13	1,550,125.47	0.38
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	50,884.000	12.577851	640,011.36	24.010000	1,221,724.84	581,713.48	0.15
		Base		12.577851	640,011.36	24.010000	1,221,724.84	581,713.48	0.15
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,451.000	43.416359	801,075.24	54.300000	1,001,889.30	200,814.06	0.12
		Base		43.416359	801,075.24	54.300000	1,001,889.30	200,814.06	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	19,036.000	37.631467	716,352.60	53.040000	1,009,669.44	293,316.84	0.13
		Base		37.631467	716,352.60	53.040000	1,009,669.44	293,316.84	0.13
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,541.000	104.986819	1,421,626.51	403.070000	5,457,970.87	4,036,344.36	0.68
		Base		104.986819	1,421,626.51	403.070000	5,457,970.87	4,036,344.36	0.68
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	57,229.000	29.772014	1,703,822.57	39.960000	2,286,870.84	583,048.27	0.28
		Base		29.772014	1,703,822.57	39.960000	2,286,870.84	583,048.27	0.28
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	38,207.000	63.803051	2,437,723.17	93.990000	3,591,075.93	1,153,352.76	0.45
		Base		63.803051	2,437,723.17	93.990000	3,591,075.93	1,153,352.76	0.45

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600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	30,282.000	21.117357	639,475.80	36.070000	1,092,271.74	452,795.94	0.14
		Base		21.117357	639,475.80	36.070000	1,092,271.74	452,795.94	0.14
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,622.000	30.646143	540,046.33	70.570000	1,243,584.54	703,538.21	0.15
		Base		30.646143	540,046.33	70.570000	1,243,584.54	703,538.21	0.15
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	20,900.000	70.009288	1,463,194.11	53.810000	1,124,629.00	-338,565.11	0.14
		Base		70.009288	1,463,194.11	53.810000	1,124,629.00	-338,565.11	0.14
626755102	MURPHY USA INC COMMON STOCK								
		Local	18,739.000	38.984484	730,530.24	73.120000	1,370,195.68	639,665.44	0.17
		Base		38.984484	730,530.24	73.120000	1,370,195.68	639,665.44	0.17
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	62,692.000	17.131501	1,074,008.05	33.850000	2,122,124.20	1,048,116.15	0.26
		Base		17.131501	1,074,008.05	33.850000	2,122,124.20	1,048,116.15	0.26
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,853.000	777.789191	1,441,243.37	1,686.800000	3,125,640.40	1,684,397.03	0.39
		Base		777.789191	1,441,243.37	1,686.800000	3,125,640.40	1,684,397.03	0.39
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,975.000	44.771430	1,924,052.22	57.060000	2,452,153.50	528,101.28	0.30
		Base		44.771430	1,924,052.22	57.060000	2,452,153.50	528,101.28	0.30
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	51,026.000	23.993709	1,224,302.97	27.940000	1,425,666.44	201,363.47	0.18
		Base		23.993709	1,224,302.97	27.940000	1,425,666.44	201,363.47	0.18
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	72,874.000	30.414273	2,216,409.72	50.100000	3,650,987.40	1,434,577.68	0.45
		Base		30.414273	2,216,409.72	50.100000	3,650,987.40	1,434,577.68	0.45
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	47,440.000	38.624402	1,832,341.64	29.580000	1,403,275.20	-429,066.44	0.17
		Base		38.624402	1,832,341.64	29.580000	1,403,275.20	-429,066.44	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,514.000	23.959882	659,232.20	25.410000	699,130.74	39,898.54	0.09
		Base		23.959882	659,232.20	25.410000	699,130.74	39,898.54	0.09
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,540.000	33.941228	1,477,801.08	33.640000	1,464,685.60	-13,115.48	0.18
		Base		33.941228	1,477,801.08	33.640000	1,464,685.60	-13,115.48	0.18
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	246,420.000	16.023582	3,948,531.18	15.110000	3,723,406.20	-225,124.98	0.46
		Base		16.023582	3,948,531.18	15.110000	3,723,406.20	-225,124.98	0.46
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	62,380.000	10.269824	640,631.65	12.940000	807,197.20	166,565.55	0.10
		Base		10.269824	640,631.65	12.940000	807,197.20	166,565.55	0.10
651587107	NEWMARKET CORP COMMON STOCK								
		Local	5,037.000	154.571739	778,577.85	433.950000	2,185,806.15	1,407,228.30	0.27
		Base		154.571739	778,577.85	433.950000	2,185,806.15	1,407,228.30	0.27
655663102	NORDSON CORP COMMON STOCK								
		Local	27,135.000	42.043432	1,140,848.52	98.730000	2,679,038.55	1,538,190.03	0.33
		Base		42.043432	1,140,848.52	98.730000	2,679,038.55	1,538,190.03	0.33
67011P100	NOW INC COMMON STOCK USD.01								
		Local	54,355.000	31.561659	1,715,533.96	20.640000	1,121,887.20	-593,646.76	0.14
		Base		31.561659	1,715,533.96	20.640000	1,121,887.20	-593,646.76	0.14
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	101,046.000	20.144978	2,035,569.48	31.130000	3,145,561.98	1,109,992.50	0.39
		Base		20.144978	2,035,569.48	31.130000	3,145,561.98	1,109,992.50	0.39
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,616.000	27.417773	1,360,360.21	26.520000	1,315,816.32	-44,543.89	0.16
		Base		27.417773	1,360,360.21	26.520000	1,315,816.32	-44,543.89	0.16
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	250,511.000	5.399855	1,352,723.05	3.680000	921,880.48	-430,842.57	0.11
		Base		5.399855	1,352,723.05	3.680000	921,880.48	-430,842.57	0.11

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678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,988.000	45.289918	1,176,994.38	31.020000	806,147.76	-370,846.62	0.10
		Base		45.289918	1,176,994.38	31.020000	806,147.76	-370,846.62	0.10
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	34,620.000	29.881062	1,034,482.37	71.130000	2,462,520.60	1,428,038.23	0.31
		Base		29.881062	1,034,482.37	71.130000	2,462,520.60	1,428,038.23	0.31
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		Local	123,371.000	14.647650	1,807,095.26	19.230000	2,372,424.33	565,329.07	0.29
		Base		14.647650	1,807,095.26	19.230000	2,372,424.33	565,329.07	0.29
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	83,563.000	18.625516	1,556,403.97	21.640000	1,808,303.32	251,899.35	0.22
		Base		18.625516	1,556,403.97	21.640000	1,808,303.32	251,899.35	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	83,786.000	27.228908	2,281,401.28	36.200000	3,033,053.20	751,651.92	0.38
		Base		27.228908	2,281,401.28	36.200000	3,033,053.20	751,651.92	0.38
68235P108	ONE GAS INC COMMON STOCK								
		Local	26,393.000	34.952917	922,512.34	61.230000	1,616,043.39	693,531.05	0.20
		Base		34.952917	922,512.34	61.230000	1,616,043.39	693,531.05	0.20
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		Local	29,629.000	51.901969	1,537,803.44	75.430000	2,234,915.47	697,112.03	0.28
		Base		51.901969	1,537,803.44	75.430000	2,234,915.47	697,112.03	0.28
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	37,122.000	34.744395	1,289,781.42	53.930000	2,001,989.46	712,208.04	0.25
		Base		34.744395	1,289,781.42	53.930000	2,001,989.46	712,208.04	0.25
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	31,772.000	29.443534	935,479.95	34.370000	1,092,003.64	156,523.69	0.14
		Base		29.443534	935,479.95	34.370000	1,092,003.64	156,523.69	0.14
69349H107	PNM RESOURCES INC COMMON STOCK								
		Local	40,304.000	14.321481	577,212.98	31.790000	1,281,264.16	704,051.18	0.16
		Base		14.321481	577,212.98	31.790000	1,281,264.16	704,051.18	0.16

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69370C100	PTC INC COMMON STOCK USD.01								
		Local	57,998.000	19.646971	1,139,485.01	42.670000	2,474,774.66	1,335,289.65	0.31
		Base		19.646971	1,139,485.01	42.670000	2,474,774.66	1,335,289.65	0.31
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	47,619.000	28.480538	1,356,214.73	78.630000	3,744,281.97	2,388,067.24	0.46
		Base		28.480538	1,356,214.73	78.630000	3,744,281.97	2,388,067.24	0.46
695263103	PACWEST BANCORP COMMON STOCK								
		Local	57,917.000	43.374532	2,512,122.79	43.310000	2,508,385.27	-3,737.52	0.31
		Base		43.374532	2,512,122.79	43.310000	2,508,385.27	-3,737.52	0.31
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	11,537.000	85.559049	987,094.75	217.150000	2,505,259.55	1,518,164.80	0.31
		Base		85.559049	987,094.75	217.150000	2,505,259.55	1,518,164.80	0.31
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,761.000	68.305830	1,827,932.32	68.030000	1,820,550.83	-7,381.49	0.23
		Base		68.305830	1,827,932.32	68.030000	1,820,550.83	-7,381.49	0.23
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	74,566.000	15.151474	1,129,784.80	19.490000	1,453,291.34	323,506.54	0.18
		Base		15.151474	1,129,784.80	19.490000	1,453,291.34	323,506.54	0.18
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	155,558.000	9.661786	1,502,968.09	9.430000	1,466,911.94	-36,056.15	0.18
		Base		9.661786	1,502,968.09	9.430000	1,466,911.94	-36,056.15	0.18
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,860.000	33.630298	567,006.82	50.650000	853,959.00	286,952.18	0.11
		Base		33.630298	567,006.82	50.650000	853,959.00	286,952.18	0.11
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,411.000	56.591114	1,720,992.36	86.640000	2,634,809.04	913,816.68	0.33
		Base		56.591114	1,720,992.36	86.640000	2,634,809.04	913,816.68	0.33
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	68,621.000	13.719268	941,429.90	12.440000	853,645.24	-87,784.66	0.11
		Base		13.719268	941,429.90	12.440000	853,645.24	-87,784.66	0.11

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Base Currency: USD - US DOLLAR

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73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,525.000	37.528376	1,595,894.19	34.470000	1,465,836.75	-130,057.44	0.18
		Base		37.528376	1,595,894.19	34.470000	1,465,836.75	-130,057.44	0.18
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,287.000	77.360000	1,646,762.32	100.870000	2,147,219.69	500,457.37	0.27
		Base		77.360000	1,646,762.32	100.870000	2,147,219.69	500,457.37	0.27
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,539.000	40.124205	1,305,601.51	84.780000	2,758,656.42	1,453,054.91	0.34
		Base		40.124205	1,305,601.51	84.780000	2,758,656.42	1,453,054.91	0.34
737464107	POST PROPERTIES INC REIT USD.01								
		Local	27,064.000	61.310000	1,659,293.84	66.280000	1,793,801.92	134,508.08	0.22
		Base		61.310000	1,659,293.84	66.280000	1,793,801.92	134,508.08	0.22
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,588.000	34.143898	702,954.57	37.870000	779,667.56	76,712.99	0.10
		Base		34.143898	702,954.57	37.870000	779,667.56	76,712.99	0.10
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,696.000	56.440000	1,506,722.24	48.130000	1,284,878.48	-221,843.76	0.16
		Base		56.440000	1,506,722.24	48.130000	1,284,878.48	-221,843.76	0.16
74164M108	PRIMERICA INC COMMON STOCK								
		Local	23,805.000	34.904683	830,905.97	56.930000	1,355,218.65	524,312.68	0.17
		Base		34.904683	830,905.97	56.930000	1,355,218.65	524,312.68	0.17
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	40,170.000	34.383814	1,381,197.82	45.950000	1,845,811.50	464,613.68	0.23
		Base		34.383814	1,381,197.82	45.950000	1,845,811.50	464,613.68	0.23
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	33,090.000	44.282780	1,465,317.20	55.470000	1,835,502.30	370,185.10	0.23
		Base		44.282780	1,465,317.20	55.470000	1,835,502.30	370,185.10	0.23
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	119,789.000	17.402843	2,084,669.14	19.100000	2,287,969.90	203,300.76	0.28
		Base		17.402843	2,084,669.14	19.100000	2,287,969.90	203,300.76	0.28

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748356102	QUESTAR CORP COMMON STOCK								
		Local	88,747.000	17.589594	1,561,023.70	25.010000	2,219,562.47	658,538.77	0.28
		Base		17.589594	1,561,023.70	25.010000	2,219,562.47	658,538.77	0.28
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	67,218.000	25.138135	1,689,735.17	54.530000	3,665,397.54	1,975,662.37	0.45
		Base		25.138135	1,689,735.17	54.530000	3,665,397.54	1,975,662.37	0.45
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	54,078.000	33.505267	1,811,897.82	31.450000	1,700,753.10	-111,144.72	0.21
		Base		33.505267	1,811,897.82	31.450000	1,700,753.10	-111,144.72	0.21
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	63,736.000	29.509400	1,880,811.13	58.170000	3,707,523.12	1,826,711.99	0.46
		Base		29.509400	1,880,811.13	58.170000	3,707,523.12	1,826,711.99	0.46
754907103	RAYONIER INC REIT								
		Local	62,000.000	22.678634	1,406,075.28	27.530000	1,706,860.00	300,784.72	0.21
		Base		22.678634	1,406,075.28	27.530000	1,706,860.00	300,784.72	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,632.000	65.072343	1,472,717.26	61.330000	1,388,020.56	-84,696.70	0.17
		Base		65.072343	1,472,717.26	61.330000	1,388,020.56	-84,696.70	0.17
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	51,895.000	54.569308	2,831,874.26	80.540000	4,179,623.30	1,347,749.04	0.52
		Base		54.569308	2,831,874.26	80.540000	4,179,623.30	1,347,749.04	0.52
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,417.000	47.106904	1,527,064.50	107.320000	3,478,992.44	1,951,927.94	0.43
		Base		47.106904	1,527,064.50	107.320000	3,478,992.44	1,951,927.94	0.43
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,598.000	37.972338	1,389,711.62	72.080000	2,637,983.84	1,248,272.22	0.33
		Base		37.972338	1,389,711.62	72.080000	2,637,983.84	1,248,272.22	0.33
761152107	RESMED INC COMMON STOCK USD.004								
		Local	71,044.000	30.672775	2,179,116.65	66.690000	4,737,924.36	2,558,807.71	0.59
		Base		30.672775	2,179,116.65	66.690000	4,737,924.36	2,558,807.71	0.59

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761283100	RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001								
		Local	19,107.000	41.462984	792,233.24	33.730000	644,479.11	-147,754.13	0.08
		Base		41.462984	792,233.24	33.730000	644,479.11	-147,754.13	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	47,583.000	11.816776	562,277.67	28.500000	1,356,115.50	793,837.83	0.17
		Base		11.816776	562,277.67	28.500000	1,356,115.50	793,837.83	0.17
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	33,039.000	75.742522	2,502,457.18	73.320000	2,422,419.48	-80,037.70	0.30
		Base		75.742522	2,502,457.18	73.320000	2,422,419.48	-80,037.70	0.30
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	68,851.000	24.750026	1,704,064.06	46.100000	3,174,031.10	1,469,967.04	0.39
		Base		24.750026	1,704,064.06	46.100000	3,174,031.10	1,469,967.04	0.39
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	216,524.000	9.467102	2,049,854.79	7.415000	1,605,525.46	-444,329.33	0.20
		Base		9.467102	2,049,854.79	7.415000	1,605,525.46	-444,329.33	0.20
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	42,510.000	53.862474	2,289,693.77	37.880000	1,610,278.80	-679,414.97	0.20
		Base		53.862474	2,289,693.77	37.880000	1,610,278.80	-679,414.97	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	90,900.000	259.654078	23,602,555.70	285.080000	25,913,772.00	2,311,216.30	3.21
		Base		259.654078	23,602,555.70	285.080000	25,913,772.00	2,311,216.30	3.21
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,212.000	61.560288	1,613,618.28	111.060000	2,911,104.72	1,297,486.44	0.36
		Base		61.560288	1,613,618.28	111.060000	2,911,104.72	1,297,486.44	0.36
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	20,818.000	35.840171	746,120.67	63.810000	1,328,396.58	582,275.91	0.16
		Base		35.840171	746,120.67	63.810000	1,328,396.58	582,275.91	0.16
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,925.000	48.131057	1,103,404.48	82.800000	1,898,190.00	794,785.52	0.24
		Base		48.131057	1,103,404.48	82.800000	1,898,190.00	794,785.52	0.24

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81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	120,157.000	22.289761	2,678,270.84	22.340000	2,684,307.38	6,036.54	0.33
		Base		22.289761	2,678,270.84	22.340000	2,684,307.38	6,036.54	0.33
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,682.000	31.089932	705,181.84	73.230000	1,661,002.86	955,821.02	0.21
		Base		31.089932	705,181.84	73.230000	1,661,002.86	955,821.02	0.21
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	98,024.000	9.607135	941,729.79	26.440000	2,591,754.56	1,650,024.77	0.32
		Base		9.607135	941,729.79	26.440000	2,591,754.56	1,650,024.77	0.32
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	27,162.000	74.939758	2,035,513.71	122.010000	3,314,035.62	1,278,521.91	0.41
		Base		74.939758	2,035,513.71	122.010000	3,314,035.62	1,278,521.91	0.41
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	19,646.000	42.840187	841,638.31	57.300000	1,125,715.80	284,077.49	0.14
		Base		42.840187	841,638.31	57.300000	1,125,715.80	284,077.49	0.14
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,499.000	32.485019	665,910.40	48.120000	986,411.88	320,501.48	0.12
		Base		32.485019	665,910.40	48.120000	986,411.88	320,501.48	0.12
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	67,246.000	36.623372	2,462,775.30	24.310000	1,634,750.26	-828,025.04	0.20
		Base		36.623372	2,462,775.30	24.310000	1,634,750.26	-828,025.04	0.20
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	37,661.000	53.064988	1,998,480.50	96.480000	3,633,533.28	1,635,052.78	0.45
		Base		53.064988	1,998,480.50	96.480000	3,633,533.28	1,635,052.78	0.45
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	40,246.000	31.781049	1,279,060.08	35.340000	1,422,293.64	143,233.56	0.18
		Base		31.781049	1,279,060.08	35.340000	1,422,293.64	143,233.56	0.18
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,981.000	31.098902	1,585,453.12	51.540000	2,627,560.74	1,042,107.62	0.33
		Base		31.098902	1,585,453.12	51.540000	2,627,560.74	1,042,107.62	0.33

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835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	26,369.000	27.584360	727,371.99	39.650000	1,045,530.85	318,158.86	0.13
		Base		27.584360	727,371.99	39.650000	1,045,530.85	318,158.86	0.13
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.0								
		Local	24,019.000	78.579276	1,887,395.62	69.820000	1,677,006.58	-210,389.04	0.21
		Base		78.579276	1,887,395.62	69.820000	1,677,006.58	-210,389.04	0.21
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	71,696.000	21.699757	1,555,785.75	22.530000	1,615,310.88	59,525.13	0.20
		Base		21.699757	1,555,785.75	22.530000	1,615,310.88	59,525.13	0.20
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	123,241.000	13.381961	1,649,206.28	24.620000	3,034,193.42	1,384,987.14	0.38
		Base		13.381961	1,649,206.28	24.620000	3,034,193.42	1,384,987.14	0.38
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,634.000	48.431253	1,628,936.77	39.350000	1,323,497.90	-305,438.87	0.16
		Base		48.431253	1,628,936.77	39.350000	1,323,497.90	-305,438.87	0.16
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	76,612.000	24.979342	1,913,717.32	16.830000	1,289,379.96	-624,337.36	0.16
		Base		24.979342	1,913,717.32	16.830000	1,289,379.96	-624,337.36	0.16
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	134,407.000	6.471585	869,826.28	5.480000	736,550.36	-133,275.92	0.09
		Base		6.471585	869,826.28	5.480000	736,550.36	-133,275.92	0.09
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,641.000	82.888314	1,545,121.07	56.970000	1,061,977.77	-483,143.30	0.13
		Base		82.888314	1,545,121.07	56.970000	1,061,977.77	-483,143.30	0.13
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	76,821.000	25.589105	1,965,780.67	59.290000	4,554,717.09	2,588,936.42	0.56
		Base		25.589105	1,965,780.67	59.290000	4,554,717.09	2,588,936.42	0.56
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	63,501.000	19.625623	1,246,246.69	33.080000	2,100,613.08	854,366.39	0.26
		Base		19.625623	1,246,246.69	33.080000	2,100,613.08	854,366.39	0.26

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87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,665.000	90.853221	1,332,362.49	106.170000	1,556,983.05	224,620.56	0.19
		Base		90.853221	1,332,362.49	106.170000	1,556,983.05	224,620.56	0.19
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	86,548.000	15.839784	1,370,901.63	14.650000	1,267,928.20	-102,973.43	0.16
		Base		15.839784	1,370,901.63	14.650000	1,267,928.20	-102,973.43	0.16
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,794.000	14.571488	1,075,288.36	13.560000	1,000,646.64	-74,641.72	0.12
		Base		14.571488	1,075,288.36	13.560000	1,000,646.64	-74,641.72	0.12
87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	32,517.000	19.454941	632,616.31	13.810000	449,059.77	-183,556.54	0.06
		Base		19.454941	632,616.31	13.810000	449,059.77	-183,556.54	0.06
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,088.000	33.948883	1,632,533.89	40.640000	1,954,296.32	321,762.43	0.24
		Base		33.948883	1,632,533.89	40.640000	1,954,296.32	321,762.43	0.24
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,532.000	57.663305	1,760,576.04	77.670000	2,371,420.44	610,844.40	0.29
		Base		57.663305	1,760,576.04	77.670000	2,371,420.44	610,844.40	0.29
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,809.000	40.933978	728,993.22	74.240000	1,322,140.16	593,146.94	0.16
		Base		40.933978	728,993.22	74.240000	1,322,140.16	593,146.94	0.16
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,455.000	100.152074	1,748,154.45	107.140000	1,870,128.70	121,974.25	0.23
		Base		100.152074	1,748,154.45	107.140000	1,870,128.70	121,974.25	0.23
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,058.000	66.747620	1,472,319.01	183.090000	4,038,599.22	2,566,280.21	0.50
		Base		66.747620	1,472,319.01	183.090000	4,038,599.22	2,566,280.21	0.50
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	47,914.000	33.989349	1,628,565.68	27.870000	1,335,363.18	-293,202.50	0.17
		Base		33.989349	1,628,565.68	27.870000	1,335,363.18	-293,202.50	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
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	30,825.000	49.356565	1,521,416.11	78.420000	2,417,296.50	895,880.39	0.30
		Base		49.356565	1,521,416.11	78.420000	2,417,296.50	895,880.39	0.30
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	50,245.000	31.733662	1,594,457.83	23.900000	1,200,855.50	-393,602.33	0.15
		Base		31.733662	1,594,457.83	23.900000	1,200,855.50	-393,602.33	0.15
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	102,805.000	20.218099	2,078,521.68	21.060000	2,165,073.30	86,551.62	0.27
		Base		20.218099	2,078,521.68	21.060000	2,165,073.30	86,551.62	0.27
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	55,253.000	23.705276	1,309,787.63	24.280000	1,341,542.84	31,755.21	0.17
		Base		23.705276	1,309,787.63	24.280000	1,341,542.84	31,755.21	0.17
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,022.000	44.529646	1,425,928.32	44.270000	1,417,613.94	-8,314.38	0.18
		Base		44.529646	1,425,928.32	44.270000	1,417,613.94	-8,314.38	0.18
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,104.000	31.783959	734,336.58	81.150000	1,874,889.60	1,140,553.02	0.23
		Base		31.783959	734,336.58	81.150000	1,874,889.60	1,140,553.02	0.23
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,858.000	43.475618	2,341,509.83	14.500000	780,941.00	-1,560,568.83	0.10
		Base		43.475618	2,341,509.83	14.500000	780,941.00	-1,560,568.83	0.10
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,494.000	22.894497	1,178,929.23	14.100000	726,065.40	-452,863.83	0.09
		Base		22.894497	1,178,929.23	14.100000	726,065.40	-452,863.83	0.09
887389104	TIMKEN CO COMMON STOCK								
		Local	34,875.000	25.249358	880,571.37	33.870000	1,181,216.25	300,644.88	0.15
		Base		25.249358	880,571.37	33.870000	1,181,216.25	300,644.88	0.15
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	77,201.000	27.587565	2,129,787.58	31.090000	2,400,179.09	270,391.51	0.30
		Base		27.587565	2,129,787.58	31.090000	2,400,179.09	270,391.51	0.30

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890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,083.000	21.501793	195,300.79	38.090000	345,971.47	150,670.68	0.04
		Base		21.501793	195,300.79	38.090000	345,971.47	150,670.68	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	27,845.000	71.423657	1,988,791.73	97.150000	2,705,141.75	716,350.02	0.34
		Base		71.423657	1,988,791.73	97.150000	2,705,141.75	716,350.02	0.34
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,555.000	82.330670	2,350,952.29	94.730000	2,705,015.15	354,062.86	0.34
		Base		82.330670	2,350,952.29	94.730000	2,705,015.15	354,062.86	0.34
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK								
		Local	127,039.000	19.717989	2,504,953.64	27.400000	3,480,868.60	975,914.96	0.43
		Base		19.717989	2,504,953.64	27.400000	3,480,868.60	975,914.96	0.43
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	76,305.000	12.862832	981,498.38	24.420000	1,863,368.10	881,869.72	0.23
		Base		12.862832	981,498.38	24.420000	1,863,368.10	881,869.72	0.23
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	25,056.000	52.957874	1,326,912.49	31.860000	798,284.16	-528,628.33	0.10
		Base		52.957874	1,326,912.49	31.860000	798,284.16	-528,628.33	0.10
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	34,213.000	21.718807	743,065.55	28.360000	970,280.68	227,215.13	0.12
		Base		21.718807	743,065.55	28.360000	970,280.68	227,215.13	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	25,554.000	37.058683	946,997.58	65.530000	1,674,553.62	727,556.04	0.21
		Base		37.058683	946,997.58	65.530000	1,674,553.62	727,556.04	0.21
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,448.000	112.998338	1,858,596.67	163.950000	2,696,649.60	838,052.93	0.33
		Base		112.998338	1,858,596.67	163.950000	2,696,649.60	838,052.93	0.33
902681105	UGI CORP COMMON STOCK								
		Local	87,373.000	19.309287	1,687,110.32	45.480000	3,973,724.04	2,286,613.72	0.49
		Base		19.309287	1,687,110.32	45.480000	3,973,724.04	2,286,613.72	0.49

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90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		Local	14,612.000	147.067395	2,148,948.78	208.940000	3,053,031.28	904,082.50	0.38
		Base		147.067395	2,148,948.78	208.940000	3,053,031.28	904,082.50	0.38
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		Local	111,551.000	18.041784	2,012,579.02	16.420000	1,831,667.42	-180,911.60	0.23
		Base		18.041784	2,012,579.02	16.420000	1,831,667.42	-180,911.60	0.23
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	25,468.000	57.292977	1,459,137.54	45.600000	1,161,340.80	-297,796.74	0.14
		Base		57.292977	1,459,137.54	45.600000	1,161,340.80	-297,796.74	0.14
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	83,598.000	30.122970	2,518,220.05	19.440000	1,625,145.12	-893,074.93	0.20
		Base		30.122970	2,518,220.05	19.440000	1,625,145.12	-893,074.93	0.20
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	22,578.000	58.969690	1,331,417.65	122.280000	2,760,837.84	1,429,420.19	0.34
		Base		58.969690	1,331,417.65	122.280000	2,760,837.84	1,429,420.19	0.34
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	46,765.000	23.805533	1,113,265.73	28.660000	1,340,284.90	227,019.17	0.17
		Base		23.805533	1,113,265.73	28.660000	1,340,284.90	227,019.17	0.17
918194101	VCA INC COMMON STOCK USD.001								
		Local	40,895.000	28.120284	1,149,979.00	70.810000	2,895,774.95	1,745,795.95	0.36
		Base		28.120284	1,149,979.00	70.810000	2,895,774.95	1,745,795.95	0.36
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	113,268.000	11.299257	1,279,844.20	9.650000	1,093,036.20	-186,808.00	0.14
		Base		11.299257	1,279,844.20	9.650000	1,093,036.20	-186,808.00	0.14
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	11,479.000	94.355840	1,083,110.69	130.470000	1,497,665.13	414,554.44	0.19
		Base		94.355840	1,083,110.69	130.470000	1,497,665.13	414,554.44	0.19
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		Local	36,898.000	31.381841	1,157,927.16	105.410000	3,889,418.18	2,731,491.02	0.48
		Base		31.381841	1,157,927.16	105.410000	3,889,418.18	2,731,491.02	0.48

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92240G101	VECTREN CORP COMMON STOCK								
		41,899.000	Local	26.771032	1,121,679.49	48.910000	2,049,280.09	927,600.60	0.25
			Base	26.771032	1,121,679.49	48.910000	2,049,280.09	927,600.60	0.25
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		55,760.000	Local	35.404768	1,974,169.87	19.860000	1,107,393.60	-866,776.27	0.14
			Base	35.404768	1,974,169.87	19.860000	1,107,393.60	-866,776.27	0.14
92552V100	VIASAT INC COMMON STOCK USD.0001								
		22,784.000	Local	75.076598	1,710,545.20	75.040000	1,709,711.36	-833.84	0.21
			Base	75.076598	1,710,545.20	75.040000	1,709,711.36	-833.84	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		68,594.000	Local	8.833301	605,911.43	14.160000	971,291.04	365,379.61	0.12
			Base	8.833301	605,911.43	14.160000	971,291.04	365,379.61	0.12
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		30,730.000	Local	21.614002	664,198.29	39.820000	1,223,668.60	559,470.31	0.15
			Base	21.614002	664,198.29	39.820000	1,223,668.60	559,470.31	0.15
92924F106	WGL HOLDINGS INC COMMON STOCK								
		25,470.000	Local	37.283529	949,611.48	62.840000	1,600,534.80	650,923.32	0.20
			Base	37.283529	949,611.48	62.840000	1,600,534.80	650,923.32	0.20
929740108	WABTEC CORP COMMON STOCK USD.01								
		45,592.000	Local	31.004439	1,413,554.40	76.610000	3,492,803.12	2,079,248.72	0.43
			Base	31.004439	1,413,554.40	76.610000	3,492,803.12	2,079,248.72	0.43
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		41,233.000	Local	28.395040	1,170,812.70	18.600000	766,933.80	-403,878.90	0.10
			Base	28.395040	1,170,812.70	18.600000	766,933.80	-403,878.90	0.10
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		46,080.000	Local	17.072262	786,689.83	26.500000	1,221,120.00	434,430.17	0.15
			Base	17.072262	786,689.83	26.500000	1,221,120.00	434,430.17	0.15
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		93,764.000	Local	19.277308	1,807,517.53	13.740000	1,288,317.36	-519,200.17	0.16
			Base	19.277308	1,807,517.53	13.740000	1,288,317.36	-519,200.17	0.16

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94106B101	WASTE CONNECTIONS INC COMMON STOCK								
		Local	61,998.000	65.500000	4,060,869.00	76.430000	4,738,507.14	677,638.14	0.59
		Base		65.500000	4,060,869.00	76.430000	4,738,507.14	677,638.14	0.59
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	13,050.000	66.432993	866,950.56	147.860000	1,929,573.00	1,062,622.44	0.24
		Base		66.432993	866,950.56	147.860000	1,929,573.00	1,062,622.44	0.24
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		Local	19,576.000	61.594730	1,205,778.43	51.570000	1,009,534.32	-196,244.11	0.13
		Base		61.594730	1,205,778.43	51.570000	1,009,534.32	-196,244.11	0.13
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	46,378.000	21.554408	999,650.34	38.630000	1,791,582.14	791,931.80	0.22
		Base		21.554408	999,650.34	38.630000	1,791,582.14	791,931.80	0.22
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	58,412.000	23.626392	1,380,064.80	41.250000	2,409,495.00	1,029,430.20	0.30
		Base		23.626392	1,380,064.80	41.250000	2,409,495.00	1,029,430.20	0.30
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,390.000	36.023604	806,568.49	112.700000	2,523,353.00	1,716,784.51	0.31
		Base		36.023604	806,568.49	112.700000	2,523,353.00	1,716,784.51	0.31
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	107,889.000	5.033260	543,033.40	10.190000	1,099,388.91	556,355.51	0.14
		Base		5.033260	543,033.40	10.190000	1,099,388.91	556,355.51	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,601.000	22.919819	518,010.83	23.080000	521,631.08	3,620.25	0.06
		Base		22.919819	518,010.83	23.080000	521,631.08	3,620.25	0.06
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,976.000	60.495545	2,236,883.29	81.830000	3,025,746.08	788,862.79	0.37
		Base		60.495545	2,236,883.29	81.830000	3,025,746.08	788,862.79	0.37
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	71,691.000	26.392291	1,892,089.74	54.940000	3,938,703.54	2,046,613.80	0.49
		Base		26.392291	1,892,089.74	54.940000	3,938,703.54	2,046,613.80	0.49

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959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	40,600.000	38.834206	1,576,668.78	25.160000	1,021,496.00	-555,172.78	0.13
		Base		38.834206	1,576,668.78	25.160000	1,021,496.00	-555,172.78	0.13
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,580.000	70.322880	1,376,922.00	99.310000	1,944,489.80	567,567.80	0.24
		Base		70.322880	1,376,922.00	99.310000	1,944,489.80	567,567.80	0.24
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	89,517.000	20.894556	1,870,417.99	55.430000	4,961,927.31	3,091,509.32	0.61
		Base		20.894556	1,870,417.99	55.430000	4,961,927.31	3,091,509.32	0.61
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	24,413.000	42.772649	1,044,208.68	58.130000	1,419,127.69	374,919.01	0.18
		Base		42.772649	1,044,208.68	58.130000	1,419,127.69	374,919.01	0.18
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	41,593.000	30.591600	1,272,396.40	52.640000	2,189,455.52	917,059.12	0.27
		Base		30.591600	1,272,396.40	52.640000	2,189,455.52	917,059.12	0.27
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,306.000	22.168168	1,270,369.02	10.500000	601,713.00	-668,656.02	0.07
		Base		22.168168	1,270,369.02	10.500000	601,713.00	-668,656.02	0.07
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,826.000	30.441953	847,077.78	62.720000	1,745,246.72	898,168.94	0.22
		Base		30.441953	847,077.78	62.720000	1,745,246.72	898,168.94	0.22
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,838.000	41.315303	1,480,657.83	44.580000	1,597,658.04	117,000.21	0.20
		Base		41.315303	1,480,657.83	44.580000	1,597,658.04	117,000.21	0.20
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,751.000	16.599884	377,663.96	42.900000	976,017.90	598,353.94	0.12
		Base		16.599884	377,663.96	42.900000	976,017.90	598,353.94	0.12
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	147,980.000	15.036037	2,225,032.81	12.000000	1,775,760.00	-449,272.81	0.22
		Base		15.036037	2,225,032.81	12.000000	1,775,760.00	-449,272.81	0.22

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989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,432.000	36.740651	971,128.90	69.960000	1,849,182.72	878,053.82	0.23
		Base		36.740651	971,128.90	69.960000	1,849,182.72	878,053.82	0.23
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,724.000	31.560072	969,651.64	45.960000	1,412,075.04	442,423.40	0.18
		Base		31.560072	969,651.64	45.960000	1,412,075.04	442,423.40	0.18
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	88,411.000	29.554474	2,612,940.57	28.070000	2,481,696.77	-131,243.80	0.31
		Base		29.554474	2,612,940.57	28.070000	2,481,696.77	-131,243.80	0.31
G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	31,359.000	69.296651	2,173,073.69	65.850000	2,064,990.15	-108,083.54	0.26
		Base		69.296651	2,173,073.69	65.850000	2,064,990.15	-108,083.54	0.26
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	152,458.000	10.260301	1,564,264.95	7.590000	1,157,156.22	-407,108.73	0.14
		Base		10.260301	1,564,264.95	7.590000	1,157,156.22	-407,108.73	0.14
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,424.000	87.751941	1,879,997.58	193.380000	4,142,973.12	2,262,975.54	0.51
		Base		87.751941	1,879,997.58	193.380000	4,142,973.12	2,262,975.54	0.51
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	14,043.000	102.830000	1,444,041.69	90.340000	1,268,644.62	-175,397.07	0.16
		Base		102.830000	1,444,041.69	90.340000	1,268,644.62	-175,397.07	0.16
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	21,600.000	67.321881	1,454,152.62	60.020000	1,296,432.00	-157,720.62	0.16
		Base		67.321881	1,454,152.62	60.020000	1,296,432.00	-157,720.62	0.16
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	142,642.000	13.362485	1,906,051.55	9.940000	1,417,861.48	-488,190.07	0.18
		Base		13.362485	1,906,051.55	9.940000	1,417,861.48	-488,190.07	0.18
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	123,062.000	12.695005	1,562,272.68	5.760000	708,837.12	-853,435.56	0.09
		Base		12.695005	1,562,272.68	5.760000	708,837.12	-853,435.56	0.09

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	21,806.000	93.554323	2,040,045.57	119.700000	2,610,178.20	570,132.63	0.32
		Base		93.554323	2,040,045.57	119.700000	2,610,178.20	570,132.63	0.32
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	63,483.000	29.021486	1,842,371.00	12.460000	790,998.18	-1,051,372.82	0.10
		Base		29.021486	1,842,371.00	12.460000	790,998.18	-1,051,372.82	0.10
G84720104	STERIS PLC COMMON STOCK								
		Local	43,514.000	74.530216	3,243,107.81	70.680000	3,075,569.52	-167,538.29	0.38
		Base		74.530216	3,243,107.81	70.680000	3,075,569.52	-167,538.29	0.38
US DOLLAR Total									
		Local	20,287,679.440		592,569,441.73		802,974,526.22	210,405,084.49	99.51
		Base			592,569,441.73		802,974,526.22	210,405,084.49	99.51
EQUITY Total									
		Base	20,287,679.440		592,569,441.73		802,974,526.22	210,405,084.49	99.51

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		24,206,709.050	Base	596,488,471.34		806,893,555.83	210,405,084.49	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								
			-1,845.150	Local	1.000000	-1,845.15	1.000000	-1,845.15	0.00	0.00
				Base	1.000000	-1,845.15	1.000000	-1,845.15	0.00	0.00
US DOLLAR Total									
			-1,845.150	Local		-1,845.15		-1,845.15	0.00	0.00
				Base		-1,845.15		-1,845.15	0.00	0.00
CASH Total									
			-1,845.150	Base		-1,845.15		-1,845.15	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4233522	31 Dec 2099		
			7,416,870.620	Local	100.000000	7,416,870.62	100.000000	7,416,870.62	0.00	1.35
				Base	100.000000	7,416,870.62	100.000000	7,416,870.62	0.00	1.35
US DOLLAR Total									
			7,416,870.620	Local		7,416,870.62		7,416,870.62	0.00	1.35
				Base		7,416,870.62		7,416,870.62	0.00	1.35
CASH EQUIVALENT Total									
			7,416,870.620	Base		7,416,870.62		7,416,870.62	0.00	1.35
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
			31,188.000	Local	11.700255	364,907.54	28.300000	882,620.40	517,712.86	0.16
				Base	11.700255	364,907.54	28.300000	882,620.40	517,712.86	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,618.000	24.240301	620,988.03	24.610000	630,458.98	9,470.95	0.11
		Base		24.240301	620,988.03	24.610000	630,458.98	9,470.95	0.11
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,990.000	24.300094	1,068,961.13	38.430000	1,690,535.70	621,574.57	0.31
		Base		24.300094	1,068,961.13	38.430000	1,690,535.70	621,574.57	0.31
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	186,787.000	6.164364	1,151,423.04	4.460000	833,070.02	-318,353.02	0.15
		Base		6.164364	1,151,423.04	4.460000	833,070.02	-318,353.02	0.15
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	27,119.000	26.244294	711,719.01	23.830000	646,245.77	-65,473.24	0.12
		Base		26.244294	711,719.01	23.830000	646,245.77	-65,473.24	0.12
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,670.000	11.487565	432,736.59	36.230000	1,364,784.10	932,047.51	0.25
		Base		11.487565	432,736.59	36.230000	1,364,784.10	932,047.51	0.25
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	5,949.000	65.350403	388,769.55	59.740000	355,393.26	-33,376.29	0.06
		Base		65.350403	388,769.55	59.740000	355,393.26	-33,376.29	0.06
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,481.000	46.249795	392,244.51	65.340000	554,148.54	161,904.03	0.10
		Base		46.249795	392,244.51	65.340000	554,148.54	161,904.03	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,327.000	29.516737	599,986.72	66.430000	1,350,322.61	750,335.89	0.25
		Base		29.516737	599,986.72	66.430000	1,350,322.61	750,335.89	0.25
002567105	ABAXIS INC COMMON STOCK								
		Local	16,587.000	32.358210	536,725.63	50.140000	831,672.18	294,946.55	0.15
		Base		32.358210	536,725.63	50.140000	831,672.18	294,946.55	0.15
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	59,144.000	25.974828	1,536,255.20	36.940000	2,184,779.36	648,524.16	0.40
		Base		25.974828	1,536,255.20	36.940000	2,184,779.36	648,524.16	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
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,202.000	20.803207	482,676.01	20.190000	468,448.38	-14,227.63	0.09
		Base		20.803207	482,676.01	20.190000	468,448.38	-14,227.63	0.09
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	36,128.000	28.790024	1,040,125.99	24.080000	869,962.24	-170,163.75	0.16
		Base		28.790024	1,040,125.99	24.080000	869,962.24	-170,163.75	0.16
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	46,177.000	25.959983	1,198,754.13	23.830000	1,100,397.91	-98,356.22	0.20
		Base		25.959983	1,198,754.13	23.830000	1,100,397.91	-98,356.22	0.20
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	10,573.000	54.453279	575,734.52	42.560000	449,986.88	-125,747.64	0.08
		Base		54.453279	575,734.52	42.560000	449,986.88	-125,747.64	0.08
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	38,406.000	20.949678	804,593.34	18.380000	705,902.28	-98,691.06	0.13
		Base		20.949678	804,593.34	18.380000	705,902.28	-98,691.06	0.13
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	27,533.000	19.982757	550,185.26	18.520000	509,911.16	-40,274.10	0.09
		Base		19.982757	550,185.26	18.520000	509,911.16	-40,274.10	0.09
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	53,895.000	9.690652	522,277.67	17.970000	968,493.15	446,215.48	0.18
		Base		9.690652	522,277.67	17.970000	968,493.15	446,215.48	0.18
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	31,033.000	16.432865	509,961.10	43.950000	1,363,900.35	853,939.25	0.25
		Base		16.432865	509,961.10	43.950000	1,363,900.35	853,939.25	0.25
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,092.000	28.801879	463,479.83	24.740000	398,116.08	-65,363.75	0.07
		Base		28.801879	463,479.83	24.740000	398,116.08	-65,363.75	0.07
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,890.000	8.523080	101,339.42	11.050000	131,384.50	30,045.08	0.02
		Base		8.523080	101,339.42	11.050000	131,384.50	30,045.08	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	18,538.000	33.120046	613,979.41	47.990000	889,638.62	275,659.21	0.16
		Base		33.120046	613,979.41	47.990000	889,638.62	275,659.21	0.16
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	27,382.000	29.970982	820,665.44	35.180000	963,298.76	142,633.32	0.18
		Base		29.970982	820,665.44	35.180000	963,298.76	142,633.32	0.18
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,356.000	61.010627	448,794.17	64.820000	476,815.92	28,021.75	0.09
		Base		61.010627	448,794.17	64.820000	476,815.92	28,021.75	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,587.000	26.810793	605,575.39	42.330000	956,107.71	350,532.32	0.17
		Base		26.810793	605,575.39	42.330000	956,107.71	350,532.32	0.17
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,346.000	17.440845	302,528.90	14.820000	257,067.72	-45,461.18	0.05
		Base		17.440845	302,528.90	14.820000	257,067.72	-45,461.18	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,111.000	68.409052	691,683.92	138.240000	1,397,744.64	706,060.72	0.25
		Base		68.409052	691,683.92	138.240000	1,397,744.64	706,060.72	0.25
018522300	ALLETE INC COMMON STOCK								
		Local	36,333.000	44.703412	1,624,209.07	59.300000	2,154,546.90	530,337.83	0.39
		Base		44.703412	1,624,209.07	59.300000	2,154,546.90	530,337.83	0.39
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,835.000	28.393927	194,072.49	36.830000	251,733.05	57,660.56	0.05
		Base		28.393927	194,072.49	36.830000	251,733.05	57,660.56	0.05
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	22,016.000	23.394295	515,048.79	48.130000	1,059,630.08	544,581.29	0.19
		Base		23.394295	515,048.79	48.130000	1,059,630.08	544,581.29	0.19
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	30,981.000	33.256809	1,030,329.19	44.300000	1,372,458.30	342,129.11	0.25
		Base		33.256809	1,030,329.19	44.300000	1,372,458.30	342,129.11	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	59,996.000	16.427261	985,569.98	17.140000	1,028,331.44	42,761.46	0.19
		Base		16.427261	985,569.98	17.140000	1,028,331.44	42,761.46	0.19
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,655.000	25.098359	1,723,127.84	17.620000	1,209,701.10	-513,426.74	0.22
		Base		25.098359	1,723,127.84	17.620000	1,209,701.10	-513,426.74	0.22
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,592.000	37.988134	478,346.58	20.670000	260,276.64	-218,069.94	0.05
		Base		37.988134	478,346.58	20.670000	260,276.64	-218,069.94	0.05
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,594.000	70.818586	396,159.17	36.800000	205,859.20	-190,299.97	0.04
		Base		70.818586	396,159.17	36.800000	205,859.20	-190,299.97	0.04
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,668.000	21.628243	620,038.46	38.980000	1,117,478.64	497,440.18	0.20
		Base		21.628243	620,038.46	38.980000	1,117,478.64	497,440.18	0.20
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,117.000	14.310072	287,875.71	16.850000	338,971.45	51,095.74	0.06
		Base		14.310072	287,875.71	16.850000	338,971.45	51,095.74	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,722.000	41.833410	448,537.82	87.000000	932,814.00	484,276.18	0.17
		Base		41.833410	448,537.82	87.000000	932,814.00	484,276.18	0.17
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	15,044.000	27.895558	419,660.77	60.010000	902,790.44	483,129.67	0.16
		Base		27.895558	419,660.77	60.010000	902,790.44	483,129.67	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	21,853.000	31.200190	681,817.75	34.820000	760,921.46	79,103.71	0.14
		Base		31.200190	681,817.75	34.820000	760,921.46	79,103.71	0.14
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,706.000	61.030253	592,359.64	89.000000	863,834.00	271,474.36	0.16
		Base		61.030253	592,359.64	89.000000	863,834.00	271,474.36	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,600.000	32.629400	672,165.65	36.950000	761,170.00	89,004.35	0.14
		Base		32.629400	672,165.65	36.950000	761,170.00	89,004.35	0.14
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	22,329.000	16.697206	372,831.92	16.540000	369,321.66	-3,510.26	0.07
		Base		16.697206	372,831.92	16.540000	369,321.66	-3,510.26	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,239.000	35.927255	403,786.42	47.240000	530,930.36	127,143.94	0.10
		Base		35.927255	403,786.42	47.240000	530,930.36	127,143.94	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,292.000	66.469076	1,481,728.64	63.940000	1,425,350.48	-56,378.16	0.26
		Base		66.469076	1,481,728.64	63.940000	1,425,350.48	-56,378.16	0.26
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,577.000	19.469171	439,555.48	48.400000	1,092,726.80	653,171.32	0.20
		Base		19.469171	439,555.48	48.400000	1,092,726.80	653,171.32	0.20
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,607.000	36.026065	1,102,649.77	47.520000	1,454,444.64	351,794.87	0.26
		Base		36.026065	1,102,649.77	47.520000	1,454,444.64	351,794.87	0.26
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,973.000	23.336490	442,763.22	18.310000	347,395.63	-95,367.59	0.06
		Base		23.336490	442,763.22	18.310000	347,395.63	-95,367.59	0.06
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,608.000	10.700981	584,359.17	11.020000	601,780.16	17,420.99	0.11
		Base		10.700981	584,359.17	11.020000	601,780.16	17,420.99	0.11
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,237.000	23.578236	241,370.40	14.170000	145,058.29	-96,312.11	0.03
		Base		23.578236	241,370.40	14.170000	145,058.29	-96,312.11	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	17,373.000	47.574348	826,509.15	53.720000	933,277.56	106,768.41	0.17
		Base		47.574348	826,509.15	53.720000	933,277.56	106,768.41	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
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,817.000	36.544089	541,473.76	58.790000	871,091.43	329,617.67	0.16
		Base		36.544089	541,473.76	58.790000	871,091.43	329,617.67	0.16
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,578.000	12.690586	908,366.73	15.300000	1,095,143.40	186,776.67	0.20
		Base		12.690586	908,366.73	15.300000	1,095,143.40	186,776.67	0.20
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,458.000	45.625916	887,789.08	37.140000	722,670.12	-165,118.96	0.13
		Base		45.625916	887,789.08	37.140000	722,670.12	-165,118.96	0.13
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	45,736.000	6.163108	281,875.90	7.900000	361,314.40	79,438.50	0.07
		Base		6.163108	281,875.90	7.900000	361,314.40	79,438.50	0.07
05379B107	AVISTA CORP COMMON STOCK								
		Local	49,573.000	27.333152	1,354,986.32	40.620000	2,013,655.26	658,668.94	0.37
		Base		27.333152	1,354,986.32	40.620000	2,013,655.26	658,668.94	0.37
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,797.000	25.952360	1,344,254.41	47.480000	2,459,321.56	1,115,067.15	0.45
		Base		25.952360	1,344,254.41	47.480000	2,459,321.56	1,115,067.15	0.45
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	45,005.000	18.798285	846,016.81	21.500000	967,607.50	121,590.69	0.18
		Base		18.798285	846,016.81	21.500000	967,607.50	121,590.69	0.18
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	11,402.000	41.109587	468,731.51	65.990000	752,417.98	283,686.47	0.14
		Base		41.109587	468,731.51	65.990000	752,417.98	283,686.47	0.14
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,763.000	43.374643	1,074,086.28	70.030000	1,734,152.89	660,066.61	0.32
		Base		43.374643	1,074,086.28	70.030000	1,734,152.89	660,066.61	0.32
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,520.000	17.765992	684,346.01	22.320000	859,766.40	175,420.39	0.16
		Base		17.765992	684,346.01	22.320000	859,766.40	175,420.39	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	33,223.000	4.471414	148,553.78	7.800000	259,139.40	110,585.62	0.05
		Base		4.471414	148,553.78	7.800000	259,139.40	110,585.62	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	16,111.000	33.956003	547,065.16	44.280000	713,395.08	166,329.92	0.13
		Base		33.956003	547,065.16	44.280000	713,395.08	166,329.92	0.13
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	47,447.000	11.949872	566,985.60	11.460000	543,742.62	-23,242.98	0.10
		Base		11.949872	566,985.60	11.460000	543,742.62	-23,242.98	0.10
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	30,653.000	11.773660	360,897.99	11.190000	343,007.07	-17,890.92	0.06
		Base		11.773660	360,897.99	11.190000	343,007.07	-17,890.92	0.06
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,579.000	27.286044	1,079,954.32	41.340000	1,636,195.86	556,241.54	0.30
		Base		27.286044	1,079,954.32	41.340000	1,636,195.86	556,241.54	0.30
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	46,974.000	17.291970	812,272.99	6.640000	311,907.36	-500,365.63	0.06
		Base		17.291970	812,272.99	6.640000	311,907.36	-500,365.63	0.06
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	30,853.000	18.537867	571,948.81	0.371000	11,446.46	-560,502.35	0.00
		Base		18.537867	571,948.81	0.371000	11,446.46	-560,502.35	0.00
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,916.000	19.637195	135,810.84	22.970000	158,860.52	23,049.68	0.03
		Base		19.637195	135,810.84	22.970000	158,860.52	23,049.68	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,672.000	17.218690	665,881.17	24.120000	932,768.64	266,887.47	0.17
		Base		17.218690	665,881.17	24.120000	932,768.64	266,887.47	0.17
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	14,401.000	10.193562	146,797.48	12.510000	180,156.51	33,359.03	0.03
		Base		10.193562	146,797.48	12.510000	180,156.51	33,359.03	0.03

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08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	827.000	384.749202	318,187.59	440.590000	364,367.93	46,180.34	0.07
		Base		384.749202	318,187.59	440.590000	364,367.93	46,180.34	0.07
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	21,763.000	18.468500	401,929.96	18.470000	401,962.61	32.65	0.07
		Base		18.468500	401,929.96	18.470000	401,962.61	32.65	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,515.000	44.780323	694,766.71	39.720000	616,255.80	-78,510.91	0.11
		Base		44.780323	694,766.71	39.720000	616,255.80	-78,510.91	0.11
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,779.000	27.478277	323,666.63	13.950000	164,317.05	-159,349.58	0.03
		Base		27.478277	323,666.63	13.950000	164,317.05	-159,349.58	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,250.000	32.221348	1,200,245.22	67.370000	2,509,532.50	1,309,287.28	0.46
		Base		32.221348	1,200,245.22	67.370000	2,509,532.50	1,309,287.28	0.46
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	32,438.000	11.079043	359,382.01	10.350000	335,733.30	-23,648.71	0.06
		Base		11.079043	359,382.01	10.350000	335,733.30	-23,648.71	0.06
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	9,104.000	40.988694	373,161.07	34.460000	313,723.84	-59,437.23	0.06
		Base		40.988694	373,161.07	34.460000	313,723.84	-59,437.23	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,529.000	48.732526	756,767.40	41.000000	636,689.00	-120,078.40	0.12
		Base		48.732526	756,767.40	41.000000	636,689.00	-120,078.40	0.12
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,391.000	30.395969	923,763.89	26.240000	797,459.84	-126,304.05	0.14
		Base		30.395969	923,763.89	26.240000	797,459.84	-126,304.05	0.14
097793103	BONANZA CREEK ENERGY INC COMMON STOCK USD.001								
		Local	31,911.000	21.836610	696,828.06	1.020000	32,549.22	-664,278.84	0.01
		Base		21.836610	696,828.06	1.020000	32,549.22	-664,278.84	0.01

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101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,048.000	8.499948	552,904.59	12.880000	837,818.24	284,913.65	0.15
		Base		8.499948	552,904.59	12.880000	837,818.24	284,913.65	0.15
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	29,727.000	25.318595	752,645.87	23.090000	686,396.43	-66,249.44	0.12
		Base		25.318595	752,645.87	23.090000	686,396.43	-66,249.44	0.12
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	63,291.000	10.169634	643,646.32	19.500000	1,234,174.50	590,528.18	0.22
		Base		10.169634	643,646.32	19.500000	1,234,174.50	590,528.18	0.22
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,641.000	30.443964	1,115,497.28	33.490000	1,227,107.09	111,609.81	0.22
		Base		30.443964	1,115,497.28	33.490000	1,227,107.09	111,609.81	0.22
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,986.000	18.760358	637,589.53	19.010000	646,073.86	8,484.33	0.12
		Base		18.760358	637,589.53	19.010000	646,073.86	8,484.33	0.12
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	38,687.000	28.034176	1,084,558.15	36.500000	1,412,075.50	327,517.35	0.26
		Base		28.034176	1,084,558.15	36.500000	1,412,075.50	327,517.35	0.26
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	27,432.000	48.637074	1,334,212.21	11.410000	312,999.12	-1,021,213.09	0.06
		Base		48.637074	1,334,212.21	11.410000	312,999.12	-1,021,213.09	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	55,210.000	9.191843	507,481.63	11.940000	659,207.40	151,725.77	0.12
		Base		9.191843	507,481.63	11.940000	659,207.40	151,725.77	0.12
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	53,816.000	10.819574	582,266.17	12.610000	678,619.76	96,353.59	0.12
		Base		10.819574	582,266.17	12.610000	678,619.76	96,353.59	0.12
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,956.000	42.433053	931,660.11	25.770000	565,806.12	-365,853.99	0.10
		Base		42.433053	931,660.11	25.770000	565,806.12	-365,853.99	0.10

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125071100	CDI CORP COMMON STOCK USD.1								
		Local	11,178.000	13.854268	154,863.01	5.700000	63,714.60	-91,148.41	0.01
		Base		13.854268	154,863.01	5.700000	63,714.60	-91,148.41	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,441.000	19.930037	507,040.06	43.720000	1,112,280.52	605,240.46	0.20
		Base		19.930037	507,040.06	43.720000	1,112,280.52	605,240.46	0.20
126501105	CTS CORP COMMON STOCK								
		Local	25,692.000	11.654404	299,424.94	19.280000	495,341.76	195,916.82	0.09
		Base		11.654404	299,424.94	19.280000	495,341.76	195,916.82	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	78,629.000	12.916306	1,015,596.22	17.790000	1,398,809.91	383,213.69	0.25
		Base		12.916306	1,015,596.22	17.790000	1,398,809.91	383,213.69	0.25
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,552.000	43.799412	812,566.70	49.720000	922,405.44	109,838.74	0.17
		Base		43.799412	812,566.70	49.720000	922,405.44	109,838.74	0.17
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	19,072.000	64.620844	1,232,448.73	99.360000	1,894,993.92	662,545.19	0.34
		Base		64.620844	1,232,448.73	99.360000	1,894,993.92	662,545.19	0.34
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	24,353.000	23.180636	564,518.04	45.940000	1,118,776.82	554,258.78	0.20
		Base		23.180636	564,518.04	45.940000	1,118,776.82	554,258.78	0.20
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	13,525.000	12.930413	174,883.84	6.990000	94,539.75	-80,344.09	0.02
		Base		12.930413	174,883.84	6.990000	94,539.75	-80,344.09	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,668.000	15.301939	438,676.00	14.580000	417,979.44	-20,696.56	0.08
		Base		15.301939	438,676.00	14.580000	417,979.44	-20,696.56	0.08
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,623.000	30.106078	349,922.95	58.950000	685,175.85	335,252.90	0.12
		Base		30.106078	349,922.95	58.950000	685,175.85	335,252.90	0.12

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129500104	CALERES INC COMMON STOCK USD.01								
		Local	34,240.000	15.178208	519,701.85	25.940000	888,185.60	368,483.75	0.16
		Base		15.178208	519,701.85	25.940000	888,185.60	368,483.75	0.16
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,674.000	16.293115	646,413.05	14.500000	575,273.00	-71,140.05	0.10
		Base		16.293115	646,413.05	14.500000	575,273.00	-71,140.05	0.10
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,624.000	26.021199	979,021.60	30.490000	1,147,155.76	168,134.16	0.21
		Base		26.021199	979,021.60	30.490000	1,147,155.76	168,134.16	0.21
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	73,674.000	7.490748	551,873.38	11.420000	841,357.08	289,483.70	0.15
		Base		7.490748	551,873.38	11.420000	841,357.08	289,483.70	0.15
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,081.000	13.019311	326,537.35	42.830000	1,074,219.23	747,681.88	0.20
		Base		13.019311	326,537.35	42.830000	1,074,219.23	747,681.88	0.20
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,126.000	21.335935	600,094.52	75.610000	2,126,606.86	1,526,512.34	0.39
		Base		21.335935	600,094.52	75.610000	2,126,606.86	1,526,512.34	0.39
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	8,334.000	44.552553	371,300.98	58.920000	491,039.28	119,738.30	0.09
		Base		44.552553	371,300.98	58.920000	491,039.28	119,738.30	0.09
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	75,247.000	12.218929	919,437.77	9.920000	746,450.24	-172,987.53	0.14
		Base		12.218929	919,437.77	9.920000	746,450.24	-172,987.53	0.14
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	15,455.000	37.023963	572,205.35	12.530000	193,651.15	-378,554.20	0.04
		Base		37.023963	572,205.35	12.530000	193,651.15	-378,554.20	0.04
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,423.000	17.552059	446,225.99	26.850000	682,607.55	236,381.56	0.12
		Base		17.552059	446,225.99	26.850000	682,607.55	236,381.56	0.12

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141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	53,604.000	5.955848	319,257.28	6.540000	350,570.16	31,312.88	0.06
		Base		5.955848	319,257.28	6.540000	350,570.16	31,312.88	0.06
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	52,738.000	12.098665	638,059.41	14.860000	783,686.68	145,627.27	0.14
		Base		12.098665	638,059.41	14.860000	783,686.68	145,627.27	0.14
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	42,870.000	33.965082	1,456,083.08	38.290000	1,641,492.30	185,409.22	0.30
		Base		33.965082	1,456,083.08	38.290000	1,641,492.30	185,409.22	0.30
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	18,825.000	22.756480	428,390.74	43.530000	819,452.25	391,061.51	0.15
		Base		22.756480	428,390.74	43.530000	819,452.25	391,061.51	0.15
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	20,315.000	28.206105	573,007.03	34.280000	696,398.20	123,391.17	0.13
		Base		28.206105	573,007.03	34.280000	696,398.20	123,391.17	0.13
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,512.000	100.216672	652,610.97	104.570000	680,959.84	28,348.87	0.12
		Base		100.216672	652,610.97	104.570000	680,959.84	28,348.87	0.12
14964U108	CAVIUM INC COMMON STOCK USD.001								
		Local	0.546	51.575092	28.16	55.680000	30.40	2.24	0.00
		Base		51.575092	28.16	55.680000	30.40	2.24	0.00
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	58,899.000	5.463940	321,820.63	7.570000	445,865.43	124,044.80	0.08
		Base		5.463940	321,820.63	7.570000	445,865.43	124,044.80	0.08
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	21,656.000	20.858772	451,717.56	7.810000	169,133.36	-282,584.20	0.03
		Base		20.858772	451,717.56	7.810000	169,133.36	-282,584.20	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,751.000	15.811946	122,558.39	25.680000	199,045.68	76,487.29	0.04
		Base		15.811946	122,558.39	25.680000	199,045.68	76,487.29	0.04

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153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	25,992.000	9.573077	248,823.41	24.250000	630,306.00	381,482.59	0.11
		Base		9.573077	248,823.41	24.250000	630,306.00	381,482.59	0.11
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,365.000	21.620435	526,781.91	25.590000	623,500.35	96,718.44	0.11
		Base		21.620435	526,781.91	25.590000	623,500.35	96,718.44	0.11
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,918.000	13.494560	525,181.27	6.280000	244,405.04	-280,776.23	0.04
		Base		13.494560	525,181.27	6.280000	244,405.04	-280,776.23	0.04
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,030.000	25.327807	406,004.75	31.480000	504,624.40	98,619.65	0.09
		Base		25.327807	406,004.75	31.480000	504,624.40	98,619.65	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,992.000	34.306736	823,087.20	30.120000	722,639.04	-100,448.16	0.13
		Base		34.306736	823,087.20	30.120000	722,639.04	-100,448.16	0.13
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,985.000	74.223278	963,789.27	134.930000	1,752,066.05	788,276.78	0.32
		Base		74.223278	963,789.27	134.930000	1,752,066.05	788,276.78	0.32
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	142,319.000	3.993791	568,392.28	13.190000	1,877,187.61	1,308,795.33	0.34
		Base		3.993791	568,392.28	13.190000	1,877,187.61	1,308,795.33	0.34
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	47,121.000	30.408030	1,432,856.76	25.480000	1,200,643.08	-232,213.68	0.22
		Base		30.408030	1,432,856.76	25.480000	1,200,643.08	-232,213.68	0.22
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,802.000	49.982175	739,836.16	81.400000	1,204,882.80	465,046.64	0.22
		Base		49.982175	739,836.16	81.400000	1,204,882.80	465,046.64	0.22
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	12,972.000	30.332065	393,467.55	30.280000	392,792.16	-675.39	0.07
		Base		30.332065	393,467.55	30.280000	392,792.16	-675.39	0.07

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Base Currency: USD - US DOLLAR

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17163B102	CIBER INC COMMON STOCK USD.01								
		Local	56,947.000	4.289257	244,260.29	1.210000	68,905.87	-175,354.42	0.01
		Base		4.289257	244,260.29	1.210000	68,905.87	-175,354.42	0.01
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	164,742.000	3.372538	555,598.72	4.180000	688,621.56	133,022.84	0.13
		Base		3.372538	555,598.72	4.180000	688,621.56	133,022.84	0.13
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,878.000	43.180849	556,082.97	59.060000	760,574.68	204,491.71	0.14
		Base		43.180849	556,082.97	59.060000	760,574.68	204,491.71	0.14
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	48,804.000	20.296862	990,568.06	50.750000	2,476,803.00	1,486,234.94	0.45
		Base		20.296862	990,568.06	50.750000	2,476,803.00	1,486,234.94	0.45
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,758.000	35.558798	418,100.35	50.590000	594,837.22	176,736.87	0.11
		Base		35.558798	418,100.35	50.590000	594,837.22	176,736.87	0.11
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,415.000	40.415908	542,179.40	62.070000	832,669.05	290,489.65	0.15
		Base		40.415908	542,179.40	62.070000	832,669.05	290,489.65	0.15
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	48,046.000	16.738188	804,202.98	4.130000	198,429.98	-605,773.00	0.04
		Base		16.738188	804,202.98	4.130000	198,429.98	-605,773.00	0.04
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	32,279.000	36.831529	1,188,884.91	35.540000	1,147,195.66	-41,689.25	0.21
		Base		36.831529	1,188,884.91	35.540000	1,147,195.66	-41,689.25	0.21
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	19,050.000	51.689058	984,676.55	105.180000	2,003,679.00	1,019,002.45	0.36
		Base		51.689058	984,676.55	105.180000	2,003,679.00	1,019,002.45	0.36
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,810.000	12.082075	239,345.91	10.870000	215,334.70	-24,011.21	0.04
		Base		12.082075	239,345.91	10.870000	215,334.70	-24,011.21	0.04

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197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,490.000	21.993633	1,000,490.36	33.040000	1,502,989.60	502,499.24	0.27
		Base		21.993633	1,000,490.36	33.040000	1,502,989.60	502,499.24	0.27
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	29,172.000	13.224405	385,782.33	28.390000	828,193.08	442,410.75	0.15
		Base		13.224405	385,782.33	28.390000	828,193.08	442,410.75	0.15
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,595.000	28.947903	1,001,452.69	47.450000	1,641,532.75	640,080.06	0.30
		Base		28.947903	1,001,452.69	47.450000	1,641,532.75	640,080.06	0.30
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,380.000	60.126576	503,860.71	25.820000	216,371.60	-287,489.11	0.04
		Base		60.126576	503,860.71	25.820000	216,371.60	-287,489.11	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,269.000	23.770093	434,255.82	12.890000	235,487.41	-198,768.41	0.04
		Base		23.770093	434,255.82	12.890000	235,487.41	-198,768.41	0.04
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	20,240.000	31.141963	630,313.33	40.800000	825,792.00	195,478.67	0.15
		Base		31.141963	630,313.33	40.800000	825,792.00	195,478.67	0.15
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,727.000	23.895115	949,281.25	24.050000	955,434.35	6,153.10	0.17
		Base		23.895115	949,281.25	24.050000	955,434.35	6,153.10	0.17
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,263.000	38.335536	661,786.36	9.660000	166,760.58	-495,025.78	0.03
		Base		38.335536	661,786.36	9.660000	166,760.58	-495,025.78	0.03
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	9,628.000	99.047700	953,631.26	99.050000	953,653.40	22.14	0.17
		Base		99.047700	953,631.26	99.050000	953,653.40	22.14	0.17
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,284.000	33.659921	1,221,316.59	38.150000	1,384,234.60	162,918.01	0.25
		Base		33.659921	1,221,316.59	38.150000	1,384,234.60	162,918.01	0.25

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21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,469.000	46.840909	1,239,832.03	78.020000	2,065,111.38	825,279.35	0.38
		Base		46.840909	1,239,832.03	78.020000	2,065,111.38	825,279.35	0.38
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,984.000	27.844438	222,309.99	38.440000	306,904.96	84,594.97	0.06
		Base		27.844438	222,309.99	38.440000	306,904.96	84,594.97	0.06
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	156,539.000	9.219565	1,443,221.43	11.020000	1,725,059.78	281,838.35	0.31
		Base		9.219565	1,443,221.43	11.020000	1,725,059.78	281,838.35	0.31
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,967.000	37.304460	1,192,511.67	22.900000	732,044.30	-460,467.37	0.13
		Base		37.304460	1,192,511.67	22.900000	732,044.30	-460,467.37	0.13
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,524.000	20.012240	1,151,184.08	8.640000	497,007.36	-654,176.72	0.09
		Base		20.012240	1,151,184.08	8.640000	497,007.36	-654,176.72	0.09
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,697.000	8.187812	210,402.21	12.170000	312,732.49	102,330.28	0.06
		Base		8.187812	210,402.21	12.170000	312,732.49	102,330.28	0.06
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	20,206.000	6.684743	135,071.91	15.950000	322,285.70	187,213.79	0.06
		Base		6.684743	135,071.91	15.950000	322,285.70	187,213.79	0.06
229669106	CUBIC CORP COMMON STOCK								
		Local	17,137.000	48.039349	823,250.33	46.820000	802,354.34	-20,895.99	0.15
		Base		48.039349	823,250.33	46.820000	802,354.34	-20,895.99	0.15
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	19,726.000	25.850114	509,919.34	26.740000	527,473.24	17,553.90	0.10
		Base		25.850114	509,919.34	26.740000	527,473.24	17,553.90	0.10
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	18,448.000	26.347984	486,067.60	52.090000	960,956.32	474,888.72	0.17
		Base		26.347984	486,067.60	52.090000	960,956.32	474,888.72	0.17

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23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	32,532.000	8.163341	265,569.80	7.740000	251,797.68	-13,772.12	0.05
		Base		8.163341	265,569.80	7.740000	251,797.68	-13,772.12	0.05
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	17,033.000	7.750864	132,020.46	11.540000	196,560.82	64,540.36	0.04
		Base		7.750864	132,020.46	11.540000	196,560.82	64,540.36	0.04
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	13,716.000	31.423499	431,004.71	33.460000	458,937.36	27,932.65	0.08
		Base		31.423499	431,004.71	33.460000	458,937.36	27,932.65	0.08
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	9,959.000	67.159709	668,843.54	28.090000	279,748.31	-389,095.23	0.05
		Base		67.159709	668,843.54	28.090000	279,748.31	-389,095.23	0.05
234264109	DAKTRONICS INC COMMON STOCK								
		Local	30,351.000	10.373076	314,833.22	9.530000	289,245.03	-25,588.19	0.05
		Base		10.373076	314,833.22	9.530000	289,245.03	-25,588.19	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	129,063.000	16.894572	2,180,464.14	14.080000	1,817,207.04	-363,257.10	0.33
		Base		16.894572	2,180,464.14	14.080000	1,817,207.04	-363,257.10	0.33
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,380.000	62.057553	520,042.29	70.930000	594,393.40	74,351.11	0.11
		Base		62.057553	520,042.29	70.930000	594,393.40	74,351.11	0.11
249908104	DEPOMED INC COMMON STOCK								
		Local	47,917.000	12.119116	580,711.69	20.290000	972,235.93	391,524.24	0.18
		Base		12.119116	580,711.69	20.290000	972,235.93	391,524.24	0.18
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	157,513.000	10.557323	1,662,915.64	10.590000	1,668,062.67	5,147.03	0.30
		Base		10.557323	1,662,915.64	10.590000	1,668,062.67	5,147.03	0.30
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,290.000	11.204310	227,335.45	11.470000	232,726.30	5,390.85	0.04
		Base		11.204310	227,335.45	11.470000	232,726.30	5,390.85	0.04

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253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,178.000	14.232593	344,115.63	17.660000	426,983.48	82,867.85	0.08
		Base		14.232593	344,115.63	17.660000	426,983.48	82,867.85	0.08
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	12,995.000	61.270969	796,216.24	77.990000	1,013,480.05	217,263.81	0.18
		Base		61.270969	796,216.24	77.990000	1,013,480.05	217,263.81	0.18
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,319.000	24.660064	747,668.48	20.590000	624,268.21	-123,400.27	0.11
		Base		24.660064	747,668.48	20.590000	624,268.21	-123,400.27	0.11
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	28,459.000	27.680808	787,768.11	31.290000	890,482.11	102,714.00	0.16
		Base		27.680808	787,768.11	31.290000	890,482.11	102,714.00	0.16
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,615.000	39.092920	923,179.31	63.070000	1,489,398.05	566,218.74	0.27
		Base		39.092920	923,179.31	63.070000	1,489,398.05	566,218.74	0.27
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,218.000	34.747621	667,779.78	101.850000	1,957,353.30	1,289,573.52	0.36
		Base		34.747621	667,779.78	101.850000	1,957,353.30	1,289,573.52	0.36
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	25,576.000	13.765365	352,062.98	16.420000	419,957.92	67,894.94	0.08
		Base		13.765365	352,062.98	16.420000	419,957.92	67,894.94	0.08
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,392.000	20.406153	314,091.50	7.290000	112,207.68	-201,883.82	0.02
		Base		20.406153	314,091.50	7.290000	112,207.68	-201,883.82	0.02
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,237.000	49.494377	1,249,089.60	73.380000	1,851,891.06	602,801.46	0.34
		Base		49.494377	1,249,089.60	73.380000	1,851,891.06	602,801.46	0.34
278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,040.000	21.087723	422,597.96	57.000000	1,142,280.00	719,682.04	0.21
		Base		21.087723	422,597.96	57.000000	1,142,280.00	719,682.04	0.21

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27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	19,617.000	25.426928	498,800.05	25.800000	506,118.60	7,318.55	0.09
		Base		25.426928	498,800.05	25.800000	506,118.60	7,318.55	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	13,137.000	16.479844	216,495.71	11.240000	147,659.88	-68,835.83	0.03
		Base		16.479844	216,495.71	11.240000	147,659.88	-68,835.83	0.03
282914100	8X8 INC COMMON STOCK USD.001								
		Local	70,090.000	10.197844	714,766.90	13.270000	930,094.30	215,327.40	0.17
		Base		10.197844	714,766.90	13.270000	930,094.30	215,327.40	0.17
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,750.000	33.506007	1,063,815.73	45.690000	1,450,657.50	386,841.77	0.26
		Base		33.506007	1,063,815.73	45.690000	1,450,657.50	386,841.77	0.26
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	21,726.000	12.940605	281,147.59	5.570000	121,013.82	-160,133.77	0.02
		Base		12.940605	281,147.59	5.570000	121,013.82	-160,133.77	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,939.000	24.134532	891,505.49	47.080000	1,739,088.12	847,582.63	0.32
		Base		24.134532	891,505.49	47.080000	1,739,088.12	847,582.63	0.32
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,166.000	22.668974	207,783.82	18.640000	170,854.24	-36,929.58	0.03
		Base		22.668974	207,783.82	18.640000	170,854.24	-36,929.58	0.03
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	24,506.000	20.749728	508,492.83	26.650000	653,084.90	144,592.07	0.12
		Base		20.749728	508,492.83	26.650000	653,084.90	144,592.07	0.12
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	25,443.000	18.388712	467,864.00	30.470000	775,248.21	307,384.21	0.14
		Base		18.388712	467,864.00	30.470000	775,248.21	307,384.21	0.14
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	10,407.000	46.554333	484,490.94	21.990000	228,849.93	-255,641.01	0.04
		Base		46.554333	484,490.94	21.990000	228,849.93	-255,641.01	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	18,612.000	29.216409	543,775.81	21.560000	401,274.72	-142,501.09	0.07
		Base		29.216409	543,775.81	21.560000	401,274.72	-142,501.09	0.07
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		Local	16,229.000	28.858013	468,336.69	38.720000	628,386.88	160,050.19	0.11
		Base		28.858013	468,336.69	38.720000	628,386.88	160,050.19	0.11
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	13,546.000	21.477351	290,932.20	30.000000	406,380.00	115,447.80	0.07
		Base		21.477351	290,932.20	30.000000	406,380.00	115,447.80	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	17,037.000	47.035918	801,350.94	53.900000	918,294.30	116,943.36	0.17
		Base		47.035918	801,350.94	53.900000	918,294.30	116,943.36	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	21,064.000	27.683264	583,120.27	9.590000	202,003.76	-381,116.51	0.04
		Base		27.683264	583,120.27	9.590000	202,003.76	-381,116.51	0.04
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	36,645.000	12.153767	445,374.81	18.790000	688,559.55	243,184.74	0.13
		Base		12.153767	445,374.81	18.790000	688,559.55	243,184.74	0.13
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	4,390.000	74.412367	326,670.29	90.510000	397,338.90	70,668.61	0.07
		Base		74.412367	326,670.29	90.510000	397,338.90	70,668.61	0.07
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	20,187.000	34.679328	700,071.59	45.120000	910,837.44	210,765.85	0.17
		Base		34.679328	700,071.59	45.120000	910,837.44	210,765.85	0.17
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,138.000	33.586883	978,654.59	19.370000	564,403.06	-414,251.53	0.10
		Base		33.586883	978,654.59	19.370000	564,403.06	-414,251.53	0.10
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	20,015.000	22.259998	445,533.86	33.460000	669,701.90	224,168.04	0.12
		Base		22.259998	445,533.86	33.460000	669,701.90	224,168.04	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	31,119.000	44.979100	1,399,704.61	51.240000	1,594,537.56	194,832.95	0.29
		Base		44.979100	1,399,704.61	51.240000	1,594,537.56	194,832.95	0.29
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	38,131.000	7.261774	276,898.72	9.100000	346,992.10	70,093.38	0.06
		Base		7.261774	276,898.72	9.100000	346,992.10	70,093.38	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,251.000	28.739197	754,432.66	51.180000	1,343,526.18	589,093.52	0.24
		Base		28.739197	754,432.66	51.180000	1,343,526.18	589,093.52	0.24
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,355.000	26.769697	544,897.18	50.430000	1,026,502.65	481,605.47	0.19
		Base		26.769697	544,897.18	50.430000	1,026,502.65	481,605.47	0.19
30219E103	EXPRESS INC COMMON STOCK								
		Local	53,684.000	18.708453	1,004,344.60	11.830000	635,081.72	-369,262.88	0.12
		Base		18.708453	1,004,344.60	11.830000	635,081.72	-369,262.88	0.12
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	27,560.000	15.077565	415,537.70	14.130000	389,422.80	-26,114.90	0.07
		Base		15.077565	415,537.70	14.130000	389,422.80	-26,114.90	0.07
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	39,978.000	23.260038	929,889.80	10.350000	413,772.30	-516,117.50	0.08
		Base		23.260038	929,889.80	10.350000	413,772.30	-516,117.50	0.08
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,909.000	24.518057	341,021.66	23.500000	326,861.50	-14,160.16	0.06
		Base		24.518057	341,021.66	23.500000	326,861.50	-14,160.16	0.06
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	13,059.000	42.663764	557,146.09	32.600000	425,723.40	-131,422.69	0.08
		Base		42.663764	557,146.09	32.600000	425,723.40	-131,422.69	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	47,417.000	7.629309	361,758.94	13.110000	621,636.87	259,877.93	0.11
		Base		7.629309	361,758.94	13.110000	621,636.87	259,877.93	0.11

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31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	20,993.000	24.201090	508,053.49	25.260000	530,283.18	22,229.69	0.10
		Base		24.201090	508,053.49	25.260000	530,283.18	22,229.69	0.10
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	41,472.000	31.169503	1,292,661.61	31.970000	1,325,859.84	33,198.23	0.24
		Base		31.169503	1,292,661.61	31.970000	1,325,859.84	33,198.23	0.24
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	33,115.000	21.456637	710,536.55	24.070000	797,078.05	86,541.50	0.14
		Base		21.456637	710,536.55	24.070000	797,078.05	86,541.50	0.14
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	91,919.000	4.845479	445,391.60	4.900000	450,403.10	5,011.50	0.08
		Base		4.845479	445,391.60	4.900000	450,403.10	5,011.50	0.08
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	69,586.000	6.064750	422,021.70	10.210000	710,473.06	288,451.36	0.13
		Base		6.064750	422,021.70	10.210000	710,473.06	288,451.36	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,513.000	16.504681	800,691.59	21.800000	1,057,583.40	256,891.81	0.19
		Base		16.504681	800,691.59	21.800000	1,057,583.40	256,891.81	0.19
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,806.000	20.151858	1,043,987.16	36.620000	1,897,135.72	853,148.56	0.34
		Base		20.151858	1,043,987.16	36.620000	1,897,135.72	853,148.56	0.34
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,782.000	12.633315	805,778.07	19.570000	1,248,213.74	442,435.67	0.23
		Base		12.633315	805,778.07	19.570000	1,248,213.74	442,435.67	0.23
32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,419.000	37.540037	466,209.72	13.060000	162,192.14	-304,017.58	0.03
		Base		37.540037	466,209.72	13.060000	162,192.14	-304,017.58	0.03
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	22,150.000	44.329638	981,901.48	51.720000	1,145,598.00	163,696.52	0.21
		Base		44.329638	981,901.48	51.720000	1,145,598.00	163,696.52	0.21

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33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,919.000	33.035669	1,417,857.86	44.560000	1,912,470.64	494,612.78	0.35
		Base		33.035669	1,417,857.86	44.560000	1,912,470.64	494,612.78	0.35
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	42,216.000	20.638497	871,274.77	15.500000	654,348.00	-216,926.77	0.12
		Base		20.638497	871,274.77	15.500000	654,348.00	-216,926.77	0.12
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	26,589.000	15.639114	415,828.41	12.550000	333,691.95	-82,136.46	0.06
		Base		15.639114	415,828.41	12.550000	333,691.95	-82,136.46	0.06
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,829.000	34.762344	272,154.39	40.980000	320,832.42	48,678.03	0.06
		Base		34.762344	272,154.39	40.980000	320,832.42	48,678.03	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,880.000	35.335858	843,820.29	46.080000	1,100,390.40	256,570.11	0.20
		Base		35.335858	843,820.29	46.080000	1,100,390.40	256,570.11	0.20
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	56,852.000	19.018579	1,081,244.23	20.710000	1,177,404.92	96,160.69	0.21
		Base		19.018579	1,081,244.23	20.710000	1,177,404.92	96,160.69	0.21
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	31,748.000	26.102927	828,715.73	13.650000	433,360.20	-395,355.53	0.08
		Base		26.102927	828,715.73	13.650000	433,360.20	-395,355.53	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	30,050.000	26.368906	792,385.63	38.250000	1,149,412.50	357,026.87	0.21
		Base		26.368906	792,385.63	38.250000	1,149,412.50	357,026.87	0.21
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	82,943.000	12.613977	1,046,241.10	12.560000	1,041,764.08	-4,477.02	0.19
		Base		12.613977	1,046,241.10	12.560000	1,041,764.08	-4,477.02	0.19
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,459.000	14.000038	384,427.05	11.310000	310,561.29	-73,865.76	0.06
		Base		14.000038	384,427.05	11.310000	310,561.29	-73,865.76	0.06

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359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,172.000	28.146702	1,102,562.61	47.480000	1,859,886.56	757,323.95	0.34
		Base		28.146702	1,102,562.61	47.480000	1,859,886.56	757,323.95	0.34
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,830.000	15.239633	271,722.65	11.690000	208,432.70	-63,289.95	0.04
		Base		15.239633	271,722.65	11.690000	208,432.70	-63,289.95	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,494.000	39.593845	613,467.04	97.330000	1,508,031.02	894,563.98	0.27
		Base		39.593845	613,467.04	97.330000	1,508,031.02	894,563.98	0.27
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,010.000	24.231616	1,405,676.06	20.040000	1,162,520.40	-243,155.66	0.21
		Base		24.231616	1,405,676.06	20.040000	1,162,520.40	-243,155.66	0.21
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	31,455.000	39.306562	1,236,387.91	31.570000	993,034.35	-243,353.56	0.18
		Base		39.306562	1,236,387.91	31.570000	993,034.35	-243,353.56	0.18
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	91,388.000	12.303582	1,124,399.74	11.930000	1,090,258.84	-34,140.90	0.20
		Base		12.303582	1,124,399.74	11.930000	1,090,258.84	-34,140.90	0.20
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,620.000	23.806579	919,410.10	16.130000	622,940.60	-296,469.50	0.11
		Base		23.806579	919,410.10	16.130000	622,940.60	-296,469.50	0.11
369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	22,971.000	11.193965	257,136.56	13.900000	319,296.90	62,160.34	0.06
		Base		11.193965	257,136.56	13.900000	319,296.90	62,160.34	0.06
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	16,399.000	55.550498	910,972.61	72.640000	1,191,223.36	280,250.75	0.22
		Base		55.550498	910,972.61	72.640000	1,191,223.36	280,250.75	0.22
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,571.000	51.033628	1,458,081.78	32.970000	941,985.87	-516,095.91	0.17
		Base		51.033628	1,458,081.78	32.970000	941,985.87	-516,095.91	0.17

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37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,453.000	45.236024	472,852.16	17.670000	184,704.51	-288,147.65	0.03
		Base		45.236024	472,852.16	17.670000	184,704.51	-288,147.65	0.03
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,869.000	20.187672	421,296.53	23.530000	491,047.57	69,751.04	0.09
		Base		20.187672	421,296.53	23.530000	491,047.57	69,751.04	0.09
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,324.000	13.411337	312,806.02	38.160000	890,043.84	577,237.82	0.16
		Base		13.411337	312,806.02	38.160000	890,043.84	577,237.82	0.16
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,735.000	16.663149	995,373.19	29.940000	1,788,465.90	793,092.71	0.33
		Base		16.663149	995,373.19	29.940000	1,788,465.90	793,092.71	0.33
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	34,119.000	19.553599	667,149.25	22.170000	756,418.23	89,268.98	0.14
		Base		19.553599	667,149.25	22.170000	756,418.23	89,268.98	0.14
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,781.000	23.042913	1,285,356.72	23.300000	1,299,697.30	14,340.58	0.24
		Base		23.042913	1,285,356.72	23.300000	1,299,697.30	14,340.58	0.24
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	46,025.000	31.058054	1,429,446.95	34.240000	1,575,896.00	146,449.05	0.29
		Base		31.058054	1,429,446.95	34.240000	1,575,896.00	146,449.05	0.29
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,917.000	21.216339	719,594.56	23.200000	786,874.40	67,279.84	0.14
		Base		21.216339	719,594.56	23.200000	786,874.40	67,279.84	0.14
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	28,362.000	23.607381	669,552.55	24.280000	688,629.36	19,076.81	0.13
		Base		23.607381	669,552.55	24.280000	688,629.36	19,076.81	0.13
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,050.000	32.523108	652,088.32	33.890000	679,494.50	27,406.18	0.12
		Base		32.523108	652,088.32	33.890000	679,494.50	27,406.18	0.12

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395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,758.000	45.366129	987,076.23	22.940000	499,128.52	-487,947.71	0.09
		Base		45.366129	987,076.23	22.940000	499,128.52	-487,947.71	0.09
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	28,869.000	11.044171	318,834.18	17.120000	494,237.28	175,403.10	0.09
		Base		11.044171	318,834.18	17.120000	494,237.28	175,403.10	0.09
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	16,448.000	53.074501	872,969.40	59.340000	976,024.32	103,054.92	0.18
		Base		53.074501	872,969.40	59.340000	976,024.32	103,054.92	0.18
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,557.000	25.482610	269,019.91	8.800000	92,901.60	-176,118.31	0.02
		Base		25.482610	269,019.91	8.800000	92,901.60	-176,118.31	0.02
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	20,226.000	33.914953	685,963.83	2.150000	43,485.90	-642,477.93	0.01
		Base		33.914953	685,963.83	2.150000	43,485.90	-642,477.93	0.01
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,834.000	42.089636	287,640.57	31.790000	217,252.86	-70,387.71	0.04
		Base		42.089636	287,640.57	31.790000	217,252.86	-70,387.71	0.04
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,177.000	20.527583	557,878.12	26.810000	728,615.37	170,737.25	0.13
		Base		20.527583	557,878.12	26.810000	728,615.37	170,737.25	0.13
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	65,999.000	14.519261	958,256.69	21.810000	1,439,438.19	481,181.50	0.26
		Base		14.519261	958,256.69	21.810000	1,439,438.19	481,181.50	0.26
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	40,031.000	33.598350	1,344,975.56	37.160000	1,487,551.96	142,576.40	0.27
		Base		33.598350	1,344,975.56	37.160000	1,487,551.96	142,576.40	0.27
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,293.000	11.799456	298,443.63	26.230000	663,435.39	364,991.76	0.12
		Base		11.799456	298,443.63	26.230000	663,435.39	364,991.76	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
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,641.000	6.173486	374,366.36	4.340000	263,181.94	-111,184.42	0.05
		Base		6.173486	374,366.36	4.340000	263,181.94	-111,184.42	0.05
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,817.000	15.890628	998,201.56	9.950000	625,029.15	-373,172.41	0.11
		Base		15.890628	998,201.56	9.950000	625,029.15	-373,172.41	0.11
416196103	HARTE HANKS INC COMMON STOCK USD1.0								
		Local	37,113.000	7.418301	275,315.42	1.620000	60,123.06	-215,192.36	0.01
		Base		7.418301	275,315.42	1.620000	60,123.06	-215,192.36	0.01
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	15,778.000	14.600863	230,372.41	20.000000	315,560.00	85,187.59	0.06
		Base		14.600863	230,372.41	20.000000	315,560.00	85,187.59	0.06
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,405.000	24.902597	931,481.64	46.980000	1,757,286.90	825,805.26	0.32
		Base		24.902597	931,481.64	46.980000	1,757,286.90	825,805.26	0.32
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,451.000	38.931768	290,080.60	43.680000	325,459.68	35,379.08	0.06
		Base		38.931768	290,080.60	43.680000	325,459.68	35,379.08	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,789.000	54.682329	535,285.32	36.890000	361,116.21	-174,169.11	0.07
		Base		54.682329	535,285.32	36.890000	361,116.21	-174,169.11	0.07
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,751.000	21.111692	1,198,109.62	40.370000	2,291,037.87	1,092,928.25	0.42
		Base		21.111692	1,198,109.62	40.370000	2,291,037.87	1,092,928.25	0.42
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	58,076.000	7.003340	406,725.98	18.130000	1,052,917.88	646,191.90	0.19
		Base		7.003340	406,725.98	18.130000	1,052,917.88	646,191.90	0.19
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	19,160.000	27.349388	524,014.28	26.590000	509,464.40	-14,549.88	0.09
		Base		27.349388	524,014.28	26.590000	509,464.40	-14,549.88	0.09

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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
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	24,658.000	13.122683	323,579.11	25.010000	616,696.58	293,117.47	0.11
		Base		13.122683	323,579.11	25.010000	616,696.58	293,117.47	0.11
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	27,719.000	31.667266	877,784.96	32.560000	902,530.64	24,745.68	0.16
		Base		31.667266	877,784.96	32.560000	902,530.64	24,745.68	0.16
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	46,347.000	17.589344	815,213.34	19.030000	881,983.41	66,770.07	0.16
		Base		17.589344	815,213.34	19.030000	881,983.41	66,770.07	0.16
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,676.000	21.647942	296,057.25	18.690000	255,604.44	-40,452.81	0.05
		Base		21.647942	296,057.25	18.690000	255,604.44	-40,452.81	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	78,429.000	5.230033	410,186.26	7.500000	588,217.50	178,031.24	0.11
		Base		5.230033	410,186.26	7.500000	588,217.50	178,031.24	0.11
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,551.000	41.515824	728,644.23	38.370000	673,431.87	-55,212.36	0.12
		Base		41.515824	728,644.23	38.370000	673,431.87	-55,212.36	0.12
431571108	HILLENBRAND INC COMMON STOCK								
		Local	49,420.000	23.716586	1,172,073.69	32.150000	1,588,853.00	416,779.31	0.29
		Base		23.716586	1,172,073.69	32.150000	1,588,853.00	416,779.31	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	95,782.000	10.361419	992,437.45	23.400000	2,241,298.80	1,248,861.35	0.41
		Base		10.361419	992,437.45	23.400000	2,241,298.80	1,248,861.35	0.41
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	99,060.244	9.626838	953,636.90	17.200000	1,703,836.20	750,199.30	0.31
		Base		9.626838	953,636.90	17.200000	1,703,836.20	750,199.30	0.31
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,468.000	19.247042	605,665.92	36.550000	1,150,155.40	544,489.48	0.21
		Base		19.247042	605,665.92	36.550000	1,150,155.40	544,489.48	0.21

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440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	25,258.000	29.786398	752,344.84	5.470000	138,161.26	-614,183.58	0.03
		Base		29.786398	752,344.84	5.470000	138,161.26	-614,183.58	0.03
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,837.000	35.549530	954,042.74	40.750000	1,093,607.75	139,565.01	0.20
		Base		35.549530	954,042.74	40.750000	1,093,607.75	139,565.01	0.20
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,350.000	56.510837	641,398.00	124.770000	1,416,139.50	774,741.50	0.26
		Base		56.510837	641,398.00	124.770000	1,416,139.50	774,741.50	0.26
45071R109	IXIA COMMON STOCK								
		Local	48,728.000	15.350010	747,975.28	11.530000	561,833.84	-186,141.44	0.10
		Base		15.350010	747,975.28	11.530000	561,833.84	-186,141.44	0.10
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	43,789.000	19.853046	869,345.05	8.400000	367,827.60	-501,517.45	0.07
		Base		19.853046	869,345.05	8.400000	367,827.60	-501,517.45	0.07
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	54,416.000	22.902528	1,246,263.96	24.190000	1,316,323.04	70,059.08	0.24
		Base		22.902528	1,246,263.96	24.190000	1,316,323.04	70,059.08	0.24
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	20,628.000	31.629464	652,452.59	52.980000	1,092,871.44	440,418.85	0.20
		Base		31.629464	652,452.59	52.980000	1,092,871.44	440,418.85	0.20
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,672.000	59.294408	514,201.11	84.260000	730,702.72	216,501.61	0.13
		Base		59.294408	514,201.11	84.260000	730,702.72	216,501.61	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	33,019.000	26.653963	880,087.22	44.380000	1,465,383.22	585,296.00	0.27
		Base		26.653963	880,087.22	44.380000	1,465,383.22	585,296.00	0.27
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	28,786.000	19.002431	547,003.98	30.600000	880,851.60	333,847.62	0.16
		Base		19.002431	547,003.98	30.600000	880,851.60	333,847.62	0.16

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45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,799.000	47.083057	885,114.38	59.280000	1,114,404.72	229,290.34	0.20
		Base		47.083057	885,114.38	59.280000	1,114,404.72	229,290.34	0.20
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,179.000	50.174728	761,602.20	42.220000	640,857.38	-120,744.82	0.12
		Base		50.174728	761,602.20	42.220000	640,857.38	-120,744.82	0.12
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	12,747.000	31.753571	404,762.77	65.550000	835,565.85	430,803.08	0.15
		Base		31.753571	404,762.77	65.550000	835,565.85	430,803.08	0.15
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	11,402.000	45.024679	513,371.39	58.020000	661,544.04	148,172.65	0.12
		Base		45.024679	513,371.39	58.020000	661,544.04	148,172.65	0.12
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	13,024.000	23.865788	310,828.02	33.380000	434,741.12	123,913.10	0.08
		Base		23.865788	310,828.02	33.380000	434,741.12	123,913.10	0.08
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	22,768.000	44.539032	1,014,064.67	86.420000	1,967,610.56	953,545.89	0.36
		Base		44.539032	1,014,064.67	86.420000	1,967,610.56	953,545.89	0.36
45825N107	INTELIQUENT INC COMMON STOCK USD.001								
		Local	26,765.000	19.781893	529,462.37	16.640000	445,369.60	-84,092.77	0.08
		Base		19.781893	529,462.37	16.640000	445,369.60	-84,092.77	0.08
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	19,805.000	27.864549	551,857.40	24.200000	479,281.00	-72,576.40	0.09
		Base		27.864549	551,857.40	24.200000	479,281.00	-72,576.40	0.09
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,396.000	21.951072	294,056.56	34.170000	457,741.32	163,684.76	0.08
		Base		21.951072	294,056.56	34.170000	457,741.32	163,684.76	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	47,758.000	21.434027	1,023,646.25	35.880000	1,713,557.04	689,910.79	0.31
		Base		21.434027	1,023,646.25	35.880000	1,713,557.04	689,910.79	0.31

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45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	13,853.000	37.291597	516,600.49	59.850000	829,102.05	312,501.56	0.15
		Base		37.291597	516,600.49	59.850000	829,102.05	312,501.56	0.15
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	51,345.000	16.399866	842,051.11	17.680000	907,779.60	65,728.49	0.17
		Base		16.399866	842,051.11	17.680000	907,779.60	65,728.49	0.17
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	86,945.000	14.889975	1,294,608.87	17.400000	1,512,843.00	218,234.13	0.27
		Base		14.889975	1,294,608.87	17.400000	1,512,843.00	218,234.13	0.27
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,799.000	29.757963	351,114.21	36.020000	424,999.98	73,885.77	0.08
		Base		29.757963	351,114.21	36.020000	424,999.98	73,885.77	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	23,655.000	23.900086	565,356.54	11.870000	280,784.85	-284,571.69	0.05
		Base		23.900086	565,356.54	11.870000	280,784.85	-284,571.69	0.05
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	44,135.000	14.951946	659,904.15	1.380000	60,906.30	-598,997.85	0.01
		Base		14.951946	659,904.15	1.380000	60,906.30	-598,997.85	0.01
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	26,044.000	14.549060	378,915.71	15.380000	400,556.72	21,641.01	0.07
		Base		14.549060	378,915.71	15.380000	400,556.72	21,641.01	0.07
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	63,667.000	9.451429	601,744.12	8.330000	530,346.11	-71,398.01	0.10
		Base		9.451429	601,744.12	8.330000	530,346.11	-71,398.01	0.10
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,543.000	29.237243	629,857.92	39.860000	858,703.98	228,846.06	0.16
		Base		29.237243	629,857.92	39.860000	858,703.98	228,846.06	0.16
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	242,451.000	104.142762	25,249,516.68	123.720000	29,996,037.72	4,746,521.04	5.45
		Base		104.142762	25,249,516.68	123.720000	29,996,037.72	4,746,521.04	5.45

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465741106	ITRON INC COMMON STOCK								
		Local	29,722.000	34.620996	1,029,005.23	47.630000	1,415,658.86	386,653.63	0.26
		Base		34.620996	1,029,005.23	47.630000	1,415,658.86	386,653.63	0.26
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,536.000	62.647982	722,707.12	122.000000	1,407,392.00	684,684.88	0.26
		Base		62.647982	722,707.12	122.000000	1,407,392.00	684,684.88	0.26
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,913.000	22.366989	512,494.83	68.680000	1,573,664.84	1,061,170.01	0.29
		Base		22.366989	512,494.83	68.680000	1,573,664.84	1,061,170.01	0.29
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	14,101.000	58.910100	830,691.32	85.230000	1,201,828.23	371,136.91	0.22
		Base		58.910100	830,691.32	85.230000	1,201,828.23	371,136.91	0.22
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,224.000	35.414032	751,627.42	44.890000	952,745.36	201,117.94	0.17
		Base		35.414032	751,627.42	44.890000	952,745.36	201,117.94	0.17
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	67,363.000	13.105664	882,836.86	17.510000	1,179,526.13	296,689.27	0.21
		Base		13.105664	882,836.86	17.510000	1,179,526.13	296,689.27	0.21
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	23,323.000	16.804864	391,939.84	19.120000	445,935.76	53,995.92	0.08
		Base		16.804864	391,939.84	19.120000	445,935.76	53,995.92	0.08
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	66,787.000	15.602473	1,042,042.38	11.040000	737,328.48	-304,713.90	0.13
		Base		15.602473	1,042,042.38	11.040000	737,328.48	-304,713.90	0.13
497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,264.000	14.360258	161,753.95	12.530000	141,137.92	-20,616.03	0.03
		Base		14.360258	161,753.95	12.530000	141,137.92	-20,616.03	0.03
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	65,379.000	24.426647	1,596,989.78	28.880000	1,888,145.52	291,155.74	0.34
		Base		24.426647	1,596,989.78	28.880000	1,888,145.52	291,155.74	0.34

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499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	47,807.000	18.782880	897,953.14	28.100000	1,343,376.70	445,423.56	0.24
		Base		18.782880	897,953.14	28.100000	1,343,376.70	445,423.56	0.24
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	49,151.000	3.959362	194,606.58	2.160000	106,166.16	-88,440.42	0.02
		Base		3.959362	194,606.58	2.160000	106,166.16	-88,440.42	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,173.000	35.088173	567,481.03	32.640000	527,886.72	-39,594.31	0.10
		Base		35.088173	567,481.03	32.640000	527,886.72	-39,594.31	0.10
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,922.000	19.519427	876,851.68	23.840000	1,070,940.48	194,088.80	0.19
		Base		19.519427	876,851.68	23.840000	1,070,940.48	194,088.80	0.19
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	24,187.000	28.444256	687,981.22	36.060000	872,183.22	184,202.00	0.16
		Base		28.444256	687,981.22	36.060000	872,183.22	184,202.00	0.16
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	55,194.000	10.564424	583,092.83	12.230000	675,022.62	91,929.79	0.12
		Base		10.564424	583,092.83	12.230000	675,022.62	91,929.79	0.12
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	10,233.000	25.347168	259,377.57	35.560000	363,885.48	104,507.91	0.07
		Base		25.347168	259,377.57	35.560000	363,885.48	104,507.91	0.07
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	11,476.000	37.522482	430,608.00	38.420000	440,907.92	10,299.92	0.08
		Base		37.522482	430,608.00	38.420000	440,907.92	10,299.92	0.08
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	16,097.000	34.787738	559,978.22	12.000000	193,164.00	-366,814.22	0.04
		Base		34.787738	559,978.22	12.000000	193,164.00	-366,814.22	0.04
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	29,735.000	34.288716	1,019,574.98	51.920000	1,543,841.20	524,266.22	0.28
		Base		34.288716	1,019,574.98	51.920000	1,543,841.20	524,266.22	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	39,128.000	13.647524	534,000.33	26.670000	1,043,543.76	509,543.43	0.19
		Base		13.647524	534,000.33	26.670000	1,043,543.76	509,543.43	0.19
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,532.000	52.389187	394,595.36	47.520000	357,920.64	-36,674.72	0.07
		Base		52.389187	394,595.36	47.520000	357,920.64	-36,674.72	0.07
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	21,903.000	39.765375	870,981.01	33.860000	741,635.58	-129,345.43	0.13
		Base		39.765375	870,981.01	33.860000	741,635.58	-129,345.43	0.13
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	34,377.000	19.783090	680,083.29	30.330000	1,042,654.41	362,571.12	0.19
		Base		19.783090	680,083.29	30.330000	1,042,654.41	362,571.12	0.19
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,403.000	86.190239	465,685.86	97.000000	524,091.00	58,405.14	0.10
		Base		86.190239	465,685.86	97.000000	524,091.00	58,405.14	0.10
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	165,885.000	9.627196	1,597,007.45	10.790000	1,789,899.15	192,891.70	0.33
		Base		9.627196	1,597,007.45	10.790000	1,789,899.15	192,891.70	0.33
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,860.000	63.840923	948,676.12	103.310000	1,535,186.60	586,510.48	0.28
		Base		63.840923	948,676.12	103.310000	1,535,186.60	586,510.48	0.28
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,449.000	69.360896	586,030.21	71.960000	607,990.04	21,959.83	0.11
		Base		69.360896	586,030.21	71.960000	607,990.04	21,959.83	0.11
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	19,278.000	25.742006	496,254.39	10.000000	192,780.00	-303,474.39	0.04
		Base		25.742006	496,254.39	10.000000	192,780.00	-303,474.39	0.04
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,686.000	40.244637	752,011.28	82.770000	1,546,640.22	794,628.94	0.28
		Base		40.244637	752,011.28	82.770000	1,546,640.22	794,628.94	0.28

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537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	17,585.000	63.015510	1,108,127.74	126.800000	2,229,778.00	1,121,650.26	0.41
		Base		63.015510	1,108,127.74	126.800000	2,229,778.00	1,121,650.26	0.41
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	38,735.000	12.297157	476,330.38	7.790000	301,745.65	-174,584.73	0.05
		Base		12.297157	476,330.38	7.790000	301,745.65	-174,584.73	0.05
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	19,605.000	40.213745	788,390.48	83.500000	1,637,017.50	848,627.02	0.30
		Base		40.213745	788,390.48	83.500000	1,637,017.50	848,627.02	0.30
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,254.000	28.466131	605,019.15	15.760000	334,963.04	-270,056.11	0.06
		Base		28.466131	605,019.15	15.760000	334,963.04	-270,056.11	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	37,193.000	23.754315	883,494.24	35.120000	1,306,218.16	422,723.92	0.24
		Base		23.754315	883,494.24	35.120000	1,306,218.16	422,723.92	0.24
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	30,252.000	22.111835	668,927.24	21.070000	637,409.64	-31,517.60	0.12
		Base		22.111835	668,927.24	21.070000	637,409.64	-31,517.60	0.12
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,260.000	14.452835	263,908.77	13.750000	251,075.00	-12,833.77	0.05
		Base		14.452835	263,908.77	13.750000	251,075.00	-12,833.77	0.05
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,432.000	14.673437	197,093.61	48.040000	645,273.28	448,179.67	0.12
		Base		14.673437	197,093.61	48.040000	645,273.28	448,179.67	0.12
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	30,749.000	23.485128	722,144.20	26.110000	802,856.39	80,712.19	0.15
		Base		23.485128	722,144.20	26.110000	802,856.39	80,712.19	0.15
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,347.000	16.271552	314,805.71	23.140000	447,689.58	132,883.87	0.08
		Base		16.271552	314,805.71	23.140000	447,689.58	132,883.87	0.08

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55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,856.000	28.656481	1,199,445.66	48.740000	2,040,061.44	840,615.78	0.37
		Base		28.656481	1,199,445.66	48.740000	2,040,061.44	840,615.78	0.37
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,864.000	45.554981	586,019.27	49.750000	639,984.00	53,964.73	0.12
		Base		45.554981	586,019.27	49.750000	639,984.00	53,964.73	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,526.000	30.595176	383,235.17	29.000000	363,254.00	-19,981.17	0.07
		Base		30.595176	383,235.17	29.000000	363,254.00	-19,981.17	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	43,645.000	26.468981	1,155,238.66	35.090000	1,531,503.05	376,264.39	0.28
		Base		26.468981	1,155,238.66	35.090000	1,531,503.05	376,264.39	0.28
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,308.000	53.321314	1,029,527.94	57.120000	1,102,872.96	73,345.02	0.20
		Base		53.321314	1,029,527.94	57.120000	1,102,872.96	73,345.02	0.20
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,231.000	29.211332	561,763.12	40.040000	770,009.24	208,246.12	0.14
		Base		29.211332	561,763.12	40.040000	770,009.24	208,246.12	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,734.000	12.733529	187,615.82	23.600000	347,722.40	160,106.58	0.06
		Base		12.733529	187,615.82	23.600000	347,722.40	160,106.58	0.06
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	19,089.000	11.218882	214,157.23	19.830000	378,534.87	164,377.64	0.07
		Base		11.218882	214,157.23	19.830000	378,534.87	164,377.64	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,253.000	29.577215	569,450.13	77.100000	1,484,406.30	914,956.17	0.27
		Base		29.577215	569,450.13	77.100000	1,484,406.30	914,956.17	0.27
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	18,054.000	21.718635	392,108.23	21.570000	389,424.78	-2,683.45	0.07
		Base		21.718635	392,108.23	21.570000	389,424.78	-2,683.45	0.07

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574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,575.000	25.079211	867,113.73	59.140000	2,044,765.50	1,177,651.77	0.37
		Base		25.079211	867,113.73	59.140000	2,044,765.50	1,177,651.77	0.37
576690101	MATERION CORP COMMON STOCK								
		Local	15,710.000	32.939587	517,480.91	29.340000	460,931.40	-56,549.51	0.08
		Base		32.939587	517,480.91	29.340000	460,931.40	-56,549.51	0.08
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	20,873.000	14.879828	310,586.65	18.490000	385,941.77	75,355.12	0.07
		Base		14.879828	310,586.65	18.490000	385,941.77	75,355.12	0.07
57686G105	MATSON INC COMMON STOCK								
		Local	33,925.000	25.989472	881,692.84	38.590000	1,309,165.75	427,472.91	0.24
		Base		25.989472	881,692.84	38.590000	1,309,165.75	427,472.91	0.24
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	25,126.000	42.980065	1,079,917.11	61.510000	1,545,500.26	465,583.15	0.28
		Base		42.980065	1,079,917.11	61.510000	1,545,500.26	465,583.15	0.28
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	54,561.000	23.231133	1,267,513.86	39.170000	2,137,154.37	869,640.51	0.39
		Base		23.231133	1,267,513.86	39.170000	2,137,154.37	869,640.51	0.39
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	7,339.000	22.099507	162,188.28	36.770000	269,855.03	107,666.75	0.05
		Base		22.099507	162,188.28	36.770000	269,855.03	107,666.75	0.05
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	44,936.000	24.801122	1,114,463.24	54.100000	2,431,037.60	1,316,574.36	0.44
		Base		24.801122	1,114,463.24	54.100000	2,431,037.60	1,316,574.36	0.44
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	31,393.000	16.520506	518,628.24	22.680000	711,993.24	193,365.00	0.13
		Base		16.520506	518,628.24	22.680000	711,993.24	193,365.00	0.13
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		Local	32,998.000	20.260624	668,560.06	19.450000	641,811.10	-26,748.96	0.12
		Base		20.260624	668,560.06	19.450000	641,811.10	-26,748.96	0.12

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589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	34,750.000	15.643896	543,625.37	24.240000	842,340.00	298,714.63	0.15
		Base		15.643896	543,625.37	24.240000	842,340.00	298,714.63	0.15
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	29,179.000	30.606982	893,081.14	35.900000	1,047,526.10	154,444.96	0.19
		Base		30.606982	893,081.14	35.900000	1,047,526.10	154,444.96	0.19
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	28,947.000	16.708222	483,652.90	36.650000	1,060,907.55	577,254.65	0.19
		Base		16.708222	483,652.90	36.650000	1,060,907.55	577,254.65	0.19
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	7,364.000	139.396723	1,026,517.47	166.790000	1,228,241.56	201,724.09	0.22
		Base		139.396723	1,026,517.47	166.790000	1,228,241.56	201,724.09	0.22
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		Local	78,182.000	11.221718	877,336.32	7.240000	566,037.68	-311,298.64	0.10
		Base		11.221718	877,336.32	7.240000	566,037.68	-311,298.64	0.10
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	34,860.000	26.401683	920,362.67	29.900000	1,042,314.00	121,951.33	0.19
		Base		26.401683	920,362.67	29.900000	1,042,314.00	121,951.33	0.19
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	49,598.000	15.801366	783,716.15	12.020000	596,167.96	-187,548.19	0.11
		Base		15.801366	783,716.15	12.020000	596,167.96	-187,548.19	0.11
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,515.000	12.679904	107,969.38	23.790000	202,571.85	94,602.47	0.04
		Base		12.679904	107,969.38	23.790000	202,571.85	94,602.47	0.04
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	29,071.000	25.479996	740,728.97	76.720000	2,230,327.12	1,489,598.15	0.41
		Base		25.479996	740,728.97	76.720000	2,230,327.12	1,489,598.15	0.41
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	31,890.000	17.390315	554,577.16	21.100000	672,879.00	118,301.84	0.12
		Base		17.390315	554,577.16	21.100000	672,879.00	118,301.84	0.12

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610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	25,291.000	42.184573	1,066,890.03	56.410000	1,426,665.31	359,775.28	0.26
		Base		42.184573	1,066,890.03	56.410000	1,426,665.31	359,775.28	0.26
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	69,748.000	4.628065	322,798.29	3.660000	255,277.68	-67,520.61	0.05
		Base		4.628065	322,798.29	3.660000	255,277.68	-67,520.61	0.05
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	25,761.000	45.847504	1,181,077.54	58.990000	1,519,641.39	338,563.85	0.28
		Base		45.847504	1,181,077.54	58.990000	1,519,641.39	338,563.85	0.28
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		Local	14,373.000	34.106590	490,214.02	28.430000	408,624.39	-81,589.63	0.07
		Base		34.106590	490,214.02	28.430000	408,624.39	-81,589.63	0.07
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,835.000	20.325173	260,873.59	22.700000	291,354.50	30,480.91	0.05
		Base		20.325173	260,873.59	22.700000	291,354.50	30,480.91	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	44,802.000	22.789614	1,021,020.29	34.560000	1,548,357.12	527,336.83	0.28
		Base		22.789614	1,021,020.29	34.560000	1,548,357.12	527,336.83	0.28
625383104	MULTI COLOR CORP COMMON STOCK								
		Local	10,289.000	60.522082	622,711.70	66.830000	687,613.87	64,902.17	0.12
		Base		60.522082	622,711.70	66.830000	687,613.87	64,902.17	0.12
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		Local	17,189.000	12.544277	215,623.57	14.350000	246,662.15	31,038.58	0.04
		Base		12.544277	215,623.57	14.350000	246,662.15	31,038.58	0.04
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,689.000	22.333558	752,395.24	32.290000	1,087,817.81	335,422.57	0.20
		Base		22.333558	752,395.24	32.290000	1,087,817.81	335,422.57	0.20
62914B100	NIC INC COMMON STOCK								
		Local	48,073.000	16.823294	808,746.21	22.980000	1,104,717.54	295,971.33	0.20
		Base		16.823294	808,746.21	22.980000	1,104,717.54	295,971.33	0.20

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630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,135.000	16.225230	310,469.77	20.340000	389,205.90	78,736.13	0.07
		Base		16.225230	310,469.77	20.340000	389,205.90	78,736.13	0.07
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,812.000	93.250063	355,469.24	87.260000	332,635.12	-22,834.12	0.06
		Base		93.250063	355,469.24	87.260000	332,635.12	-22,834.12	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,662.000	54.025526	467,969.11	93.960000	813,881.52	345,912.41	0.15
		Base		54.025526	467,969.11	93.960000	813,881.52	345,912.41	0.15
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,971.000	19.988399	519,118.72	38.910000	1,010,531.61	491,412.89	0.18
		Base		19.988399	519,118.72	38.910000	1,010,531.61	491,412.89	0.18
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	37,360.000	11.771064	439,766.96	19.640000	733,750.40	293,983.44	0.13
		Base		11.771064	439,766.96	19.640000	733,750.40	293,983.44	0.13
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,125.000	30.109736	395,190.29	80.430000	1,055,643.75	660,453.46	0.19
		Base		30.109736	395,190.29	80.430000	1,055,643.75	660,453.46	0.19
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	106,865.000	12.552567	1,341,430.07	17.850000	1,907,540.25	566,110.18	0.35
		Base		12.552567	1,341,430.07	17.850000	1,907,540.25	566,110.18	0.35
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	29,427.000	31.984204	941,199.16	59.060000	1,737,958.62	796,759.46	0.32
		Base		31.984204	941,199.16	59.060000	1,737,958.62	796,759.46	0.32
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	25,539.000	35.142033	897,492.38	57.000000	1,455,723.00	558,230.62	0.26
		Base		35.142033	897,492.38	57.000000	1,455,723.00	558,230.62	0.26
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	65,965.000	11.734342	774,055.88	7.060000	465,712.90	-308,342.98	0.08
		Base		11.734342	774,055.88	7.060000	465,712.90	-308,342.98	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
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	42,058.000	10.930501	459,715.01	3.240000	136,267.92	-323,447.09	0.02
		Base		10.930501	459,715.01	3.240000	136,267.92	-323,447.09	0.02
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
		Local	30,722.000	15.485686	475,751.25	15.890000	488,172.58	12,421.33	0.09
		Base		15.485686	475,751.25	15.890000	488,172.58	12,421.33	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	79,880.000	12.619688	1,008,060.68	15.520000	1,239,737.60	231,676.92	0.23
		Base		12.619688	1,008,060.68	15.520000	1,239,737.60	231,676.92	0.23
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	21,562.000	46.109831	994,220.18	59.730000	1,287,898.26	293,678.08	0.23
		Base		46.109831	994,220.18	59.730000	1,287,898.26	293,678.08	0.23
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	37,797.000	40.617050	1,535,202.63	57.820000	2,185,422.54	650,219.91	0.40
		Base		40.617050	1,535,202.63	57.820000	2,185,422.54	650,219.91	0.40
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	22,849.000	14.539499	332,213.01	28.820000	658,508.18	326,295.17	0.12
		Base		14.539499	332,213.01	28.820000	658,508.18	326,295.17	0.12
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	39,082.000	30.379878	1,187,306.41	65.470000	2,558,698.54	1,371,392.13	0.47
		Base		30.379878	1,187,306.41	65.470000	2,558,698.54	1,371,392.13	0.47
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	34,440.000	15.237985	524,796.22	10.910000	375,740.40	-149,055.82	0.07
		Base		15.237985	524,796.22	10.910000	375,740.40	-149,055.82	0.07
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	13,781.000	48.690000	670,996.89	67.060000	924,153.86	253,156.97	0.17
		Base		48.690000	670,996.89	67.060000	924,153.86	253,156.97	0.17
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,717.000	12.039170	1,272,744.93	14.160000	1,496,952.72	224,207.79	0.27
		Base		12.039170	1,272,744.93	14.160000	1,496,952.72	224,207.79	0.27

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68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,134.000	23.242365	165,811.03	19.330000	137,900.22	-27,910.81	0.03
		Base		23.242365	165,811.03	19.330000	137,900.22	-27,910.81	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,169.000	19.562057	551,043.57	37.580000	1,058,591.02	507,547.45	0.19
		Base		19.562057	551,043.57	37.580000	1,058,591.02	507,547.45	0.19
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	37,677.000	18.569623	699,647.67	37.710000	1,420,799.67	721,152.00	0.26
		Base		18.569623	699,647.67	37.710000	1,420,799.67	721,152.00	0.26
684000102	OPUS BANK COMMON STOCK								
		Local	14,779.000	34.887160	515,597.34	34.920000	516,082.68	485.34	0.09
		Base		34.887160	515,597.34	34.920000	516,082.68	485.34	0.09
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,411.000	8.488649	181,750.46	5.960000	127,609.56	-54,140.90	0.02
		Base		8.488649	181,750.46	5.960000	127,609.56	-54,140.90	0.02
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	30,077.000	13.747594	413,486.38	16.070000	483,337.39	69,851.01	0.09
		Base		13.747594	413,486.38	16.070000	483,337.39	69,851.01	0.09
690070107	OUTERWALL INC COMMON STOCK USD.001								
		Local	13,501.000	50.491495	681,685.68	51.960000	701,511.96	19,826.28	0.13
		Base		50.491495	681,685.68	51.960000	701,511.96	19,826.28	0.13
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,564.000	45.740611	528,944.43	62.410000	721,709.24	192,764.81	0.13
		Base		45.740611	528,944.43	62.410000	721,709.24	192,764.81	0.13
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	36,325.000	42.687210	1,550,612.89	66.400000	2,411,980.00	861,367.11	0.44
		Base		42.687210	1,550,612.89	66.400000	2,411,980.00	861,367.11	0.44
69336V101	PGT INC COMMON STOCK USD.01								
		Local	38,180.000	9.075605	346,506.58	11.910000	454,723.80	108,217.22	0.08
		Base		9.075605	346,506.58	11.910000	454,723.80	108,217.22	0.08

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69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,334.000	30.745369	1,117,102.25	31.980000	1,161,961.32	44,859.07	0.21
		Base		30.745369	1,117,102.25	31.980000	1,161,961.32	44,859.07	0.21
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,289.000	65.569538	1,002,492.66	110.780000	1,693,715.42	691,222.76	0.31
		Base		65.569538	1,002,492.66	110.780000	1,693,715.42	691,222.76	0.31
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	21,613.000	24.180169	522,606.00	74.830000	1,617,300.79	1,094,694.79	0.29
		Base		24.180169	522,606.00	74.830000	1,617,300.79	1,094,694.79	0.29
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	15,869.000	26.881329	426,579.81	16.540000	262,473.26	-164,106.55	0.05
		Base		26.881329	426,579.81	16.540000	262,473.26	-164,106.55	0.05
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	63,961.000	17.032076	1,089,388.63	18.000000	1,151,298.00	61,909.37	0.21
		Base		17.032076	1,089,388.63	18.000000	1,151,298.00	61,909.37	0.21
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	11,209.000	64.092400	718,411.71	64.030000	717,712.27	-699.44	0.13
		Base		64.092400	718,411.71	64.030000	717,712.27	-699.44	0.13
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,483.000	16.113303	877,901.09	25.090000	1,366,978.47	489,077.38	0.25
		Base		16.113303	877,901.09	25.090000	1,366,978.47	489,077.38	0.25
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,315.000	12.930468	366,126.21	19.970000	565,450.55	199,324.34	0.10
		Base		12.930468	366,126.21	19.970000	565,450.55	199,324.34	0.10
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,829.000	12.836904	203,195.36	20.160000	319,112.64	115,917.28	0.06
		Base		12.836904	203,195.36	20.160000	319,112.64	115,917.28	0.06
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	24,103.000	16.458009	396,687.39	25.260000	608,841.78	212,154.39	0.11
		Base		16.458009	396,687.39	25.260000	608,841.78	212,154.39	0.11

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71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,524.000	31.987731	464,589.81	24.270000	352,497.48	-112,092.33	0.06
		Base		31.987731	464,589.81	24.270000	352,497.48	-112,092.33	0.06
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK								
		Local	63,584.000	34.135187	2,170,451.76	60.100000	3,821,398.40	1,650,946.64	0.69
		Base		34.135187	2,170,451.76	60.100000	3,821,398.40	1,650,946.64	0.69
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	30,349.000	25.484858	773,439.97	56.690000	1,720,484.81	947,044.84	0.31
		Base		25.484858	773,439.97	56.690000	1,720,484.81	947,044.84	0.31
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	50,728.000	10.772480	546,466.35	3.330000	168,924.24	-377,542.11	0.03
		Base		10.772480	546,466.35	3.330000	168,924.24	-377,542.11	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,447.000	33.364222	348,556.03	44.380000	463,637.86	115,081.83	0.08
		Base		33.364222	348,556.03	44.380000	463,637.86	115,081.83	0.08
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,151.000	32.967874	862,142.88	46.150000	1,206,868.65	344,725.77	0.22
		Base		32.967874	862,142.88	46.150000	1,206,868.65	344,725.77	0.22
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	17,171.000	60.564926	1,039,960.34	54.530000	936,334.63	-103,625.71	0.17
		Base		60.564926	1,039,960.34	54.530000	936,334.63	-103,625.71	0.17
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,880.000	38.256895	263,207.44	39.750000	273,480.00	10,272.56	0.05
		Base		38.256895	263,207.44	39.750000	273,480.00	10,272.56	0.05
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,588.000	39.778149	898,508.83	58.400000	1,319,139.20	420,630.37	0.24
		Base		39.778149	898,508.83	58.400000	1,319,139.20	420,630.37	0.24
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,719.000	38.524982	1,607,223.73	55.020000	2,295,379.38	688,155.65	0.42
		Base		38.524982	1,607,223.73	55.020000	2,295,379.38	688,155.65	0.42

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	39,461.000	24.166991	953,653.64	29.010000	1,144,763.61	191,109.97	0.21
		Base		24.166991	953,653.64	29.010000	1,144,763.61	191,109.97	0.21
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,565.000	76.763999	1,425,123.64	54.720000	1,015,876.80	-409,246.84	0.18
		Base		76.763999	1,425,123.64	54.720000	1,015,876.80	-409,246.84	0.18
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,557.000	45.083544	430,863.43	47.130000	450,421.41	19,557.98	0.08
		Base		45.083544	430,863.43	47.130000	450,421.41	19,557.98	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,399.000	15.130277	702,029.73	21.570000	1,000,826.43	298,796.70	0.18
		Base		15.130277	702,029.73	21.570000	1,000,826.43	298,796.70	0.18
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,380.000	48.874064	507,312.78	100.000000	1,038,000.00	530,687.22	0.19
		Base		48.874064	507,312.78	100.000000	1,038,000.00	530,687.22	0.19
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,912.000	34.294400	1,197,286.09	11.770000	410,914.24	-786,371.85	0.07
		Base		34.294400	1,197,286.09	11.770000	410,914.24	-786,371.85	0.07
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	19,170.000	25.931435	497,105.61	34.400000	659,448.00	162,342.39	0.12
		Base		25.931435	497,105.61	34.400000	659,448.00	162,342.39	0.12
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,863.000	17.139895	460,429.01	19.330000	519,261.79	58,832.78	0.09
		Base		17.139895	460,429.01	19.330000	519,261.79	58,832.78	0.09
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,139.000	7.594937	213,713.94	3.060000	86,105.34	-127,608.60	0.02
		Base		7.594937	213,713.94	3.060000	86,105.34	-127,608.60	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	23,116.000	12.555422	290,231.14	6.150000	142,163.40	-148,067.74	0.03
		Base		12.555422	290,231.14	6.150000	142,163.40	-148,067.74	0.03

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749607107	RLI CORP COMMON STOCK USD1.0								
		Local	29,798.000	36.973453	1,101,734.94	70.980000	2,115,062.04	1,013,327.10	0.38
		Base		36.973453	1,101,734.94	70.980000	2,115,062.04	1,013,327.10	0.38
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	86,329.000	11.437850	987,418.12	13.820000	1,193,066.78	205,648.66	0.22
		Base		11.437850	987,418.12	13.820000	1,193,066.78	205,648.66	0.22
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		Local	28,182.000	20.962500	590,765.18	24.540000	691,586.28	100,821.10	0.13
		Base		20.962500	590,765.18	24.540000	691,586.28	100,821.10	0.13
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	33,943.000	22.965001	779,501.02	12.300000	417,498.90	-362,002.12	0.08
		Base		22.965001	779,501.02	12.300000	417,498.90	-362,002.12	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		Local	13,839.000	32.407241	448,483.81	41.640000	576,255.96	127,772.15	0.10
		Base		32.407241	448,483.81	41.640000	576,255.96	127,772.15	0.10
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	10,703.000	41.620361	445,462.72	50.260000	537,932.78	92,470.06	0.10
		Base		41.620361	445,462.72	50.260000	537,932.78	92,470.06	0.10
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,200.000	15.595742	455,395.66	12.570000	367,044.00	-88,351.66	0.07
		Base		15.595742	455,395.66	12.570000	367,044.00	-88,351.66	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,382.000	18.679799	492,810.45	30.990000	817,578.18	324,767.73	0.15
		Base		18.679799	492,810.45	30.990000	817,578.18	324,767.73	0.15
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	41,638.000	11.878150	494,582.39	12.220000	508,816.36	14,233.97	0.09
		Base		11.878150	494,582.39	12.220000	508,816.36	14,233.97	0.09
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	28,830.000	11.428191	329,474.74	15.090000	435,044.70	105,569.96	0.08
		Base		11.428191	329,474.74	15.090000	435,044.70	105,569.96	0.08

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	83,364.000	16.391504	1,366,461.37	22.310000	1,859,850.84	493,389.47	0.34
		Base		16.391504	1,366,461.37	22.310000	1,859,850.84	493,389.47	0.34
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,322.000	56.691802	245,021.97	80.440000	347,661.68	102,639.71	0.06
		Base		56.691802	245,021.97	80.440000	347,661.68	102,639.71	0.06
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,741.000	24.698130	586,358.31	8.340000	197,999.94	-388,358.37	0.04
		Base		24.698130	586,358.31	8.340000	197,999.94	-388,358.37	0.04
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,220.000	28.975451	643,834.53	32.010000	711,262.20	67,427.67	0.13
		Base		28.975451	643,834.53	32.010000	711,262.20	67,427.67	0.13
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,119.000	49.559479	699,730.28	55.910000	789,393.29	89,663.01	0.14
		Base		49.559479	699,730.28	55.910000	789,393.29	89,663.01	0.14
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	64,379.000	10.855204	698,847.16	20.470000	1,317,838.13	618,990.97	0.24
		Base		10.855204	698,847.16	20.470000	1,317,838.13	618,990.97	0.24
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	47,204.000	8.594024	405,672.31	3.040000	143,500.16	-262,172.15	0.03
		Base		8.594024	405,672.31	3.040000	143,500.16	-262,172.15	0.03
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,218.000	9.921724	240,284.31	17.540000	424,783.72	184,499.41	0.08
		Base		9.921724	240,284.31	17.540000	424,783.72	184,499.41	0.08
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	26,466.000	7.437135	196,831.22	14.960000	395,931.36	199,100.14	0.07
		Base		7.437135	196,831.22	14.960000	395,931.36	199,100.14	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,371.000	22.798903	624,028.78	28.750000	786,916.25	162,887.47	0.14
		Base		22.798903	624,028.78	28.750000	786,916.25	162,887.47	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,631.000	12.319626	402,001.72	18.940000	618,031.14	216,029.42	0.11
		Base		12.319626	402,001.72	18.940000	618,031.14	216,029.42	0.11
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,695.000	33.610782	1,098,904.51	29.410000	961,559.95	-137,344.56	0.17
		Base		33.610782	1,098,904.51	29.410000	961,559.95	-137,344.56	0.17
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	51,191.000	22.665152	1,160,251.78	25.480000	1,304,346.68	144,094.90	0.24
		Base		22.665152	1,160,251.78	25.480000	1,304,346.68	144,094.90	0.24
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,056.000	46.928120	518,837.30	66.450000	734,671.20	215,833.90	0.13
		Base		46.928120	518,837.30	66.450000	734,671.20	215,833.90	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,616.000	34.967264	685,917.85	30.430000	596,914.88	-89,002.97	0.11
		Base		34.967264	685,917.85	30.430000	596,914.88	-89,002.97	0.11
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,581.000	54.178114	844,149.20	96.230000	1,499,359.63	655,210.43	0.27
		Base		54.178114	844,149.20	96.230000	1,499,359.63	655,210.43	0.27
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,747.000	16.637138	960,744.83	26.280000	1,517,591.16	556,846.33	0.28
		Base		16.637138	960,744.83	26.280000	1,517,591.16	556,846.33	0.28
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,928.000	42.443336	378,934.10	66.280000	591,747.84	212,813.74	0.11
		Base		42.443336	378,934.10	66.280000	591,747.84	212,813.74	0.11
806037107	SCANSOURCE INC COMMON STOCK								
		Local	20,127.000	35.451877	713,539.93	34.210000	688,544.67	-24,995.26	0.13
		Base		35.451877	713,539.93	34.210000	688,544.67	-24,995.26	0.13
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,891.000	31.016023	647,955.73	40.260000	841,071.66	193,115.93	0.15
		Base		31.016023	647,955.73	40.260000	841,071.66	193,115.93	0.15

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808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,900.000	25.680330	588,079.56	25.500000	583,950.00	-4,129.56	0.11
		Base		25.680330	588,079.56	25.500000	583,950.00	-4,129.56	0.11
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,960.000	32.156521	770,470.25	39.280000	941,148.80	170,678.55	0.17
		Base		32.156521	770,470.25	39.280000	941,148.80	170,678.55	0.17
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	39,142.000	13.129553	513,916.97	10.070000	394,159.94	-119,757.03	0.07
		Base		13.129553	513,916.97	10.070000	394,159.94	-119,757.03	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,737.000	11.612476	461,444.96	8.250000	327,830.25	-133,614.71	0.06
		Base		11.612476	461,444.96	8.250000	327,830.25	-133,614.71	0.06
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	41,837.000	15.947496	667,195.39	16.990000	710,810.63	43,615.24	0.13
		Base		15.947496	667,195.39	16.990000	710,810.63	43,615.24	0.13
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,487.000	72.208185	901,663.60	58.780000	733,985.86	-167,677.74	0.13
		Base		72.208185	901,663.60	58.780000	733,985.86	-167,677.74	0.13
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	36,614.000	19.674482	720,361.49	26.250000	961,117.50	240,756.01	0.17
		Base		19.674482	720,361.49	26.250000	961,117.50	240,756.01	0.17
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,347.000	13.486466	1,110,569.98	11.880000	978,282.36	-132,287.62	0.18
		Base		13.486466	1,110,569.98	11.880000	978,282.36	-132,287.62	0.18
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,208.000	19.378436	876,060.32	39.900000	1,803,799.20	927,738.88	0.33
		Base		19.378436	876,060.32	39.900000	1,803,799.20	927,738.88	0.33
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,196.000	19.865220	1,017,019.81	26.600000	1,361,813.60	344,793.79	0.25
		Base		19.865220	1,017,019.81	26.600000	1,361,813.60	344,793.79	0.25

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817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,712.000	26.457076	124,665.74	29.500000	139,004.00	14,338.26	0.03
		Base		26.457076	124,665.74	29.500000	139,004.00	14,338.26	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	17,062.000	44.689220	762,487.48	52.410000	894,219.42	131,731.94	0.16
		Base		44.689220	762,487.48	52.410000	894,219.42	131,731.94	0.16
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,112.000	29.720900	330,258.64	29.660000	329,581.92	-676.72	0.06
		Base		29.720900	330,258.64	29.660000	329,581.92	-676.72	0.06
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	14,820.000	45.497140	674,267.62	57.980000	859,263.60	184,995.98	0.16
		Base		45.497140	674,267.62	57.980000	859,263.60	184,995.98	0.16
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	22,418.000	37.359533	837,526.00	50.190000	1,125,159.42	287,633.42	0.20
		Base		37.359533	837,526.00	50.190000	1,125,159.42	287,633.42	0.20
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	32,210.000	30.117810	970,094.66	43.880000	1,413,374.80	443,280.14	0.26
		Base		30.117810	970,094.66	43.880000	1,413,374.80	443,280.14	0.26
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,301.000	15.091678	230,917.76	3.870000	59,214.87	-171,702.89	0.01
		Base		15.091678	230,917.76	3.870000	59,214.87	-171,702.89	0.01
830879102	SKYWEST INC COMMON STOCK								
		Local	40,301.000	14.159931	570,659.39	28.230000	1,137,697.23	567,037.84	0.21
		Base		14.159931	570,659.39	28.230000	1,137,697.23	567,037.84	0.21
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	38,077.000	13.304360	506,590.11	28.690000	1,092,429.13	585,839.02	0.20
		Base		13.304360	506,590.11	28.690000	1,092,429.13	585,839.02	0.20
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,525.000	16.538252	372,524.12	17.040000	383,826.00	11,301.88	0.07
		Base		16.538252	372,524.12	17.040000	383,826.00	11,301.88	0.07

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838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	62,330.000	27.315320	1,702,563.90	29.680000	1,849,954.40	147,390.50	0.34
		Base		27.315320	1,702,563.90	29.680000	1,849,954.40	147,390.50	0.34
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,122.450	25.859663	494,500.12	32.850000	628,172.48	133,672.36	0.11
		Base		25.859663	494,500.12	32.850000	628,172.48	133,672.36	0.11
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,388.000	21.928378	644,431.17	32.020000	941,003.76	296,572.59	0.17
		Base		21.928378	644,431.17	32.020000	941,003.76	296,572.59	0.17
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,074.000	9.244486	509,130.80	5.310000	292,442.94	-216,687.86	0.05
		Base		9.244486	509,130.80	5.310000	292,442.94	-216,687.86	0.05
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,786.000	46.247158	1,655,000.80	64.700000	2,315,354.20	660,353.40	0.42
		Base		46.247158	1,655,000.80	64.700000	2,315,354.20	660,353.40	0.42
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,160.000	14.971778	241,943.93	16.550000	267,448.00	25,504.07	0.05
		Base		14.971778	241,943.93	16.550000	267,448.00	25,504.07	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,228.000	16.888921	358,518.02	5.380000	114,206.64	-244,311.38	0.02
		Base		16.888921	358,518.02	5.380000	114,206.64	-244,311.38	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,315.000	35.139653	432,744.83	96.720000	1,191,106.80	758,361.97	0.22
		Base		35.139653	432,744.83	96.720000	1,191,106.80	758,361.97	0.22
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,486.000	20.658924	319,924.09	44.810000	693,927.66	374,003.57	0.13
		Base		20.658924	319,924.09	44.810000	693,927.66	374,003.57	0.13
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	10,043.000	44.015774	442,050.42	84.190000	845,520.17	403,469.75	0.15
		Base		44.015774	442,050.42	84.190000	845,520.17	403,469.75	0.15

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858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	23,277.000	9.124100	212,381.68	8.040000	187,147.08	-25,234.60	0.03
		Base		9.124100	212,381.68	8.040000	187,147.08	-25,234.60	0.03
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	14,355.000	43.061743	618,151.32	70.260000	1,008,582.30	390,430.98	0.18
		Base		43.061743	618,151.32	70.260000	1,008,582.30	390,430.98	0.18
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	94,218.000	12.083839	1,138,515.11	17.850000	1,681,791.30	543,276.19	0.31
		Base		12.083839	1,138,515.11	17.850000	1,681,791.30	543,276.19	0.31
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,314.000	20.381763	373,271.60	45.780000	838,414.92	465,143.32	0.15
		Base		20.381763	373,271.60	45.780000	838,414.92	465,143.32	0.15
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	94,952.000	12.255262	1,163,661.67	12.650000	1,201,142.80	37,481.13	0.22
		Base		12.255262	1,163,661.67	12.650000	1,201,142.80	37,481.13	0.22
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,748.000	43.077475	376,841.75	48.680000	425,852.64	49,010.89	0.08
		Base		43.077475	376,841.75	48.680000	425,852.64	49,010.89	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,872.000	35.706218	531,022.87	61.290000	911,504.88	380,482.01	0.17
		Base		35.706218	531,022.87	61.290000	911,504.88	380,482.01	0.17
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,420.000	13.320077	911,359.70	14.300000	978,406.00	67,046.30	0.18
		Base		13.320077	911,359.70	14.300000	978,406.00	67,046.30	0.18
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,318.000	13.731253	690,929.17	6.520000	328,073.36	-362,855.81	0.06
		Base		13.731253	690,929.17	6.520000	328,073.36	-362,855.81	0.06
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,225.000	18.901725	552,402.90	21.630000	632,136.75	79,733.85	0.11
		Base		18.901725	552,402.90	21.630000	632,136.75	79,733.85	0.11

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868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,535.000	19.846288	348,004.66	29.110000	510,443.85	162,439.19	0.09
		Base		19.846288	348,004.66	29.110000	510,443.85	162,439.19	0.09
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	27,131.000	16.350507	443,605.61	21.380000	580,060.78	136,455.17	0.11
		Base		16.350507	443,605.61	21.380000	580,060.78	136,455.17	0.11
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,338.000	41.183575	878,775.12	41.250000	880,192.50	1,417.38	0.16
		Base		41.183575	878,775.12	41.250000	880,192.50	1,417.38	0.16
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,207.000	15.967844	162,983.78	28.470000	290,593.29	127,609.51	0.05
		Base		15.967844	162,983.78	28.470000	290,593.29	127,609.51	0.05
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,412.000	18.905447	574,952.44	29.230000	888,942.76	313,990.32	0.16
		Base		18.905447	574,952.44	29.230000	888,942.76	313,990.32	0.16
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	31,561.000	34.212874	1,079,792.51	41.750000	1,317,671.75	237,879.24	0.24
		Base		34.212874	1,079,792.51	41.750000	1,317,671.75	237,879.24	0.24
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	151,908.000	8.782904	1,334,193.38	6.550000	994,997.40	-339,195.98	0.18
		Base		8.782904	1,334,193.38	6.550000	994,997.40	-339,195.98	0.18
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	51,061.000	11.578915	591,230.99	10.730000	547,884.53	-43,346.46	0.10
		Base		11.578915	591,230.99	10.730000	547,884.53	-43,346.46	0.10
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	38,138.000	33.690610	1,284,892.48	13.180000	502,658.84	-782,233.64	0.09
		Base		33.690610	1,284,892.48	13.180000	502,658.84	-782,233.64	0.09
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	66,532.000	17.998702	1,197,489.64	43.470000	2,892,146.04	1,694,656.40	0.53
		Base		17.998702	1,197,489.64	43.470000	2,892,146.04	1,694,656.40	0.53

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87482X101	TALMER BANCORP INC CL A COMMON STOCK USD1.0								
		Local	49,983.000	15.288891	764,184.66	23.260000	1,162,604.58	398,419.92	0.21
		Base		15.288891	764,184.66	23.260000	1,162,604.58	398,419.92	0.21
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	29,378.000	14.540416	427,168.33	9.290000	272,921.62	-154,246.71	0.05
		Base		14.540416	427,168.33	9.290000	272,921.62	-154,246.71	0.05
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	41,245.000	19.143459	789,571.96	27.080000	1,116,914.60	327,342.64	0.20
		Base		19.143459	789,571.96	27.080000	1,116,914.60	327,342.64	0.20
878155100	TEAM INC COMMON STOCK USD.3								
		Local	23,143.000	28.922138	669,345.05	31.770000	735,253.11	65,908.06	0.13
		Base		28.922138	669,345.05	31.770000	735,253.11	65,908.06	0.13
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,830.000	19.856408	254,757.71	28.350000	363,730.50	108,972.79	0.07
		Base		19.856408	254,757.71	28.350000	363,730.50	108,972.79	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,853.000	43.961859	609,003.63	64.730000	896,704.69	287,701.06	0.16
		Base		43.961859	609,003.63	64.730000	896,704.69	287,701.06	0.16
88157K101	TESCO CORP COMMON STOCK								
		Local	36,288.000	12.107722	439,365.02	6.810000	247,121.28	-192,243.74	0.04
		Base		12.107722	439,365.02	6.810000	247,121.28	-192,243.74	0.04
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	70,895.000	10.119122	717,395.13	6.050000	428,914.75	-288,480.38	0.08
		Base		10.119122	717,395.13	6.050000	428,914.75	-288,480.38	0.08
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	45,432.000	23.718607	1,077,583.74	35.300000	1,603,749.60	526,165.86	0.29
		Base		23.718607	1,077,583.74	35.300000	1,603,749.60	526,165.86	0.29
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	36,130.000	19.744613	713,372.88	33.540000	1,211,800.20	498,427.32	0.22
		Base		19.744613	713,372.88	33.540000	1,211,800.20	498,427.32	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
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	36,001.000	36.390752	1,310,103.48	52.520000	1,890,772.52	580,669.04	0.34
		Base		36.390752	1,310,103.48	52.520000	1,890,772.52	580,669.04	0.34
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	36,913.000	18.726454	691,249.61	3.270000	120,705.51	-570,544.10	0.02
		Base		18.726454	691,249.61	3.270000	120,705.51	-570,544.10	0.02
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	29,825.000	18.089137	539,508.51	9.850000	293,776.25	-245,732.26	0.05
		Base		18.089137	539,508.51	9.850000	293,776.25	-245,732.26	0.05
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	34,293.000	22.655696	776,931.78	9.190000	315,152.67	-461,779.11	0.06
		Base		22.655696	776,931.78	9.190000	315,152.67	-461,779.11	0.06
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,662.000	43.075550	416,195.96	73.930000	714,311.66	298,115.70	0.13
		Base		43.075550	416,195.96	73.930000	714,311.66	298,115.70	0.13
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	30,163.000	29.048657	876,194.65	34.120000	1,029,161.56	152,966.91	0.19
		Base		29.048657	876,194.65	34.120000	1,029,161.56	152,966.91	0.19
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,462.000	19.608267	381,616.10	18.840000	366,664.08	-14,952.02	0.07
		Base		19.608267	381,616.10	18.840000	366,664.08	-14,952.02	0.07
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	23,003.000	43.232672	994,481.16	61.940000	1,424,805.82	430,324.66	0.26
		Base		43.232672	994,481.16	61.940000	1,424,805.82	430,324.66	0.26
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,300.000	17.359033	578,055.81	21.850000	727,605.00	149,549.19	0.13
		Base		17.359033	578,055.81	21.850000	727,605.00	149,549.19	0.13
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,893.000	5.526317	413,882.46	7.140000	534,736.02	120,853.56	0.10
		Base		5.526317	413,882.46	7.140000	534,736.02	120,853.56	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
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	34,932.000	8.093452	282,720.48	6.670000	232,996.44	-49,724.04	0.04
		Base		8.093452	282,720.48	6.670000	232,996.44	-49,724.04	0.04
902104108	II VI INC COMMON STOCK								
		Local	41,607.000	21.452881	892,590.04	21.190000	881,652.33	-10,937.71	0.16
		Base		21.452881	892,590.04	21.190000	881,652.33	-10,937.71	0.16
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	32,985.000	45.333222	1,495,316.34	60.800000	2,005,488.00	510,171.66	0.36
		Base		45.333222	1,495,316.34	60.800000	2,005,488.00	510,171.66	0.36
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	10,843.000	43.697159	473,808.30	53.020000	574,895.86	101,087.56	0.10
		Base		43.697159	473,808.30	53.020000	574,895.86	101,087.56	0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,806.000	49.501670	485,413.38	63.050000	618,268.30	132,854.92	0.11
		Base		49.501670	485,413.38	63.050000	618,268.30	132,854.92	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	49,801.000	31.264942	1,557,025.39	39.250000	1,954,689.25	397,663.86	0.36
		Base		31.264942	1,557,025.39	39.250000	1,954,689.25	397,663.86	0.36
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	20,948.000	25.755890	539,534.39	25.010000	523,909.48	-15,624.91	0.10
		Base		25.755890	539,534.39	25.010000	523,909.48	-15,624.91	0.10
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,753.000	29.673737	348,755.43	26.030000	305,930.59	-42,824.84	0.06
		Base		29.673737	348,755.43	26.030000	305,930.59	-42,824.84	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	11,991.000	67.759782	812,507.54	128.390000	1,539,524.49	727,016.95	0.28
		Base		67.759782	812,507.54	128.390000	1,539,524.49	727,016.95	0.28
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,328.000	23.936072	965,293.90	17.090000	689,205.52	-276,088.38	0.13
		Base		23.936072	965,293.90	17.090000	689,205.52	-276,088.38	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
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,137.000	14.704229	810,747.10	20.980000	1,156,774.26	346,027.16	0.21
		Base		14.704229	810,747.10	20.980000	1,156,774.26	346,027.16	0.21
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	52,440.000	28.499177	1,494,496.83	39.400000	2,066,136.00	571,639.17	0.38
		Base		28.499177	1,494,496.83	39.400000	2,066,136.00	571,639.17	0.38
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,699.000	22.520474	376,069.40	43.210000	721,563.79	345,494.39	0.13
		Base		22.520474	376,069.40	43.210000	721,563.79	345,494.39	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	14,057.000	23.225725	326,484.01	15.750000	221,397.75	-105,086.26	0.04
		Base		23.225725	326,484.01	15.750000	221,397.75	-105,086.26	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,817.000	45.355075	808,091.38	60.170000	1,072,048.89	263,957.51	0.19
		Base		45.355075	808,091.38	60.170000	1,072,048.89	263,957.51	0.19
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,318.000	29.157217	330,001.38	74.030000	837,871.54	507,870.16	0.15
		Base		29.157217	330,001.38	74.030000	837,871.54	507,870.16	0.15
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,921.000	37.297545	593,814.22	109.150000	1,737,777.15	1,143,962.93	0.32
		Base		37.297545	593,814.22	109.150000	1,737,777.15	1,143,962.93	0.32
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,616.000	42.283317	406,596.38	61.590000	592,249.44	185,653.06	0.11
		Base		42.283317	406,596.38	61.590000	592,249.44	185,653.06	0.11
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,253.000	15.987089	403,721.95	24.780000	625,769.34	222,047.39	0.11
		Base		15.987089	403,721.95	24.780000	625,769.34	222,047.39	0.11
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	16,611.000	14.256814	236,819.93	2.280000	37,873.08	-198,946.85	0.01
		Base		14.256814	236,819.93	2.280000	37,873.08	-198,946.85	0.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		22,794.000	Local	19.568449	446,043.23	22.710000	517,651.74	71,608.51	0.09
			Base	19.568449	446,043.23	22.710000	517,651.74	71,608.51	0.09
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		17,073.000	Local	46.928346	801,207.65	44.860000	765,894.78	-35,312.87	0.14
			Base	46.928346	801,207.65	44.860000	765,894.78	-35,312.87	0.14
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		15,629.000	Local	8.193446	128,055.37	3.070000	47,981.03	-80,074.34	0.01
			Base	8.193446	128,055.37	3.070000	47,981.03	-80,074.34	0.01
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		23,403.000	Local	12.416679	290,587.54	18.230000	426,636.69	136,049.15	0.08
			Base	12.416679	290,587.54	18.230000	426,636.69	136,049.15	0.08
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		13,623.000	Local	29.883475	407,102.58	48.170000	656,219.91	249,117.33	0.12
			Base	29.883475	407,102.58	48.170000	656,219.91	249,117.33	0.12
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		31,248.000	Local	36.607210	1,143,902.10	19.670000	614,648.16	-529,253.94	0.11
			Base	36.607210	1,143,902.10	19.670000	614,648.16	-529,253.94	0.11
92335C106	VERA BRADLEY INC COMMON STOCK								
		15,925.000	Local	17.178163	273,562.24	14.960000	238,238.00	-35,324.24	0.04
			Base	17.178163	273,562.24	14.960000	238,238.00	-35,324.24	0.04
923454102	VERITIV CORP COMMON STOCK USD.01								
		6,400.000	Local	40.253381	257,621.64	51.300000	328,320.00	70,698.36	0.06
			Base	40.253381	257,621.64	51.300000	328,320.00	70,698.36	0.06
92552R406	VIAD CORP COMMON STOCK USD1.5								
		15,882.000	Local	22.642849	359,613.73	35.760000	567,940.32	208,326.59	0.10
			Base	22.642849	359,613.73	35.760000	567,940.32	208,326.59	0.10
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		182,352.000	Local	6.298852	1,148,608.24	7.780000	1,418,698.56	270,090.32	0.26
			Base	6.298852	1,148,608.24	7.780000	1,418,698.56	270,090.32	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,934.000	11.911362	154,061.55	10.910000	141,109.94	-12,951.61	0.03
		Base		11.911362	154,061.55	10.910000	141,109.94	-12,951.61	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,357.000	24.259144	518,102.53	26.230000	560,194.11	42,091.58	0.10
		Base		24.259144	518,102.53	26.230000	560,194.11	42,091.58	0.10
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,688.000	107.070452	501,946.28	91.200000	427,545.60	-74,400.68	0.08
		Base		107.070452	501,946.28	91.200000	427,545.60	-74,400.68	0.08
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	19,033.000	41.698321	793,644.15	27.720000	527,594.76	-266,049.39	0.10
		Base		41.698321	793,644.15	27.720000	527,594.76	-266,049.39	0.10
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	10,445.000	50.952112	532,194.81	118.350000	1,236,165.75	703,970.94	0.22
		Base		50.952112	532,194.81	118.350000	1,236,165.75	703,970.94	0.22
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	50,580.000	13.942500	705,211.65	13.950000	705,591.00	379.35	0.13
		Base		13.942500	705,211.65	13.950000	705,591.00	379.35	0.13
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,415.000	40.752521	1,157,982.88	61.790000	1,755,762.85	597,779.97	0.32
		Base		40.752521	1,157,982.88	61.790000	1,755,762.85	597,779.97	0.32
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,304.000	19.705959	419,815.74	26.500000	564,556.00	144,740.26	0.10
		Base		19.705959	419,815.74	26.500000	564,556.00	144,740.26	0.10
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,849.000	39.590384	865,010.30	64.400000	1,407,075.60	542,065.30	0.26
		Base		39.590384	865,010.30	64.400000	1,407,075.60	542,065.30	0.26
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,999.000	46.719044	934,334.16	50.840000	1,016,749.16	82,415.00	0.18
		Base		46.719044	934,334.16	50.840000	1,016,749.16	82,415.00	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
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	21,090.000	12.918176	272,444.34	24.070000	507,636.30	235,191.96	0.09
		Base		12.918176	272,444.34	24.070000	507,636.30	235,191.96	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	40,416.000	38.582518	1,559,351.03	55.580000	2,246,321.28	686,970.25	0.41
		Base		38.582518	1,559,351.03	55.580000	2,246,321.28	686,970.25	0.41
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	78,076.000	20.832652	1,626,530.16	23.910000	1,866,797.16	240,267.00	0.34
		Base		20.832652	1,626,530.16	23.910000	1,866,797.16	240,267.00	0.34
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	6,566.000	64.743093	425,103.15	48.110000	315,890.26	-109,212.89	0.06
		Base		64.743093	425,103.15	48.110000	315,890.26	-109,212.89	0.06
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,789.000	16.382800	471,644.43	20.770000	597,947.53	126,303.10	0.11
		Base		16.382800	471,644.43	20.770000	597,947.53	126,303.10	0.11
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	18,704.000	10.642803	199,062.98	18.640000	348,642.56	149,579.58	0.06
		Base		10.642803	199,062.98	18.640000	348,642.56	149,579.58	0.06
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	25,373.000	22.523519	571,489.24	38.120000	967,218.76	395,729.52	0.18
		Base		22.523519	571,489.24	38.120000	967,218.76	395,729.52	0.18
989817101	ZUMIEZ INC COMMON STOCK								
		Local	14,796.000	25.570670	378,343.64	16.700000	247,093.20	-131,250.44	0.04
		Base		25.570670	378,343.64	16.700000	247,093.20	-131,250.44	0.04
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	68,479.000	8.681799	594,520.91	11.170000	764,910.43	170,389.52	0.14
		Base		8.681799	594,520.91	11.170000	764,910.43	170,389.52	0.14
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,464.000	26.682532	946,269.31	44.910000	1,592,688.24	646,418.93	0.29
		Base		26.682532	946,269.31	44.910000	1,592,688.24	646,418.93	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
G3323L100	FABRINET COMMON STOCK USD.01								
		24,026.000	Local	20.696508	497,254.30	38.820000	932,689.32	435,435.02	0.17
			Base	20.696508	497,254.30	38.820000	932,689.32	435,435.02	0.17
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
		44,450.000	Local	13.842609	615,303.96	13.810000	613,854.50	-1,449.46	0.11
			Base	13.842609	615,303.96	13.810000	613,854.50	-1,449.46	0.11
US DOLLAR Total									
		19,311,132.240	Local		432,825,335.58		542,740,900.17	109,915,564.59	98.65
			Base		432,825,335.58		542,740,900.17	109,915,564.59	98.65
EQUITY Total									
		19,311,132.240	Base		432,825,335.58		542,740,900.17	109,915,564.59	98.65

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Holdings

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

As of: *August 31, 2016*

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		26,726,157.710	Base	440,240,361.05		550,155,925.64	109,915,564.59	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	10,931,198.040	1.000000	10,931,198.04	1.000000	10,931,198.04	0.00	0.55
		Base		1.000000	10,931,198.04	1.000000	10,931,198.04	0.00	0.55
US DOLLAR Total									
		Local	10,931,198.040		10,931,198.04		10,931,198.04	0.00	0.55
		Base			10,931,198.04		10,931,198.04	0.00	0.55
CASH Total									
		Base	10,931,198.040		10,931,198.04		10,931,198.04	0.00	0.55
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.0401	25 Sep 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.313000	5,015,650.00	15,650.00	0.25
		Base		100.000000	5,000,000.00	100.313000	5,015,650.00	15,650.00	0.25
82124LLW0	SHEFFIELD RECEIVABLE					1.0	30 Nov 2016		
		Local	15,000,000.000	99.750000	14,962,500.00	99.750000	14,962,500.00	0.00	0.75
		Base		99.750000	14,962,500.00	99.750000	14,962,500.00	0.00	0.75
US DOLLAR Total									
		Local	20,000,000.000		19,962,500.00		19,978,150.00	15,650.00	1.01
		Base			19,962,500.00		19,978,150.00	15,650.00	1.01
CASH EQUIVALENT Total									
		Base	20,000,000.000		19,962,500.00		19,978,150.00	15,650.00	1.01
EQUITY									
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
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	657,864.940	1.000000	657,864.94	1.000000	657,864.94	0.00	0.03
		Base		1.000000	657,864.94	1.000000	657,864.94	0.00	0.03
US DOLLAR Total									
		Local	657,864.940		657,864.94		657,864.94	0.00	0.03
		Base			657,864.94		657,864.94	0.00	0.03
EQUITY Total									
		Base	657,864.940		657,864.94		657,864.94	0.00	0.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
		Local	5,000,000.000	99.901985	4,995,099.26	109.073500	5,453,675.00	458,575.74	0.28
		Base		99.901985	4,995,099.26	109.073500	5,453,675.00	458,575.74	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.686979	4,984,348.97	126.453200	6,322,660.00	1,338,311.03	0.32
		Base		99.686979	4,984,348.97	126.453200	6,322,660.00	1,338,311.03	0.32
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	10,000,000.000	102.259000	10,225,900.00	103.128000	10,312,800.00	86,900.00	0.52
		Base		102.259000	10,225,900.00	103.128000	10,312,800.00	86,900.00	0.52
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.924669	3,970,007.11	109.276800	4,341,567.26	371,560.15	0.22
		Base		99.924669	3,970,007.11	109.276800	4,341,567.26	371,560.15	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	107.809882	5,390,494.10	110.102000	5,505,100.00	114,605.90	0.28
		Base		107.809882	5,390,494.10	110.102000	5,505,100.00	114,605.90	0.28
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.736388	4,986,819.42	152.594100	7,629,705.00	2,642,885.58	0.38
		Base		99.736388	4,986,819.42	152.594100	7,629,705.00	2,642,885.58	0.38

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0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.1966	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.539700	7,037,779.00	37,779.00	0.36
		Base		100.000000	7,000,000.00	100.539700	7,037,779.00	37,779.00	0.36
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.924380	2,997,731.41	125.381800	3,761,454.00	763,722.59	0.19
		Base		99.924380	2,997,731.41	125.381800	3,761,454.00	763,722.59	0.19
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	108.141292	5,407,064.58	112.046100	5,602,305.00	195,240.42	0.28
		Base		108.141292	5,407,064.58	112.046100	5,602,305.00	195,240.42	0.28
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.1565	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.143300	7,010,031.00	10,031.00	0.35
		Base		100.000000	7,000,000.00	100.143300	7,010,031.00	10,031.00	0.35
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.117	06 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	99.816300	9,981,630.00	-18,370.00	0.50
		Base		100.000000	10,000,000.00	99.816300	9,981,630.00	-18,370.00	0.50
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					1.4165	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.530000	7,037,100.00	37,100.00	0.35
		Base		100.000000	7,000,000.00	100.530000	7,037,100.00	37,100.00	0.35
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	99.747000	14,962,050.00	-11,850.00	0.75
		Base		99.826000	14,973,900.00	99.747000	14,962,050.00	-11,850.00	0.75
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.1201	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	99.987000	6,999,090.00	-910.00	0.35
		Base		100.000000	7,000,000.00	99.987000	6,999,090.00	-910.00	0.35
06406HDE6	BANK OF NY MELLON CORP SR UNSECURED 08/20 VAR					1.67411	17 Aug 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	101.951000	3,058,530.00	58,530.00	0.15
		Base		100.000000	3,000,000.00	101.951000	3,058,530.00	58,530.00	0.15
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.989246	4,999,462.29	100.418600	5,020,930.00	21,467.71	0.25
		Base		99.989246	4,999,462.29	100.418600	5,020,930.00	21,467.71	0.25

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084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.910486	2,997,314.59	106.115000	3,183,450.00	186,135.41	0.16
		Base		99.910486	2,997,314.59	106.115000	3,183,450.00	186,135.41	0.16
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.394930	4,584,701.43	110.786130	4,600,947.98	16,246.55	0.23
	Original Face:	Base	4,153,000.000	110.394930	4,584,701.43	110.786130	4,600,947.98	16,246.55	0.23
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.742135	5,137,106.75	112.013950	5,600,697.50	463,590.75	0.28
	Original Face:	Base	5,000,000.000	102.742135	5,137,106.75	112.013950	5,600,697.50	463,590.75	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.540481	3,383,835.87	108.987700	3,596,594.10	212,758.23	0.18
	Original Face:	Base	3,300,000.000	102.540481	3,383,835.87	108.987700	3,596,594.10	212,758.23	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,654,541.580	99.998507	4,654,472.09	100.335400	4,670,152.91	15,680.82	0.24
	Original Face:	Base	5,900,000.000	99.998507	4,654,472.09	100.335400	4,670,152.91	15,680.82	0.24
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	3,626,783.160	99.996255	3,626,647.34	99.923120	3,623,994.89	-2,652.45	0.18
	Original Face:	Base	10,000,000.000	99.996255	3,626,647.34	99.923120	3,623,994.89	-2,652.45	0.18
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.769966	5,238,498.29	108.262550	5,413,127.50	174,629.21	0.27
	Original Face:	Base	5,000,000.000	104.769966	5,238,498.29	108.262550	5,413,127.50	174,629.21	0.27
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,466,620.770	100.201916	4,475,639.57	99.970320	4,465,295.08	-10,344.49	0.23
	Original Face:	Base	9,500,000.000	100.201916	4,475,639.57	99.970320	4,465,295.08	-10,344.49	0.23
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	3,294,703.630	99.998864	3,294,666.21	99.778690	3,287,412.12	-7,254.09	0.17
	Original Face:	Base	5,250,000.000	99.998864	3,294,666.21	99.778690	3,287,412.12	-7,254.09	0.17
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,708,171.710	99.998925	1,708,153.35	100.168440	1,711,048.95	2,895.60	0.09
	Original Face:	Base	2,500,000.000	99.998925	1,708,153.35	100.168440	1,711,048.95	2,895.60	0.09

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126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.736328	7,978,906.24	101.169000	8,093,520.00	114,613.76	0.41
		Base		99.736328	7,978,906.24	101.169000	8,093,520.00	114,613.76	0.41
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.965844	4,498,462.97	100.963040	4,543,336.80	44,873.83	0.23
Original Face:		Base	4,500,000.000	99.965844	4,498,462.97	100.963040	4,543,336.80	44,873.83	0.23
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.17765	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	98.872930	6,921,105.10	-78,894.90	0.35
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	98.872930	6,921,105.10	-78,894.90	0.35
14042E5W6	CAPITAL ONE NA SR UNSECURED 08/18 VAR					1.95411	17 Aug 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.673800	5,033,690.00	33,690.00	0.25
		Base		100.000000	5,000,000.00	100.673800	5,033,690.00	33,690.00	0.25
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.874140	2,996,224.20	104.704500	3,141,135.00	144,910.80	0.16
		Base		99.874140	2,996,224.20	104.704500	3,141,135.00	144,910.80	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.2113	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	97.926500	3,917,060.00	-82,940.00	0.20
		Base		100.000000	4,000,000.00	97.926500	3,917,060.00	-82,940.00	0.20
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	104.294000	10,429,400.00	429,400.00	0.53
		Base		100.000000	10,000,000.00	104.294000	10,429,400.00	429,400.00	0.53
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	106.458100	2,129,162.00	129,162.00	0.11
		Base		100.000000	2,000,000.00	106.458100	2,129,162.00	129,162.00	0.11
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	726,489.390	99.449202	722,487.90	99.869810	725,543.57	3,055.67	0.04
Original Face:		Base	1,175,000.000	99.449202	722,487.90	99.869810	725,543.57	3,055.67	0.04
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.851291	5,142,564.55	106.278600	5,313,930.00	171,365.45	0.27
Original Face:		Base	5,000,000.000	102.851291	5,142,564.55	106.278600	5,313,930.00	171,365.45	0.27

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.726761	9,972,676.11	122.302500	12,230,250.00	2,257,573.89	0.62
		Base		99.726761	9,972,676.11	122.302500	12,230,250.00	2,257,573.89	0.62
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.836924	4,991,846.20	109.390600	5,469,530.00	477,683.80	0.28
		Base		99.836924	4,991,846.20	109.390600	5,469,530.00	477,683.80	0.28
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.787098	5,589,354.90	110.870100	5,543,505.00	-45,849.90	0.28
Original Face:		Base	5,000,000.000	111.787098	5,589,354.90	110.870100	5,543,505.00	-45,849.90	0.28
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.4691	03 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.335800	5,016,790.00	16,790.00	0.25
		Base		100.000000	5,000,000.00	100.335800	5,016,790.00	16,790.00	0.25
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.898997	2,996,969.92	102.722000	3,081,660.00	84,690.08	0.16
		Base		99.898997	2,996,969.92	102.722000	3,081,660.00	84,690.08	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.842762	2,995,282.86	101.098500	3,032,955.00	37,672.14	0.15
		Base		99.842762	2,995,282.86	101.098500	3,032,955.00	37,672.14	0.15
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					0.9811	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.976000	9,997,600.00	-2,400.00	0.50
		Base		100.000000	10,000,000.00	99.976000	9,997,600.00	-2,400.00	0.50
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.990736	4,999,536.78	107.272900	5,363,645.00	364,108.22	0.27
		Base		99.990736	4,999,536.78	107.272900	5,363,645.00	364,108.22	0.27
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.948732	4,997,436.62	108.439600	5,421,980.00	424,543.38	0.27
		Base		99.948732	4,997,436.62	108.439600	5,421,980.00	424,543.38	0.27
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.752486	4,987,624.30	109.348300	5,467,415.00	479,790.70	0.28
		Base		99.752486	4,987,624.30	109.348300	5,467,415.00	479,790.70	0.28

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30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.683908	25 Aug 2045		
		Local	5,695,000.000	102.131875	5,816,410.27	102.989900	5,865,274.81	48,864.54	0.30
Original Face:		Base	5,695,000.000	102.131875	5,816,410.27	102.989900	5,865,274.81	48,864.54	0.30
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	154,753.650	100.184500	155,039.17	113.248397	175,256.03	20,216.86	0.01
Original Face:		Base	5,000,000.000	100.184500	155,039.17	113.248397	175,256.03	20,216.86	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	355,873.800	100.000000	355,873.80	102.440160	364,557.69	8,683.89	0.02
Original Face:		Base	15,000,000.000	100.000000	355,873.80	102.440160	364,557.69	8,683.89	0.02
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	380,422.340	100.253521	381,386.79	102.820131	391,150.75	9,763.96	0.02
Original Face:		Base	16,453,008.000	100.253521	381,386.79	102.820131	391,150.75	9,763.96	0.02
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,177,604.800	104.926534	7,531,211.91	102.387688	7,348,983.61	-182,228.30	0.37
Original Face:		Base	10,000,000.000	104.926534	7,531,211.91	102.387688	7,348,983.61	-182,228.30	0.37
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,362,863.040	103.415128	1,409,406.56	107.596709	1,466,395.78	56,989.22	0.07
Original Face:		Base	5,085,000.000	103.415128	1,409,406.56	107.596709	1,466,395.78	56,989.22	0.07
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	5,092,331.920	102.938790	5,241,984.85	105.461988	5,370,474.48	128,489.63	0.27
Original Face:		Base	11,186,424.000	102.938790	5,241,984.85	105.461988	5,370,474.48	128,489.63	0.27
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	4,069,506.210	102.235111	4,160,464.18	103.482133	4,211,211.83	50,747.65	0.21
Original Face:		Base	5,300,000.000	102.235111	4,160,464.18	103.482133	4,211,211.83	50,747.65	0.21
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	5,061,325.430	103.935744	5,260,526.22	105.071000	5,317,985.24	57,459.02	0.27
Original Face:		Base	7,000,000.000	103.935744	5,260,526.22	105.071000	5,317,985.24	57,459.02	0.27
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	4,200.300	99.857629	4,194.32	103.172170	4,333.54	139.22	0.00
Original Face:		Base	3,000,000.000	99.857629	4,194.32	103.172170	4,333.54	139.22	0.00

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312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,415,549.310	105.157155	2,540,122.93	113.313276	2,737,138.06	197,015.13	0.14
	Original Face:	Base	10,300,000.000	105.157155	2,540,122.93	113.313276	2,737,138.06	197,015.13	0.14
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	129,680.850	99.844557	129,479.27	102.860031	133,389.76	3,910.49	0.01
	Original Face:	Base	5,000,000.000	99.844557	129,479.27	102.860031	133,389.76	3,910.49	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,114,525.200	99.556703	1,109,584.54	112.351635	1,252,187.28	142,602.74	0.06
	Original Face:	Base	14,598,876.000	99.556703	1,109,584.54	112.351635	1,252,187.28	142,602.74	0.06
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	932,220.340	99.546522	927,992.93	112.293347	1,046,821.42	118,828.49	0.05
	Original Face:	Base	11,774,977.000	99.546522	927,992.93	112.293347	1,046,821.42	118,828.49	0.05
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	387,357.490	99.479398	385,340.90	111.585685	432,235.51	46,894.61	0.02
	Original Face:	Base	3,598,890.000	99.479398	385,340.90	111.585685	432,235.51	46,894.61	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	413,011.550	99.582704	411,288.07	111.823559	461,844.21	50,556.14	0.02
	Original Face:	Base	6,241,535.000	99.582704	411,288.07	111.823559	461,844.21	50,556.14	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	203,255.210	99.990421	203,235.74	102.440160	208,214.96	4,979.22	0.01
	Original Face:	Base	5,489,657.000	99.990421	203,235.74	102.440160	208,214.96	4,979.22	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	535,440.350	100.260395	536,834.61	113.684275	608,711.48	71,876.87	0.03
	Original Face:	Base	5,000,000.000	100.260395	536,834.61	113.684275	608,711.48	71,876.87	0.03
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	347,208.950	100.991247	350,650.65	112.615167	391,009.94	40,359.29	0.02
	Original Face:	Base	5,000,000.000	100.991247	350,650.65	112.615167	391,009.94	40,359.29	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	453,227.950	100.672545	456,276.11	112.912180	511,749.56	55,473.45	0.03
	Original Face:	Base	5,000,000.000	100.672545	456,276.11	112.912180	511,749.56	55,473.45	0.03

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31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.64	01 Jan 2037		
		Local	2,445,447.660	104.142976	2,546,761.98	105.815315	2,587,658.14	40,896.16	0.13
Original Face:		Base	6,000,000.000	104.142976	2,546,761.98	105.815315	2,587,658.14	40,896.16	0.13
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.64	01 Oct 2036		
		Local	1,873,722.150	104.091196	1,950,379.79	106.088899	1,987,811.20	37,431.41	0.10
Original Face:		Base	5,000,000.000	104.091196	1,950,379.79	106.088899	1,987,811.20	37,431.41	0.10
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,632,157.700	104.039715	5,859,680.82	103.802757	5,846,334.97	-13,345.85	0.29
Original Face:		Base	10,000,000.000	104.039715	5,859,680.82	103.802757	5,846,334.97	-13,345.85	0.29
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,841,380.300	103.970462	6,073,310.11	103.707073	6,057,924.53	-15,385.58	0.31
Original Face:		Base	10,000,000.000	103.970462	6,073,310.11	103.707073	6,057,924.53	-15,385.58	0.31
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,149,860.510	103.002368	4,274,454.58	104.881983	4,352,455.99	78,001.41	0.22
Original Face:		Base	5,920,907.000	103.002368	4,274,454.58	104.881983	4,352,455.99	78,001.41	0.22
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	7,065,410.500	103.819227	7,335,254.56	104.873351	7,409,732.75	74,478.19	0.37
Original Face:		Base	10,000,000.000	103.819227	7,335,254.56	104.873351	7,409,732.75	74,478.19	0.37
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,583,935.700	104.651063	4,797,137.46	106.767000	4,894,130.63	96,993.17	0.25
Original Face:		Base	5,000,000.000	104.651063	4,797,137.46	106.767000	4,894,130.63	96,993.17	0.25
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,923,015.510	111.876218	6,626,445.73	110.622000	6,552,158.22	-74,287.51	0.33
Original Face:		Base	7,231,153.000	111.876218	6,626,445.73	110.622000	6,552,158.22	-74,287.51	0.33
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,734,165.130	101.433016	6,830,666.78	104.168510	7,014,879.48	184,212.70	0.35
Original Face:		Base	8,000,000.000	101.433016	6,830,666.78	104.168510	7,014,879.48	184,212.70	0.35
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	114.717867	5,735,893.34	124.980200	6,249,010.00	513,116.66	0.32
		Base		114.717867	5,735,893.34	124.980200	6,249,010.00	513,116.66	0.32

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31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.613756	5,030,687.82	103.637700	5,181,885.00	151,197.18	0.26
		Base		100.613756	5,030,687.82	103.637700	5,181,885.00	151,197.18	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	116.630564	5,831,528.22	126.195000	6,309,750.00	478,221.78	0.32
		Base		116.630564	5,831,528.22	126.195000	6,309,750.00	478,221.78	0.32
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	100.273246	10,027,324.56	100.329800	10,032,980.00	5,655.44	0.51
		Base		100.273246	10,027,324.56	100.329800	10,032,980.00	5,655.44	0.51
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.494651	5,074,732.56	101.747600	5,087,380.00	12,647.44	0.26
		Base		101.494651	5,074,732.56	101.747600	5,087,380.00	12,647.44	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.090787	5,054,539.36	101.653700	5,082,685.00	28,145.64	0.26
		Base		101.090787	5,054,539.36	101.653700	5,082,685.00	28,145.64	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	109.313162	5,465,658.08	110.229100	5,511,455.00	45,796.92	0.28
		Base		109.313162	5,465,658.08	110.229100	5,511,455.00	45,796.92	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	108.409667	5,973,372.63	109.583400	6,038,045.34	64,672.71	0.30
		Base		108.409667	5,973,372.63	109.583400	6,038,045.34	64,672.71	0.30
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,053,516.020	105.030185	2,156,811.67	106.842470	2,194,027.24	37,215.57	0.11
	Original Face:	Base	3,000,000.000	105.030185	2,156,811.67	106.842470	2,194,027.24	37,215.57	0.11
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.59511	25 Mar 2052		
		Local	714,455.970	109.857629	784,884.39	112.671140	804,985.69	20,101.30	0.04
	Original Face:	Base	4,261,779.000	109.857629	784,884.39	112.671140	804,985.69	20,101.30	0.04
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,840,926.880	106.009187	4,071,735.36	106.750600	4,100,212.49	28,477.13	0.21
	Original Face:	Base	6,000,000.000	106.009187	4,071,735.36	106.750600	4,100,212.49	28,477.13	0.21

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3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.149491	5,107,474.57	105.632000	5,281,600.00	174,125.43	0.27
Original Face:		Base	5,000,000.000	102.149491	5,107,474.57	105.632000	5,281,600.00	174,125.43	0.27
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,719,593.650	105.030264	2,856,396.38	105.856320	2,878,861.76	22,465.38	0.15
Original Face:		Base	5,000,000.000	105.030264	2,856,396.38	105.856320	2,878,861.76	22,465.38	0.15
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,417,718.330	110.768048	4,893,420.34	108.196160	4,779,801.59	-113,618.75	0.24
Original Face:		Base	5,469,245.000	110.768048	4,893,420.34	108.196160	4,779,801.59	-113,618.75	0.24
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	3,196,230.300	100.571018	3,214,481.34	100.665470	3,217,500.25	3,018.91	0.16
Original Face:		Base	10,000,000.000	100.571018	3,214,481.34	100.665470	3,217,500.25	3,018.91	0.16
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,171,175.500	102.362334	3,246,089.25	100.644560	3,191,615.63	-54,473.62	0.16
Original Face:		Base	5,000,000.000	102.362334	3,246,089.25	100.644560	3,191,615.63	-54,473.62	0.16
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,613,836.600	99.913452	3,610,708.89	103.160140	3,728,038.90	117,330.01	0.19
Original Face:		Base	6,000,000.000	99.913452	3,610,708.89	103.160140	3,728,038.90	117,330.01	0.19
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,289,762.600	99.198736	3,263,402.93	102.949400	3,386,790.86	123,387.93	0.17
Original Face:		Base	5,000,000.000	99.198736	3,263,402.93	102.949400	3,386,790.86	123,387.93	0.17
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.87439	25 Apr 2038		
		Local	3,157,901.500	99.832500	3,152,612.00	99.533920	3,143,183.15	-9,428.85	0.16
Original Face:		Base	5,000,000.000	99.832500	3,152,612.00	99.533920	3,143,183.15	-9,428.85	0.16
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,289,135.550	106.748876	3,511,115.24	107.130240	3,523,658.81	12,543.57	0.18
Original Face:		Base	5,000,000.000	106.748876	3,511,115.24	107.130240	3,523,658.81	12,543.57	0.18
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,461,164.200	104.224555	1,522,891.89	106.892330	1,561,872.46	38,980.57	0.08
Original Face:		Base	1,750,000.000	104.224555	1,522,891.89	106.892330	1,561,872.46	38,980.57	0.08

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3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.376754	3,409,934.17	100.075720	3,654,567.14	244,632.97	0.18
Original Face:		Base	3,651,802.000	93.376754	3,409,934.17	100.075720	3,654,567.14	244,632.97	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	5,506,357.800	102.791088	5,660,045.07	102.618350	5,650,533.52	-9,511.55	0.29
Original Face:		Base	8,500,000.000	102.791088	5,660,045.07	102.618350	5,650,533.52	-9,511.55	0.29
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,551,456.350	103.147186	3,663,227.30	102.864780	3,653,197.76	-10,029.54	0.18
Original Face:		Base	5,000,000.000	103.147186	3,663,227.30	102.864780	3,653,197.76	-10,029.54	0.18
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,744,019.550	106.188492	3,975,717.90	105.708780	3,957,757.39	-17,960.51	0.20
Original Face:		Base	5,000,000.000	106.188492	3,975,717.90	105.708780	3,957,757.39	-17,960.51	0.20
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,276,599.650	102.933378	3,372,714.70	104.116290	3,411,473.99	38,759.29	0.17
Original Face:		Base	5,000,000.000	102.933378	3,372,714.70	104.116290	3,411,473.99	38,759.29	0.17
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,216,138.250	101.282606	4,270,214.69	103.807370	4,376,662.23	106,447.54	0.22
Original Face:		Base	5,000,000.000	101.282606	4,270,214.69	103.807370	4,376,662.23	106,447.54	0.22
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,852,885.330	108.119327	7,409,293.49	109.629010	7,512,750.34	103,456.85	0.38
Original Face:		Base	8,346,000.000	108.119327	7,409,293.49	109.629010	7,512,750.34	103,456.85	0.38
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,487,853.900	102.386599	3,571,094.99	103.740710	3,618,324.40	47,229.41	0.18
Original Face:		Base	5,000,000.000	102.386599	3,571,094.99	103.740710	3,618,324.40	47,229.41	0.18
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	4,248,513.600	102.787363	4,366,935.08	103.913710	4,414,788.10	47,853.02	0.22
Original Face:		Base	6,000,000.000	102.787363	4,366,935.08	103.913710	4,414,788.10	47,853.02	0.22
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,064,199.370	104.298908	8,410,871.85	107.616000	8,678,368.79	267,496.94	0.44
Original Face:		Base	9,284,523.000	104.298908	8,410,871.85	107.616000	8,678,368.79	267,496.94	0.44

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3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	3,195,529.400	101.574963	3,245,857.80	100.786800	3,220,671.83	-25,185.97	0.16
Original Face:		Base	5,000,000.000	101.574963	3,245,857.80	100.786800	3,220,671.83	-25,185.97	0.16
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.72131	25 May 2018		
		Local	7,984,283.600	100.128975	7,994,581.29	99.758550	7,965,005.55	-29,575.74	0.40
Original Face:		Base	10,000,000.000	100.128975	7,994,581.29	99.758550	7,965,005.55	-29,575.74	0.40
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.646259	10,975,218.24	103.005070	11,013,583.29	38,365.05	0.56
Original Face:		Base	10,692,273.000	102.646259	10,975,218.24	103.005070	11,013,583.29	38,365.05	0.56
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	9,394,649.220	105.702892	9,930,415.94	105.436480	9,905,387.45	-25,028.49	0.50
Original Face:		Base	11,000,000.000	105.702892	9,930,415.94	105.436480	9,905,387.45	-25,028.49	0.50
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	2,041,142.280	104.679332	2,136,654.11	105.643660	2,156,337.41	19,683.30	0.11
Original Face:		Base	2,304,044.000	104.679332	2,136,654.11	105.643660	2,156,337.41	19,683.30	0.11
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,758,273.600	105.189786	7,109,013.55	105.880160	7,155,670.90	46,657.35	0.36
Original Face:		Base	6,976,000.000	105.189786	7,109,013.55	105.880160	7,155,670.90	46,657.35	0.36
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	458,063.300	99.838946	457,325.57	111.308074	509,861.44	52,535.87	0.03
Original Face:		Base	6,625,000.000	99.838946	457,325.57	111.308074	509,861.44	52,535.87	0.03
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	140,451.500	99.997067	140,447.38	102.515844	143,985.04	3,537.66	0.01
Original Face:		Base	5,000,000.000	99.997067	140,447.38	102.515844	143,985.04	3,537.66	0.01
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	432,248.940	99.923974	431,920.32	113.885701	492,269.74	60,349.42	0.02
Original Face:		Base	6,000,000.000	99.923974	431,920.32	113.885701	492,269.74	60,349.42	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,711,669.950	102.884848	2,789,897.51	105.407510	2,858,303.77	68,406.26	0.14
Original Face:		Base	5,000,000.000	102.884848	2,789,897.51	105.407510	2,858,303.77	68,406.26	0.14

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3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	30,889.650	102.272023	31,591.47	99.970370	30,880.50	-710.97	0.00
Original Face:		Base	5,000,000.000	102.272023	31,591.47	99.970370	30,880.50	-710.97	0.00
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	105.199635	5,259,981.77	110.375080	5,518,754.00	258,772.23	0.28
Original Face:		Base	5,000,000.000	105.199635	5,259,981.77	110.375080	5,518,754.00	258,772.23	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,642,263.350	104.716923	1,719,727.65	106.164980	1,743,508.56	23,780.91	0.09
Original Face:		Base	7,703,000.000	104.716923	1,719,727.65	106.164980	1,743,508.56	23,780.91	0.09
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,456,744.750	103.135302	1,502,418.10	102.142300	1,487,952.59	-14,465.51	0.08
Original Face:		Base	10,316,000.000	103.135302	1,502,418.10	102.142300	1,487,952.59	-14,465.51	0.08
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,199,506.200	103.531237	2,277,175.98	107.804770	2,371,172.60	93,996.62	0.12
Original Face:		Base	10,000,000.000	103.531237	2,277,175.98	107.804770	2,371,172.60	93,996.62	0.12
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	3,851,891.400	103.328374	3,980,096.77	104.334370	4,018,846.63	38,749.86	0.20
Original Face:		Base	10,000,000.000	103.328374	3,980,096.77	104.334370	4,018,846.63	38,749.86	0.20
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	5,470,605.270	102.934627	5,631,147.11	101.979550	5,578,898.64	-52,248.47	0.28
Original Face:		Base	13,000,000.000	102.934627	5,631,147.11	101.979550	5,578,898.64	-52,248.47	0.28
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,620,696.700	107.623051	2,820,473.75	108.065960	2,832,081.05	11,607.30	0.14
Original Face:		Base	5,000,000.000	107.623051	2,820,473.75	108.065960	2,832,081.05	11,607.30	0.14
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	6,005,686.880	105.324419	6,325,454.79	108.172110	6,496,478.22	171,023.43	0.33
Original Face:		Base	8,000,000.000	105.324419	6,325,454.79	108.172110	6,496,478.22	171,023.43	0.33
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,671,179.150	102.525450	3,763,892.95	102.385710	3,758,762.84	-5,130.11	0.19
Original Face:		Base	5,000,000.000	102.525450	3,763,892.95	102.385710	3,758,762.84	-5,130.11	0.19

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	3,322,162.950	104.315603	3,465,534.33	102.867390	3,417,422.32	-48,112.01	0.17
Original Face:		Base	5,000,000.000	104.315603	3,465,534.33	102.867390	3,417,422.32	-48,112.01	0.17
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,237,127.850	100.975049	3,268,691.42	103.322550	3,344,683.04	75,991.62	0.17
Original Face:		Base	5,000,000.000	100.975049	3,268,691.42	103.322550	3,344,683.04	75,991.62	0.17
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,450,675.350	104.533674	3,607,117.72	105.396620	3,636,895.19	29,777.47	0.18
Original Face:		Base	5,000,000.000	104.533674	3,607,117.72	105.396620	3,636,895.19	29,777.47	0.18
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.742071	6,326,602.08	104.354430	6,553,458.20	226,856.12	0.33
Original Face:		Base	6,280,000.000	100.742071	6,326,602.08	104.354430	6,553,458.20	226,856.12	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	6,304,145.200	105.984833	6,681,437.79	106.561110	6,717,767.10	36,329.31	0.34
Original Face:		Base	8,090,000.000	105.984833	6,681,437.79	106.561110	6,717,767.10	36,329.31	0.34
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,372,508.210	105.597976	2,505,320.66	106.103710	2,517,319.23	11,998.57	0.13
Original Face:		Base	3,000,000.000	105.597976	2,505,320.66	106.103710	2,517,319.23	11,998.57	0.13
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,568,002.700	105.359593	3,759,233.11	106.572650	3,802,515.03	43,281.92	0.19
Original Face:		Base	5,000,000.000	105.359593	3,759,233.11	106.572650	3,802,515.03	43,281.92	0.19
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,658,046.550	102.051864	3,733,104.70	102.987040	3,767,313.86	34,209.16	0.19
Original Face:		Base	5,000,000.000	102.051864	3,733,104.70	102.987040	3,767,313.86	34,209.16	0.19
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	695,278.720	101.158054	703,330.42	103.084930	716,727.58	13,397.16	0.04
Original Face:		Base	1,000,000.000	101.158054	703,330.42	103.084930	716,727.58	13,397.16	0.04
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	7,022,844.900	102.950553	7,230,057.67	105.069260	7,378,851.17	148,793.50	0.37
Original Face:		Base	10,000,000.000	102.950553	7,230,057.67	105.069260	7,378,851.17	148,793.50	0.37

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,701,492.050	102.242666	3,784,504.16	104.364970	3,863,061.07	78,556.91	0.19
Original Face:		Base	5,000,000.000	102.242666	3,784,504.16	104.364970	3,863,061.07	78,556.91	0.19
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,445,474.000	102.367454	3,527,044.00	102.724050	3,539,330.43	12,286.43	0.18
Original Face:		Base	5,000,000.000	102.367454	3,527,044.00	102.724050	3,539,330.43	12,286.43	0.18
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	3,458,194.310	103.630792	3,583,754.16	101.633130	3,514,671.12	-69,083.04	0.18
Original Face:		Base	6,185,000.000	103.630792	3,583,754.16	101.633130	3,514,671.12	-69,083.04	0.18
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	4,129,085.160	103.335818	4,266,823.92	103.095760	4,256,911.73	-9,912.19	0.21
Original Face:		Base	6,000,000.000	103.335818	4,266,823.92	103.095760	4,256,911.73	-9,912.19	0.21
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.689015	1,761,576.22	110.255660	1,968,038.17	206,461.95	0.10
Original Face:		Base	1,784,977.000	98.689015	1,761,576.22	110.255660	1,968,038.17	206,461.95	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,879,400.200	101.660421	6,993,627.21	103.024450	7,087,464.22	93,837.01	0.36
Original Face:		Base	10,000,000.000	101.660421	6,993,627.21	103.024450	7,087,464.22	93,837.01	0.36
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,324,549.340	102.882581	4,449,207.99	105.780830	4,574,544.19	125,336.20	0.23
Original Face:		Base	5,183,921.000	102.882581	4,449,207.99	105.780830	4,574,544.19	125,336.20	0.23
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,525,158.600	103.079461	3,633,714.50	102.972730	3,629,952.05	-3,762.45	0.18
Original Face:		Base	5,000,000.000	103.079461	3,633,714.50	102.972730	3,629,952.05	-3,762.45	0.18
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,362,545.300	101.592735	3,416,101.75	102.853380	3,458,491.50	42,389.75	0.17
Original Face:		Base	5,000,000.000	101.592735	3,416,101.75	102.853380	3,458,491.50	42,389.75	0.17
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	7,485,779.400	103.101832	7,717,975.70	103.604420	7,755,598.33	37,622.63	0.39
Original Face:		Base	10,000,000.000	103.101832	7,717,975.70	103.604420	7,755,598.33	37,622.63	0.39

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3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.754282	5,287,714.08	106.586290	5,329,314.50	41,600.42	0.27
Original Face:		Base	5,000,000.000	105.754282	5,287,714.08	106.586290	5,329,314.50	41,600.42	0.27
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,697,406.980	105.052170	2,833,684.56	105.707180	2,851,352.85	17,668.29	0.14
Original Face:		Base	3,000,000.000	105.052170	2,833,684.56	105.707180	2,851,352.85	17,668.29	0.14
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,299,711.000	103.944353	4,469,306.76	103.086480	4,432,420.72	-36,886.04	0.22
Original Face:		Base	5,000,000.000	103.944353	4,469,306.76	103.086480	4,432,420.72	-36,886.04	0.22
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,336,074.970	104.795673	2,448,105.49	106.153250	2,479,819.50	31,714.01	0.13
Original Face:		Base	2,579,263.000	104.795673	2,448,105.49	106.153250	2,479,819.50	31,714.01	0.13
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,299,179.750	102.974410	4,427,054.98	103.378790	4,444,440.01	17,385.03	0.22
Original Face:		Base	5,000,000.000	102.974410	4,427,054.98	103.378790	4,444,440.01	17,385.03	0.22
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	4,620,546.700	103.332361	4,774,520.01	102.997070	4,759,027.72	-15,492.29	0.24
Original Face:		Base	5,000,000.000	103.332361	4,774,520.01	102.997070	4,759,027.72	-15,492.29	0.24
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.687838	1,993,756.75	105.194800	2,103,896.00	110,139.25	0.11
		Base		99.687838	1,993,756.75	105.194800	2,103,896.00	110,139.25	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.935	01 Nov 2020		
		Local	4,085,000.000	100.512670	4,105,942.56	100.143213	4,090,850.25	-15,092.31	0.21
Original Face:		Base	4,085,000.000	100.512670	4,105,942.56	100.143213	4,090,850.25	-15,092.31	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	103.400059	1,959,431.12	103.203049	1,955,697.78	-3,733.34	0.10
Original Face:		Base	1,895,000.000	103.400059	1,959,431.12	103.203049	1,955,697.78	-3,733.34	0.10
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	4,133,711.400	104.774744	4,331,085.52	107.480003	4,442,913.14	111,827.62	0.22
Original Face:		Base	10,000,000.000	104.774744	4,331,085.52	107.480003	4,442,913.14	111,827.62	0.22

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,671,646.530	103.550901	2,766,514.06	105.846211	2,827,836.62	61,322.56	0.14
Original Face:		Base	7,000,000.000	103.550901	2,766,514.06	105.846211	2,827,836.62	61,322.56	0.14
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.812	01 Nov 2035		
		Local	1,711,810.950	104.004067	1,780,353.00	105.647606	1,808,487.29	28,134.29	0.09
Original Face:		Base	5,000,000.000	104.004067	1,780,353.00	105.647606	1,808,487.29	28,134.29	0.09
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	7,132,359.400	106.642212	7,606,105.86	109.722900	7,825,831.57	219,725.71	0.39
Original Face:		Base	20,000,000.000	106.642212	7,606,105.86	109.722900	7,825,831.57	219,725.71	0.39
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.8	01 May 2036		
		Local	1,884,738.050	104.158651	1,963,117.73	105.291376	1,984,466.63	21,348.90	0.10
Original Face:		Base	5,000,000.000	104.158651	1,963,117.73	105.291376	1,984,466.63	21,348.90	0.10
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					5.834	01 Oct 2037		
		Local	902,596.120	107.726360	972,333.95	103.304331	932,420.88	-39,913.07	0.05
Original Face:		Base	4,000,000.000	107.726360	972,333.95	103.304331	932,420.88	-39,913.07	0.05
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,745,920.240	105.458421	5,004,972.56	108.540909	5,151,264.97	146,292.41	0.26
Original Face:		Base	8,000,000.000	105.458421	5,004,972.56	108.540909	5,151,264.97	146,292.41	0.26
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,469,126.050	109.564941	4,896,595.31	110.801133	4,951,842.30	55,246.99	0.25
Original Face:		Base	5,000,000.000	109.564941	4,896,595.31	110.801133	4,951,842.30	55,246.99	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.404	01 Aug 2037		
		Local	670,182.800	108.049665	724,130.27	104.675555	701,517.57	-22,612.70	0.04
Original Face:		Base	5,000,000.000	108.049665	724,130.27	104.675555	701,517.57	-22,612.70	0.04
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.705	01 Apr 2023		
		Local	4,497,623.660	105.704091	4,754,172.20	105.413000	4,741,080.03	-13,092.17	0.24
Original Face:		Base	4,950,000.000	105.704091	4,754,172.20	105.413000	4,741,080.03	-13,092.17	0.24
3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,124,486.920	103.939317	6,365,749.86	103.463000	6,336,577.90	-29,171.96	0.32
Original Face:		Base	6,575,000.000	103.939317	6,365,749.86	103.463000	6,336,577.90	-29,171.96	0.32

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,433,289.160	103.250325	3,544,882.21	104.882443	3,600,917.55	56,035.34	0.18
Original Face:		Base	6,000,000.000	103.250325	3,544,882.21	104.882443	3,600,917.55	56,035.34	0.18
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	5,208,599.000	105.798532	5,510,621.28	105.601000	5,500,332.63	-10,288.65	0.28
Original Face:		Base	10,000,000.000	105.798532	5,510,621.28	105.601000	5,500,332.63	-10,288.65	0.28
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,211,336.000	100.837218	3,238,221.89	103.413979	3,320,970.34	82,748.45	0.17
Original Face:		Base	5,000,000.000	100.837218	3,238,221.89	103.413979	3,320,970.34	82,748.45	0.17
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,117,174.900	104.311776	9,510,287.06	107.686151	9,817,934.73	307,647.67	0.50
Original Face:		Base	10,000,000.000	104.311776	9,510,287.06	107.686151	9,817,934.73	307,647.67	0.50
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,555,560.660	105.477052	4,805,071.08	106.421000	4,848,073.21	43,002.13	0.24
Original Face:		Base	6,000,000.000	105.477052	4,805,071.08	106.421000	4,848,073.21	43,002.13	0.24
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	6,073,335.180	105.689003	6,418,847.43	106.594000	6,473,810.90	54,963.47	0.33
Original Face:		Base	6,750,000.000	105.689003	6,418,847.43	106.594000	6,473,810.90	54,963.47	0.33
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,901,494.310	98.956770	4,850,360.46	105.179000	5,155,342.70	304,982.24	0.26
Original Face:		Base	4,920,000.000	98.956770	4,850,360.46	105.179000	5,155,342.70	304,982.24	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,811,551.630	101.702523	4,893,469.38	103.673000	4,988,279.92	94,810.54	0.25
Original Face:		Base	8,125,000.000	101.702523	4,893,469.38	103.673000	4,988,279.92	94,810.54	0.25
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,119,851.260	101.590396	4,185,373.21	102.954377	4,241,567.20	56,193.99	0.21
Original Face:		Base	5,948,304.000	101.590396	4,185,373.21	102.954377	4,241,567.20	56,193.99	0.21
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,426,327.920	102.828602	4,551,531.13	107.424551	4,754,962.89	203,431.76	0.24
Original Face:		Base	6,000,000.000	102.828602	4,551,531.13	107.424551	4,754,962.89	203,431.76	0.24

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3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,509,696.990	105.624275	8,988,305.74	108.627594	9,243,879.10	255,573.36	0.47
Original Face:		Base	11,523,254.000	105.624275	8,988,305.74	108.627594	9,243,879.10	255,573.36	0.47
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	0.030	200.000000	0.06	100.000000	0.03	-0.03	0.00
		Base		200.000000	0.06	100.000000	0.03	-0.03	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	630,193.700	101.095731	637,098.93	102.133280	643,637.50	6,538.57	0.03
Original Face:		Base	5,000,000.000	101.095731	637,098.93	102.133280	643,637.50	6,538.57	0.03
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	804,636.100	101.315395	815,220.24	101.833320	819,387.65	4,167.41	0.04
Original Face:		Base	5,000,000.000	101.315395	815,220.24	101.833320	819,387.65	4,167.41	0.04
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	450,178.600	101.587079	457,323.29	102.414980	461,050.32	3,727.03	0.02
Original Face:		Base	5,000,000.000	101.587079	457,323.29	102.414980	461,050.32	3,727.03	0.02
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	2,111,111.170	102.938043	2,173,136.53	102.226950	2,158,124.56	-15,011.97	0.11
Original Face:		Base	10,127,769.000	102.938043	2,173,136.53	102.226950	2,158,124.56	-15,011.97	0.11
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	105,100.550	99.858783	104,952.13	104.635470	109,972.45	5,020.32	0.01
Original Face:		Base	5,000,000.000	99.858783	104,952.13	104.635470	109,972.45	5,020.32	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	160,873.920	101.708673	163,622.73	102.891420	165,525.46	1,902.73	0.01
Original Face:		Base	760,000.000	101.708673	163,622.73	102.891420	165,525.46	1,902.73	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,795,483.660	119.818840	6,944,081.29	119.896820	6,948,600.61	4,519.32	0.35
Original Face:		Base	41,000,000.000	119.818840	6,944,081.29	119.896820	6,948,600.61	4,519.32	0.35
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	444,320.150	101.826906	452,437.46	116.289370	516,697.10	64,259.64	0.03
Original Face:		Base	5,000,000.000	101.826906	452,437.46	116.289370	516,697.10	64,259.64	0.03

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31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02282	25 Sep 2039		
		Local	1,252,846.700	105.804118	1,325,563.40	115.324150	1,444,834.81	119,271.41	0.07
Original Face:		Base	5,000,000.000	105.804118	1,325,563.40	115.324150	1,444,834.81	119,271.41	0.07
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	420,460.200	102.427022	430,664.86	103.007770	433,106.68	2,441.82	0.02
Original Face:		Base	6,000,000.000	102.427022	430,664.86	103.007770	433,106.68	2,441.82	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	202,819.900	101.971034	206,817.55	102.474230	207,838.13	1,020.58	0.01
Original Face:		Base	5,000,000.000	101.971034	206,817.55	102.474230	207,838.13	1,020.58	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56748	25 Aug 2039		
		Local	3,131,106.700	103.116915	3,228,700.64	112.992140	3,537,904.47	309,203.83	0.18
Original Face:		Base	10,000,000.000	103.116915	3,228,700.64	112.992140	3,537,904.47	309,203.83	0.18
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	937,875.720	103.121968	967,155.90	101.972390	956,374.29	-10,781.61	0.05
Original Face:		Base	6,000,000.000	103.121968	967,155.90	101.972390	956,374.29	-10,781.61	0.05
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.328848	4,966,442.41	104.138390	5,206,919.50	240,477.09	0.26
Original Face:		Base	5,000,000.000	99.328848	4,966,442.41	104.138390	5,206,919.50	240,477.09	0.26
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	1,035,975.650	103.285559	1,070,013.24	102.114490	1,057,881.25	-12,131.99	0.05
Original Face:		Base	5,000,000.000	103.285559	1,070,013.24	102.114490	1,057,881.25	-12,131.99	0.05
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.07059	25 Oct 2040		
		Local	1,741,740.200	109.566438	1,908,362.70	115.161720	2,005,817.97	97,455.27	0.10
Original Face:		Base	5,000,000.000	109.566438	1,908,362.70	115.161720	2,005,817.97	97,455.27	0.10
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	127,378.100	100.073961	127,472.31	102.686684	130,800.35	3,328.04	0.01
Original Face:		Base	10,000,000.000	100.073961	127,472.31	102.686684	130,800.35	3,328.04	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,114,058.930	99.561876	2,104,796.73	113.220587	2,393,549.93	288,753.20	0.12
Original Face:		Base	11,959,998.000	99.561876	2,104,796.73	113.220587	2,393,549.93	288,753.20	0.12

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	301,626.100	100.351409	302,686.04	103.286421	311,538.80	8,852.76	0.02
	Original Face:	Base	10,000,000.000	100.351409	302,686.04	103.286421	311,538.80	8,852.76	0.02
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	148,138.790	102.546558	151,911.23	103.058679	152,669.88	758.65	0.01
	Original Face:	Base	3,640,000.000	102.546558	151,911.23	103.058679	152,669.88	758.65	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	216,123.680	100.527166	217,263.01	103.426376	223,528.89	6,265.88	0.01
	Original Face:	Base	4,300,000.000	100.527166	217,263.01	103.426376	223,528.89	6,265.88	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	422,610.250	99.234969	419,377.15	111.018950	469,177.46	49,800.31	0.02
	Original Face:	Base	5,000,000.000	99.234969	419,377.15	111.018950	469,177.46	49,800.31	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	341,906.310	100.741993	344,443.23	113.394265	387,702.15	43,258.92	0.02
	Original Face:	Base	6,500,000.000	100.741993	344,443.23	113.394265	387,702.15	43,258.92	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	721,179.120	100.175712	722,446.32	113.724802	820,159.53	97,713.21	0.04
	Original Face:	Base	8,000,000.000	100.175712	722,446.32	113.724802	820,159.53	97,713.21	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	435,981.390	100.574318	438,485.31	113.190548	493,489.72	55,004.41	0.02
	Original Face:	Base	5,457,127.000	100.574318	438,485.31	113.190548	493,489.72	55,004.41	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	467,380.600	100.643897	470,390.05	113.739768	531,597.61	61,207.56	0.03
	Original Face:	Base	5,000,000.000	100.643897	470,390.05	113.739768	531,597.61	61,207.56	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,430,327.470	101.181215	1,447,222.71	113.705585	1,626,362.22	179,139.51	0.08
	Original Face:	Base	10,547,657.000	101.181215	1,447,222.71	113.705585	1,626,362.22	179,139.51	0.08
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,634,057.950	100.663875	1,644,906.06	114.938835	1,878,167.17	233,261.11	0.09
	Original Face:	Base	17,500,000.000	100.663875	1,644,906.06	114.938835	1,878,167.17	233,261.11	0.09

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31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	633,706.940	104.091510	659,635.12	113.194428	717,320.95	57,685.83	0.04
	Original Face:	Base	9,397,749.000	104.091510	659,635.12	113.194428	717,320.95	57,685.83	0.04
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,015,534.520	106.032736	2,137,126.40	113.641201	2,290,477.64	153,351.24	0.12
	Original Face:	Base	9,100,000.000	106.032736	2,137,126.40	113.641201	2,290,477.64	153,351.24	0.12
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,821,061.840	101.827409	1,854,340.09	106.356713	1,936,821.51	82,481.42	0.10
	Original Face:	Base	7,060,000.000	101.827409	1,854,340.09	106.356713	1,936,821.51	82,481.42	0.10
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,640,703.060	104.143359	1,708,683.27	106.222621	1,742,797.79	34,114.52	0.09
	Original Face:	Base	6,000,000.000	104.143359	1,708,683.27	106.222621	1,742,797.79	34,114.52	0.09
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,653,747.100	104.857669	2,782,657.36	108.152694	2,870,098.98	87,441.62	0.14
	Original Face:	Base	5,000,000.000	104.857669	2,782,657.36	108.152694	2,870,098.98	87,441.62	0.14
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,363,921.550	101.609343	3,418,058.59	103.670449	3,487,392.57	69,333.98	0.18
	Original Face:	Base	5,000,000.000	101.609343	3,418,058.59	103.670449	3,487,392.57	69,333.98	0.18
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	843,798.970	101.764996	858,691.99	105.320831	888,696.09	30,004.10	0.04
	Original Face:	Base	7,000,000.000	101.764996	858,691.99	105.320831	888,696.09	30,004.10	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,240,454.730	107.384105	2,405,892.27	108.030000	2,420,363.24	14,470.97	0.12
	Original Face:	Base	6,100,000.000	107.384105	2,405,892.27	108.030000	2,420,363.24	14,470.97	0.12
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,265,590.850	103.537003	3,381,094.89	106.226269	3,468,915.32	87,820.43	0.17
	Original Face:	Base	5,000,000.000	103.537003	3,381,094.89	106.226269	3,468,915.32	87,820.43	0.17
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,186,801.290	105.002818	5,446,287.52	108.188108	5,611,502.18	165,214.66	0.28
	Original Face:	Base	7,899,440.000	105.002818	5,446,287.52	108.188108	5,611,502.18	165,214.66	0.28

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31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,582,015.840	107.596430	6,006,049.78	109.980568	6,139,132.73	133,082.95	0.31
Original Face:		Base	8,000,000.000	107.596430	6,006,049.78	109.980568	6,139,132.73	133,082.95	0.31
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.863	01 Feb 2037		
		Local	1,329,676.550	103.687899	1,378,713.68	105.684556	1,405,262.76	26,549.08	0.07
Original Face:		Base	5,000,000.000	103.687899	1,378,713.68	105.684556	1,405,262.76	26,549.08	0.07
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	923,748.490	107.582877	993,795.20	110.478959	1,020,547.72	26,752.52	0.05
Original Face:		Base	3,262,241.000	107.582877	993,795.20	110.478959	1,020,547.72	26,752.52	0.05
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.621	01 Jan 2037		
		Local	1,982,728.460	103.681160	2,055,715.86	105.940691	2,100,516.23	44,800.37	0.11
Original Face:		Base	6,271,091.000	103.681160	2,055,715.86	105.940691	2,100,516.23	44,800.37	0.11
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,784,563.280	104.413850	2,907,469.72	105.664134	2,942,284.68	34,814.96	0.15
Original Face:		Base	12,000,000.000	104.413850	2,907,469.72	105.664134	2,942,284.68	34,814.96	0.15
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.947690	14,992,153.54	100.233600	15,035,040.00	42,886.46	0.76
		Base		99.947690	14,992,153.54	100.233600	15,035,040.00	42,886.46	0.76
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.612226	4,980,611.31	138.907900	6,945,395.00	1,964,783.69	0.35
		Base		99.612226	4,980,611.31	138.907900	6,945,395.00	1,964,783.69	0.35
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.994261	9,999,426.10	101.211200	10,121,120.00	121,693.90	0.51
		Base		99.994261	9,999,426.10	101.211200	10,121,120.00	121,693.90	0.51
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.864677	4,993,233.84	87.250000	4,362,500.00	-630,733.84	0.22
		Base		99.864677	4,993,233.84	87.250000	4,362,500.00	-630,733.84	0.22
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.505622	25 Jul 2022		
		Local	5,000,000.000	98.848030	4,942,401.52	98.201580	4,910,079.00	-32,322.52	0.25
Original Face:		Base	5,000,000.000	98.848030	4,942,401.52	98.201580	4,910,079.00	-32,322.52	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.95765	15 Mar 2020		
		Local	5,000,000.000	99.982497	4,999,124.86	100.057490	5,002,874.50	3,749.64	0.25
Original Face:		Base	5,000,000.000	99.982497	4,999,124.86	100.057490	5,002,874.50	3,749.64	0.25
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	8,707,929.000	112.303507	9,779,309.66	115.291000	10,039,458.42	260,148.76	0.51
Original Face:		Base	8,707,929.000	112.303507	9,779,309.66	115.291000	10,039,458.42	260,148.76	0.51
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	4,727,225.280	110.804171	5,237,962.77	110.416166	5,219,620.91	-18,341.86	0.26
Original Face:		Base	6,000,000.000	110.804171	5,237,962.77	110.416166	5,219,620.91	-18,341.86	0.26
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	386,743.980	101.152377	391,200.73	114.949740	444,561.20	53,360.47	0.02
Original Face:		Base	7,000,000.000	101.152377	391,200.73	114.949740	444,561.20	53,360.47	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	5,856,518.970	106.356089	6,228,764.51	105.652000	6,187,529.42	-41,235.09	0.31
Original Face:		Base	22,821,698.000	106.356089	6,228,764.51	105.652000	6,187,529.42	-41,235.09	0.31
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,368,872.100	103.142237	1,411,885.31	103.870177	1,421,849.87	9,964.56	0.07
Original Face:		Base	5,000,000.000	103.142237	1,411,885.31	103.870177	1,421,849.87	9,964.56	0.07
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	184,950.080	99.924055	184,809.62	101.986574	188,624.25	3,814.63	0.01
Original Face:		Base	7,500,000.000	99.924055	184,809.62	101.986574	188,624.25	3,814.63	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	8,407,440.260	101.591493	8,541,244.11	101.880000	8,565,500.14	24,256.03	0.43
Original Face:		Base	13,640,889.000	101.591493	8,541,244.11	101.880000	8,565,500.14	24,256.03	0.43
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,502,225.500	109.549211	3,836,660.41	108.569278	3,802,340.94	-34,319.47	0.19
Original Face:		Base	5,000,000.000	109.549211	3,836,660.41	108.569278	3,802,340.94	-34,319.47	0.19
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	8,910,318.300	107.263709	9,557,537.89	107.390177	9,568,806.59	11,268.70	0.48
Original Face:		Base	10,000,000.000	107.263709	9,557,537.89	107.390177	9,568,806.59	11,268.70	0.48

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36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,587,114.200	104.542099	3,750,044.47	103.561390	3,714,865.33	-35,179.14	0.19
	Original Face:	Base	14,082,000.000	104.542099	3,750,044.47	103.561390	3,714,865.33	-35,179.14	0.19
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	174,785.050	99.956919	174,709.75	104.437125	182,540.48	7,830.73	0.01
	Original Face:	Base	5,000,000.000	99.956919	174,709.75	104.437125	182,540.48	7,830.73	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	294,872.040	101.080336	298,057.65	115.132963	339,494.92	41,437.27	0.02
	Original Face:	Base	7,322,535.000	101.080336	298,057.65	115.132963	339,494.92	41,437.27	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,170,461.660	106.156741	2,304,091.37	112.915970	2,450,797.84	146,706.47	0.12
	Original Face:	Base	8,800,000.000	106.156741	2,304,091.37	112.915970	2,450,797.84	146,706.47	0.12
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.898419	4,994,920.96	105.208400	5,260,420.00	265,499.04	0.27
		Base		99.898419	4,994,920.96	105.208400	5,260,420.00	265,499.04	0.27
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.964942	4,998,247.12	104.729900	5,236,495.00	238,247.88	0.26
		Base		99.964942	4,998,247.12	104.729900	5,236,495.00	238,247.88	0.26
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.026214	5,001,310.69	100.842500	5,042,125.00	40,814.31	0.25
		Base		100.026214	5,001,310.69	100.842500	5,042,125.00	40,814.31	0.25
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6525	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.652900	10,065,290.00	65,290.00	0.51
		Base		100.000000	10,000,000.00	100.652900	10,065,290.00	65,290.00	0.51
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.980394	4,999,019.72	105.988900	5,299,445.00	300,425.28	0.27
		Base		99.980394	4,999,019.72	105.988900	5,299,445.00	300,425.28	0.27
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.9515	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	100.899700	9,080,973.00	80,973.00	0.46
		Base		100.000000	9,000,000.00	100.899700	9,080,973.00	80,973.00	0.46

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38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	106.339968	1,914,119.42	105.674300	1,902,137.40	-11,982.02	0.10
		Base		106.339968	1,914,119.42	105.674300	1,902,137.40	-11,982.02	0.10
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,335,011.000	107.510913	1,435,282.52	105.557590	1,409,205.44	-26,077.08	0.07
Original Face:		Base	2,500,000.000	107.510913	1,435,282.52	105.557590	1,409,205.44	-26,077.08	0.07
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	5,003,155.600	107.271331	5,366,951.58	105.449080	5,275,781.55	-91,170.03	0.27
Original Face:		Base	8,000,000.000	107.271331	5,366,951.58	105.449080	5,275,781.55	-91,170.03	0.27
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,187,168.800	104.193650	1,236,954.51	103.874140	1,233,161.38	-3,793.13	0.06
Original Face:		Base	10,000,000.000	104.193650	1,236,954.51	103.874140	1,233,161.38	-3,793.13	0.06
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	865,093.370	103.598368	896,222.61	102.960180	890,701.69	-5,520.92	0.04
Original Face:		Base	7,440,000.000	103.598368	896,222.61	102.960180	890,701.69	-5,520.92	0.04
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	579,633.210	103.424119	599,480.54	103.785090	601,572.85	2,092.31	0.03
Original Face:		Base	4,500,000.000	103.424119	599,480.54	103.785090	601,572.85	2,092.31	0.03
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	4,392,346.210	102.729322	4,512,227.47	101.124730	4,441,748.25	-70,479.22	0.22
Original Face:		Base	6,500,000.000	102.729322	4,512,227.47	101.124730	4,441,748.25	-70,479.22	0.22
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	1,262,166.730	105.067344	1,326,125.06	102.590890	1,294,868.08	-31,256.98	0.07
Original Face:		Base	7,600,000.000	105.067344	1,326,125.06	102.590890	1,294,868.08	-31,256.98	0.07
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72986	20 Aug 2034		
		Local	1,503,515.350	108.915592	1,637,562.65	112.855200	1,696,795.26	59,232.61	0.09
Original Face:		Base	5,000,000.000	108.915592	1,637,562.65	112.855200	1,696,795.26	59,232.61	0.09
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11102	20 Apr 2037		
		Local	3,328,358.400	109.992769	3,660,953.58	112.709420	3,751,373.45	90,419.87	0.19
Original Face:		Base	10,000,000.000	109.992769	3,660,953.58	112.709420	3,751,373.45	90,419.87	0.19

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38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.649794	3,368,618.30	101.987920	3,314,607.40	-54,010.90	0.17
Original Face:		Base	3,250,000.000	103.649794	3,368,618.30	101.987920	3,314,607.40	-54,010.90	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.425667	5,221,283.36	101.520020	5,076,001.00	-145,282.36	0.26
Original Face:		Base	5,000,000.000	104.425667	5,221,283.36	101.520020	5,076,001.00	-145,282.36	0.26
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.653717	1,993,074.34	103.082540	2,061,650.80	68,576.46	0.10
Original Face:		Base	2,000,000.000	99.653717	1,993,074.34	103.082540	2,061,650.80	68,576.46	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.861252	5,193,062.60	104.733870	5,236,693.50	43,630.90	0.26
Original Face:		Base	5,000,000.000	103.861252	5,193,062.60	104.733870	5,236,693.50	43,630.90	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,688,927.330	100.279901	2,696,453.66	100.935170	2,714,073.37	17,619.71	0.14
Original Face:		Base	3,000,000.000	100.279901	2,696,453.66	100.935170	2,714,073.37	17,619.71	0.14
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.535730	5,295,214.80	108.261550	5,877,519.55	582,304.75	0.30
Original Face:		Base	5,429,000.000	97.535730	5,295,214.80	108.261550	5,877,519.55	582,304.75	0.30
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	2,227,437.700	102.870450	2,291,375.18	103.091700	2,296,303.39	4,928.21	0.12
Original Face:		Base	5,000,000.000	102.870450	2,291,375.18	103.091700	2,296,303.39	4,928.21	0.12
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,748,244.560	103.378311	2,841,088.80	105.286290	2,893,524.74	52,435.94	0.15
Original Face:		Base	3,000,000.000	103.378311	2,841,088.80	105.286290	2,893,524.74	52,435.94	0.15
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	9,332,976.500	99.878235	9,321,612.20	100.280230	9,359,130.30	37,518.10	0.47
Original Face:		Base	10,000,000.000	99.878235	9,321,612.20	100.280230	9,359,130.30	37,518.10	0.47
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	106.986900	5,349,345.00	364,178.74	0.27
		Base		99.703325	4,985,166.26	106.986900	5,349,345.00	364,178.74	0.27

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438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.946036	4,997,301.80	106.174900	5,308,745.00	311,443.20	0.27
		Base		99.946036	4,997,301.80	106.174900	5,308,745.00	311,443.20	0.27
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	123.993690	12,399,369.04	136.397900	13,639,790.00	1,240,420.96	0.69
		Base		123.993690	12,399,369.04	136.397900	13,639,790.00	1,240,420.96	0.69
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.164705	4,958,235.23	139.686000	6,984,300.00	2,026,064.77	0.35
		Base		99.164705	4,958,235.23	139.686000	6,984,300.00	2,026,064.77	0.35
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.745301	9,974,530.10	101.622000	10,162,200.00	187,669.90	0.51
		Base		99.745301	9,974,530.10	101.622000	10,162,200.00	187,669.90	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.854289	10,985,428.90	110.686230	11,068,623.00	83,194.10	0.56
	Original Face:	Base	10,000,000.000	109.854289	10,985,428.90	110.686230	11,068,623.00	83,194.10	0.56
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,700,465.310	108.027824	6,158,088.65	103.911340	5,923,429.89	-234,658.76	0.30
	Original Face:	Base	5,775,000.000	108.027824	6,158,088.65	103.911340	5,923,429.89	-234,658.76	0.30
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,631,242.710	102.821790	4,761,926.66	102.451870	4,744,794.76	-17,131.90	0.24
	Original Face:	Base	10,000,000.000	102.821790	4,761,926.66	102.451870	4,744,794.76	-17,131.90	0.24
46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.301998	10,030,199.84	102.440740	10,244,074.00	213,874.16	0.52
	Original Face:	Base	10,000,000.000	100.301998	10,030,199.84	102.440740	10,244,074.00	213,874.16	0.52
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.965825	4,898,291.26	129.945400	6,497,270.00	1,598,978.74	0.33
		Base		97.965825	4,898,291.26	129.945400	6,497,270.00	1,598,978.74	0.33
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.5944	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.781600	4,939,080.00	-60,920.00	0.25
		Base		100.000000	5,000,000.00	98.781600	4,939,080.00	-60,920.00	0.25

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487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.901035	4,995,051.73	103.969000	5,198,450.00	203,398.27	0.26
		Base		99.901035	4,995,051.73	103.969000	5,198,450.00	203,398.27	0.26
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.972811	3,499,048.39	100.458300	3,516,040.50	16,992.11	0.18
		Base		99.972811	3,499,048.39	100.458300	3,516,040.50	16,992.11	0.18
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.454300	3,013,629.00	13,629.00	0.15
		Base		100.000000	3,000,000.00	100.454300	3,013,629.00	13,629.00	0.15
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.574721	1,991,494.41	104.650400	2,093,008.00	101,513.59	0.11
		Base		99.574721	1,991,494.41	104.650400	2,093,008.00	101,513.59	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	99.965000	2,998,950.00	2,490.00	0.15
		Base		99.882000	2,996,460.00	99.965000	2,998,950.00	2,490.00	0.15
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.977363	2,999,320.88	105.083100	3,152,493.00	153,172.12	0.16
		Base		99.977363	2,999,320.88	105.083100	3,152,493.00	153,172.12	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.664762	4,983,238.11	132.984500	6,649,225.00	1,665,986.89	0.34
		Base		99.664762	4,983,238.11	132.984500	6,649,225.00	1,665,986.89	0.34
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		Local	5,000,000.000	99.996628	4,999,831.39	99.960410	4,998,020.50	-1,810.89	0.25
Original Face:		Base	5,000,000.000	99.996628	4,999,831.39	99.960410	4,998,020.50	-1,810.89	0.25
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.739419	4,986,970.96	101.196700	5,059,835.00	72,864.04	0.26
		Base		99.739419	4,986,970.96	101.196700	5,059,835.00	72,864.04	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.971432	9,997,143.17	106.895600	10,689,560.00	692,416.83	0.54
		Base		99.971432	9,997,143.17	106.895600	10,689,560.00	692,416.83	0.54

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604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		Local	10,000,000.000	125.342721	12,534,272.13	138.117800	13,811,780.00	1,277,507.87	0.70
		Base		125.342721	12,534,272.13	138.117800	13,811,780.00	1,277,507.87	0.70
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	107.583995	3,335,103.83	111.258900	3,449,025.90	113,922.07	0.17
		Base		107.583995	3,335,103.83	111.258900	3,449,025.90	113,922.07	0.17
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.879728	4,993,986.39	93.151400	4,657,570.00	-336,416.39	0.23
		Base		99.879728	4,993,986.39	93.151400	4,657,570.00	-336,416.39	0.23
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	7,500,000.000	99.980641	7,498,548.05	102.634700	7,697,602.50	199,054.45	0.39
		Base		99.980641	7,498,548.05	102.634700	7,697,602.50	199,054.45	0.39
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.951833	2,998,555.00	106.885600	3,206,568.00	208,013.00	0.16
		Base		99.951833	2,998,555.00	106.885600	3,206,568.00	208,013.00	0.16
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.971734	2,999,152.03	100.845300	3,025,359.00	26,206.97	0.15
		Base		99.971734	2,999,152.03	100.845300	3,025,359.00	26,206.97	0.15
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.588605	7,967,088.42	103.978300	8,318,264.00	351,175.58	0.42
		Base		99.588605	7,967,088.42	103.978300	8,318,264.00	351,175.58	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.956206	4,997,810.28	106.955300	5,347,765.00	349,954.72	0.27
		Base		99.956206	4,997,810.28	106.955300	5,347,765.00	349,954.72	0.27
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	101.535600	4,061,424.00	61,424.00	0.20
		Base		100.000000	4,000,000.00	101.535600	4,061,424.00	61,424.00	0.20
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.870099	4,993,504.97	109.854100	5,492,705.00	499,200.03	0.28
		Base		99.870099	4,993,504.97	109.854100	5,492,705.00	499,200.03	0.28

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71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	123.853618	3,715,608.54	136.218000	4,086,540.00	370,931.46	0.21
		Base		123.853618	3,715,608.54	136.218000	4,086,540.00	370,931.46	0.21
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.543116	4,977,155.79	110.112900	5,505,645.00	528,489.21	0.28
		Base		99.543116	4,977,155.79	110.112900	5,505,645.00	528,489.21	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.838343	2,995,150.29	104.216100	3,126,483.00	131,332.71	0.16
		Base		99.838343	2,995,150.29	104.216100	3,126,483.00	131,332.71	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.943821	9,794,494.42	143.990300	14,111,049.40	4,316,554.98	0.71
		Base		99.943821	9,794,494.42	143.990300	14,111,049.40	4,316,554.98	0.71
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.986218	2,999,586.55	101.636600	3,049,098.00	49,511.45	0.15
		Base		99.986218	2,999,586.55	101.636600	3,049,098.00	49,511.45	0.15
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	101.025530	10,102,552.96	103.056000	10,305,600.00	203,047.04	0.52
		Base		101.025530	10,102,552.96	103.056000	10,305,600.00	203,047.04	0.52
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.186190	3,035,585.71	103.746000	3,112,380.00	76,794.29	0.16
		Base		101.186190	3,035,585.71	103.746000	3,112,380.00	76,794.29	0.16
771196BE1	ROCHE HOLDING INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.796022	5,039,801.08	108.460800	5,423,040.00	383,238.92	0.27
		Base		100.796022	5,039,801.08	108.460800	5,423,040.00	383,238.92	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.625651	3,985,026.05	86.375000	3,455,000.00	-530,026.05	0.17
		Base		99.625651	3,985,026.05	86.375000	3,455,000.00	-530,026.05	0.17
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	125.372400	6,268,620.00	1,268,620.00	0.32
		Base		100.000000	5,000,000.00	125.372400	6,268,620.00	1,268,620.00	0.32

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822582BH4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 VAR					1.266	11 May 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.093700	10,009,370.00	9,370.00	0.50
		Base		100.000000	10,000,000.00	100.093700	10,009,370.00	9,370.00	0.50
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.918356	4,995,917.79	103.319000	5,165,950.00	170,032.21	0.26
		Base		99.918356	4,995,917.79	103.319000	5,165,950.00	170,032.21	0.26
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.981468	3,999,258.70	105.938100	4,237,524.00	238,265.30	0.21
		Base		99.981468	3,999,258.70	105.938100	4,237,524.00	238,265.30	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.984411	4,999,220.55	105.026600	5,251,330.00	252,109.45	0.26
		Base		99.984411	4,999,220.55	105.026600	5,251,330.00	252,109.45	0.26
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.891631	4,994,581.54	104.538500	5,226,925.00	232,343.46	0.26
		Base		99.891631	4,994,581.54	104.538500	5,226,925.00	232,343.46	0.26
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.257	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.963300	9,996,330.00	-3,670.00	0.50
		Base		100.000000	10,000,000.00	99.963300	9,996,330.00	-3,670.00	0.50
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.900085	3,996,003.40	105.236300	4,209,452.00	213,448.60	0.21
		Base		99.900085	3,996,003.40	105.236300	4,209,452.00	213,448.60	0.21
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.479011	5,473,950.55	138.064700	6,903,235.00	1,429,284.45	0.35
		Base		109.479011	5,473,950.55	138.064700	6,903,235.00	1,429,284.45	0.35
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.995759	9,999,575.90	105.562100	10,556,210.00	556,634.10	0.53
		Base		99.995759	9,999,575.90	105.562100	10,556,210.00	556,634.10	0.53
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.801199	4,990,059.94	107.159400	5,357,970.00	367,910.06	0.27
		Base		99.801199	4,990,059.94	107.159400	5,357,970.00	367,910.06	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	99.903844	4,995,192.20	100.527900	5,026,395.00	31,202.80	0.25
		Base		99.903844	4,995,192.20	100.527900	5,026,395.00	31,202.80	0.25
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.693086	2,990,792.58	110.662200	3,319,866.00	329,073.42	0.17
		Base		99.693086	2,990,792.58	110.662200	3,319,866.00	329,073.42	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.990116	9,999,011.60	100.365500	10,036,550.00	37,538.40	0.51
		Base		99.990116	9,999,011.60	100.365500	10,036,550.00	37,538.40	0.51
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.896831	14,984,524.62	100.915000	15,137,250.00	152,725.38	0.76
		Base		99.896831	14,984,524.62	100.915000	15,137,250.00	152,725.38	0.76
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.634547	4,981,727.36	146.283500	7,314,175.00	2,332,447.64	0.37
		Base		99.634547	4,981,727.36	146.283500	7,314,175.00	2,332,447.64	0.37
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	100.378800	10,037,880.00	45,440.75	0.51
		Base		99.924393	9,992,439.25	100.378800	10,037,880.00	45,440.75	0.51
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	102.827500	5,141,375.00	141,375.00	0.26
		Base		100.000000	5,000,000.00	102.827500	5,141,375.00	141,375.00	0.26
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	105.783028	10,578,302.75	107.804700	10,780,470.00	202,167.25	0.54
		Base		105.783028	10,578,302.75	107.804700	10,780,470.00	202,167.25	0.54
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	111.695923	11,169,592.27	121.000000	12,100,000.00	930,407.73	0.61
		Base		111.695923	11,169,592.27	121.000000	12,100,000.00	930,407.73	0.61
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	115.006898	8,625,517.34	129.222700	9,691,702.50	1,066,185.16	0.49
		Base		115.006898	8,625,517.34	129.222700	9,691,702.50	1,066,185.16	0.49

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912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	120.872357	6,043,617.83	134.222700	6,711,135.00	667,517.17	0.34
			Base	120.872357	6,043,617.83	134.222700	6,711,135.00	667,517.17	0.34
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	123.195456	6,159,772.79	137.574200	6,878,710.00	718,937.21	0.35
			Base	123.195456	6,159,772.79	137.574200	6,878,710.00	718,937.21	0.35
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	112.516182	5,625,809.08	135.738300	6,786,915.00	1,161,105.92	0.34
			Base	112.516182	5,625,809.08	135.738300	6,786,915.00	1,161,105.92	0.34
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	132.230506	16,528,813.28	145.320300	18,165,037.50	1,636,224.22	0.92
			Base	132.230506	16,528,813.28	145.320300	18,165,037.50	1,636,224.22	0.92
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	122.450710	15,306,338.70	139.449200	17,431,150.00	2,124,811.30	0.88
			Base	122.450710	15,306,338.70	139.449200	17,431,150.00	2,124,811.30	0.88
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		10,000,000.000	Local	139.449788	13,944,978.75	148.308600	14,830,860.00	885,881.25	0.75
			Base	139.449788	13,944,978.75	148.308600	14,830,860.00	885,881.25	0.75
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	142.113249	17,764,156.14	146.652300	18,331,537.50	567,381.36	0.92
			Base	142.113249	17,764,156.14	146.652300	18,331,537.50	567,381.36	0.92
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	119.732374	11,973,237.37	147.843800	14,784,380.00	2,811,142.63	0.75
			Base	119.732374	11,973,237.37	147.843800	14,784,380.00	2,811,142.63	0.75
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		10,000,000.000	Local	145.584183	14,558,418.27	146.020000	14,602,000.00	43,581.73	0.74
			Base	145.584183	14,558,418.27	146.020000	14,602,000.00	43,581.73	0.74
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		7,500,000.000	Local	134.593048	10,094,478.63	141.566400	10,617,480.00	523,001.37	0.54
			Base	134.593048	10,094,478.63	141.566400	10,617,480.00	523,001.37	0.54

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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
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		7,500,000.000	Local	130.032620	9,752,446.48	139.437500	10,457,812.50	705,366.02	0.53
			Base	130.032620	9,752,446.48	139.437500	10,457,812.50	705,366.02	0.53
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		5,000,000.000	Local	134.566582	6,728,329.11	139.988300	6,999,415.00	271,085.89	0.35
			Base	134.566582	6,728,329.11	139.988300	6,999,415.00	271,085.89	0.35
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		10,000,000.000	Local	141.327922	14,132,792.19	151.453100	15,145,310.00	1,012,517.81	0.76
			Base	141.327922	14,132,792.19	151.453100	15,145,310.00	1,012,517.81	0.76
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		10,000,000.000	Local	152.165434	15,216,543.36	155.570000	15,557,000.00	340,456.64	0.78
			Base	152.165434	15,216,543.36	155.570000	15,557,000.00	340,456.64	0.78
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	121.016625	3,025,415.62	152.460900	3,811,522.50	786,106.88	0.19
			Base	121.016625	3,025,415.62	152.460900	3,811,522.50	786,106.88	0.19
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.895912	4,994,795.60	101.519500	5,075,975.00	81,179.40	0.26
			Base	99.895912	4,994,795.60	101.519500	5,075,975.00	81,179.40	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.836472	4,991,823.61	104.113300	5,205,665.00	213,841.39	0.26
			Base	99.836472	4,991,823.61	104.113300	5,205,665.00	213,841.39	0.26
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		10,000,000.000	Local	100.548885	10,054,888.52	100.548885	10,054,888.52	0.00	0.51
			Base	100.548885	10,054,888.52	100.548885	10,054,888.52	0.00	0.51
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.212435	2,605,310.88	105.656200	2,641,405.00	36,094.12	0.13
			Base	104.212435	2,605,310.88	105.656200	2,641,405.00	36,094.12	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	101.281042	10,128,104.16	106.312500	10,631,250.00	503,145.84	0.54
			Base	101.281042	10,128,104.16	106.312500	10,631,250.00	503,145.84	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
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	102.903896	5,145,194.81	104.625000	5,231,250.00	86,055.19	0.26
			Base	102.903896	5,145,194.81	104.625000	5,231,250.00	86,055.19	0.26
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		0.000	Local	0.000000	-0.03	0.000000	0.00	0.03	0.00
			Base	0.000000	-0.03	0.000000	0.00	0.03	0.00
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	100.410768	5,020,538.39	100.410768	5,020,538.39	0.00	0.25
			Base	100.410768	5,020,538.39	100.410768	5,020,538.39	0.00	0.25
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.572032	4,978,601.61	105.820000	5,291,000.00	312,398.39	0.27
			Base	99.572032	4,978,601.61	105.820000	5,291,000.00	312,398.39	0.27
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	100.515893	10,051,589.33	100.594000	10,059,400.00	7,810.67	0.51
			Base	100.515893	10,051,589.33	100.594000	10,059,400.00	7,810.67	0.51
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	100.857679	10,085,767.90	100.941800	10,094,180.00	8,412.10	0.51
			Base	100.857679	10,085,767.90	100.941800	10,094,180.00	8,412.10	0.51
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		10,000,000.000	Local	101.034604	10,103,460.43	101.114900	10,111,490.00	8,029.57	0.51
			Base	101.034604	10,103,460.43	101.114900	10,111,490.00	8,029.57	0.51
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	105.880912	5,294,045.61	108.820300	5,441,015.00	146,969.39	0.27
			Base	105.880912	5,294,045.61	108.820300	5,441,015.00	146,969.39	0.27
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	101.474379	7,610,578.45	101.554900	7,616,617.50	6,039.05	0.38
			Base	101.474379	7,610,578.45	101.554900	7,616,617.50	6,039.05	0.38
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	101.442658	7,608,199.32	101.535200	7,615,140.00	6,940.68	0.38
			Base	101.442658	7,608,199.32	101.535200	7,615,140.00	6,940.68	0.38

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Base Currency: USD - US DOLLAR

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912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.439987	5,021,999.34	105.863300	5,293,165.00	271,165.66	0.27
			Base	100.439987	5,021,999.34	105.863300	5,293,165.00	271,165.66	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.603271	4,980,163.53	106.054700	5,302,735.00	322,571.47	0.27
			Base	99.603271	4,980,163.53	106.054700	5,302,735.00	322,571.47	0.27
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.155014	5,007,750.72	101.863300	5,093,165.00	85,414.28	0.26
			Base	100.155014	5,007,750.72	101.863300	5,093,165.00	85,414.28	0.26
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	102.589859	5,129,492.95	102.613300	5,130,665.00	1,172.05	0.26
			Base	102.589859	5,129,492.95	102.613300	5,130,665.00	1,172.05	0.26
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	107.120404	5,356,020.20	108.808600	5,440,430.00	84,409.80	0.27
			Base	107.120404	5,356,020.20	108.808600	5,440,430.00	84,409.80	0.27
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	101.783758	5,089,187.88	102.738300	5,136,915.00	47,727.12	0.26
			Base	101.783758	5,089,187.88	102.738300	5,136,915.00	47,727.12	0.26
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.923666	4,996,183.29	101.617200	5,080,860.00	84,676.71	0.26
			Base	99.923666	4,996,183.29	101.617200	5,080,860.00	84,676.71	0.26
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.507133	5,025,356.66	102.437500	5,121,875.00	96,518.34	0.26
			Base	100.507133	5,025,356.66	102.437500	5,121,875.00	96,518.34	0.26
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.553619	4,977,680.95	100.285200	5,014,260.00	36,579.05	0.25
			Base	99.553619	4,977,680.95	100.285200	5,014,260.00	36,579.05	0.25
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.539500	4,976,975.00	101.683600	5,084,180.00	107,205.00	0.26
			Base	99.539500	4,976,975.00	101.683600	5,084,180.00	107,205.00	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	5,000,000.000	99.639770	4,981,988.51	100.199200	5,009,960.00	27,971.49	0.25
		Base		99.639770	4,981,988.51	100.199200	5,009,960.00	27,971.49	0.25
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	99.916801	4,995,840.04	100.039100	5,001,955.00	6,114.96	0.25
		Base		99.916801	4,995,840.04	100.039100	5,001,955.00	6,114.96	0.25
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		Local	5,000,000.000	98.970347	4,948,517.36	101.523400	5,076,170.00	127,652.64	0.26
		Base		98.970347	4,948,517.36	101.523400	5,076,170.00	127,652.64	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		Local	7,500,000.000	99.506747	7,463,006.05	100.093800	7,507,035.00	44,028.95	0.38
		Base		99.506747	7,463,006.05	100.093800	7,507,035.00	44,028.95	0.38
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	104,262.000	102.462450	106,829.40	100.474300	104,756.51	-2,072.89	0.01
Original Face:		Base	100,000.000	102.462450	106,829.40	100.474300	104,756.51	-2,072.89	0.01
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		Local	2,500,000.000	100.009232	2,500,230.81	100.009232	2,500,230.81	0.00	0.13
		Base		100.009232	2,500,230.81	100.009232	2,500,230.81	0.00	0.13
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.005418	10,000,541.81	100.005418	10,000,541.81	0.00	0.50
		Base		100.005418	10,000,541.81	100.005418	10,000,541.81	0.00	0.50
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.949195	4,997,459.76	102.011700	5,100,585.00	103,125.24	0.26
		Base		99.949195	4,997,459.76	102.011700	5,100,585.00	103,125.24	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.962808	6,997,396.58	106.611900	7,462,833.00	465,436.42	0.38
		Base		99.962808	6,997,396.58	106.611900	7,462,833.00	465,436.42	0.38
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		Local	9,250,000.000	107.699537	9,962,207.20	109.846660	10,160,816.05	198,608.85	0.51
Original Face:		Base	9,250,000.000	107.699537	9,962,207.20	109.846660	10,160,816.05	198,608.85	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.736466	5,086,823.28	107.987460	5,399,373.00	312,549.72	0.27
Original Face:		Base	5,000,000.000	101.736466	5,086,823.28	107.987460	5,399,373.00	312,549.72	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.664404	5,133,220.21	102.601170	5,130,058.50	-3,161.71	0.26
Original Face:		Base	5,000,000.000	102.664404	5,133,220.21	102.601170	5,130,058.50	-3,161.71	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.063783	7,478,719.94	107.014540	7,919,075.96	440,356.02	0.40
Original Face:		Base	7,400,000.000	101.063783	7,478,719.94	107.014540	7,919,075.96	440,356.02	0.40
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,149,670.120	99.999630	1,149,665.87	99.798040	1,147,348.25	-2,317.62	0.06
Original Face:		Base	2,000,000.000	99.999630	1,149,665.87	99.798040	1,147,348.25	-2,317.62	0.06
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.977888	4,998,894.40	102.599800	5,129,990.00	131,095.60	0.26
		Base		99.977888	4,998,894.40	102.599800	5,129,990.00	131,095.60	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.900984	4,995,049.22	131.646600	6,582,330.00	1,587,280.78	0.33
		Base		99.900984	4,995,049.22	131.646600	6,582,330.00	1,587,280.78	0.33
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.902417	4,995,120.85	101.227000	5,061,350.00	66,229.15	0.26
		Base		99.902417	4,995,120.85	101.227000	5,061,350.00	66,229.15	0.26
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	103.944800	5,197,240.00	197,240.00	0.26
		Base		100.000000	5,000,000.00	103.944800	5,197,240.00	197,240.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.979280	9,997,927.98	102.427000	10,242,700.00	244,772.02	0.52
		Base		99.979280	9,997,927.98	102.427000	10,242,700.00	244,772.02	0.52
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.0201	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	103.005000	15,450,750.00	450,750.00	0.78
		Base		100.000000	15,000,000.00	103.005000	15,450,750.00	450,750.00	0.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,880,490.780	99.997597	2,880,421.57	100.053430	2,882,029.83	1,608.26	0.15
Original Face:		Base	3,500,000.000	99.997597	2,880,421.57	100.053430	2,882,029.83	1,608.26	0.15
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.786108	5,189,305.40	108.553770	5,427,688.50	238,383.10	0.27
Original Face:		Base	5,000,000.000	103.786108	5,189,305.40	108.553770	5,427,688.50	238,383.10	0.27
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.623793	6,973,665.51	102.165000	7,151,550.00	177,884.49	0.36
		Base		99.623793	6,973,665.51	102.165000	7,151,550.00	177,884.49	0.36
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.5866	26 Sep 2017		
		Local	10,000,000.000	98.911830	9,891,183.03	98.736640	9,873,664.00	-17,519.03	0.50
		Base		98.911830	9,891,183.03	98.736640	9,873,664.00	-17,519.03	0.50
US DOLLAR Total									
		Local	1,790,366,008.660		1,875,938,326.37		1,950,744,516.09	74,806,189.72	98.41
Original Face:		Base	1,511,909,935.000		1,875,938,326.37		1,950,744,516.09	74,806,189.72	98.41
FIXED INCOME Total									
		Base	1,790,366,008.660		1,875,938,326.37		1,950,744,516.09	74,806,189.72	98.41
Original Face:			1,511,909,935.000						

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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								
		1,821,955,071.640	Base	1,907,489,889.35		1,982,311,729.07	74,821,839.72	100.00
Original Face:		1,511,909,935.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	316,655.510	1.000000	316,655.51	1.000000	316,655.51	0.00	0.12
		Base		1.000000	316,655.51	1.000000	316,655.51	0.00	0.12
US DOLLAR Total									
		Local	316,655.510		316,655.51		316,655.51	0.00	0.12
		Base			316,655.51		316,655.51	0.00	0.12
CASH Total									
		Base	316,655.510		316,655.51		316,655.51	0.00	0.12
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.0401	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.95
		Base		100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.95
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	98.979444	3,959,177.77	99.190050	3,967,602.00	8,424.23	1.50
		Base		98.979444	3,959,177.77	99.190050	3,967,602.00	8,424.23	1.50
979QHT009	WELLS FARGO REPO					0.33	01 Sep 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.5	01 Sep 2016		
		Local	29,000,000.000	100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	10.93
		Base		100.000000	29,000,000.00	100.000000	29,000,000.00	0.00	10.93
US DOLLAR Total									
		Local	37,500,000.000		37,459,177.77		37,475,427.00	16,249.23	14.13
		Base			37,459,177.77		37,475,427.00	16,249.23	14.13

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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
CASH EQUIVALENT Total									
		Base	37,500,000.000		37,459,177.77		37,475,427.00	16,249.23	14.13
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.32605	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.059100	500,295.50	295.50	0.19
		Base		100.000000	500,000.00	100.059100	500,295.50	295.50	0.19
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	102.111129	2,042,222.57	103.128400	2,062,568.00	20,345.43	0.78
		Base		102.111129	2,042,222.57	103.128400	2,062,568.00	20,345.43	0.78
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	104.765096	523,825.48	104.916400	524,582.00	756.52	0.20
		Base		104.765096	523,825.48	104.916400	524,582.00	756.52	0.20
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.1565	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.143300	2,002,866.00	2,866.00	0.76
		Base		100.000000	2,000,000.00	100.143300	2,002,866.00	2,866.00	0.76
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.117	06 May 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.816300	4,990,815.00	-9,185.00	1.88
		Base		100.000000	5,000,000.00	99.816300	4,990,815.00	-9,185.00	1.88
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.83765	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.234790	3,007,043.70	7,043.70	1.13
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.234790	3,007,043.70	7,043.70	1.13
06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.987638	999,876.38	99.987638	999,876.38	0.00	0.38
		Base		99.987638	999,876.38	99.987638	999,876.38	0.00	0.38
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	1,000,000.000	100.000835	1,000,008.35	100.000835	1,000,008.35	0.00	0.38
		Base		100.000835	1,000,008.35	100.000835	1,000,008.35	0.00	0.38

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06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.3291	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.266200	3,007,986.00	7,986.00	1.13
		Base		100.000000	3,000,000.00	100.266200	3,007,986.00	7,986.00	1.13
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	1,000,000.000	99.927496	999,274.96	100.535000	1,005,350.00	6,075.04	0.38
		Base		99.927496	999,274.96	100.535000	1,005,350.00	6,075.04	0.38
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.988280	1,999,765.59	100.078000	2,001,560.00	1,794.41	0.75
		Base		99.988280	1,999,765.59	100.078000	2,001,560.00	1,794.41	0.75
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.724317	1,994,486.34	99.923400	1,998,468.00	3,981.66	0.75
		Base		99.724317	1,994,486.34	99.923400	1,998,468.00	3,981.66	0.75
126650CA6	CVS HEALTH CORP SR UNSECURED 12/16 1.2					1.2	05 Dec 2016		
		Local	348,000.000	100.119517	348,415.92	100.060500	348,210.54	-205.38	0.13
		Base		100.119517	348,415.92	100.060500	348,210.54	-205.38	0.13
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.736328	1,994,726.56	101.169300	2,023,386.00	28,659.44	0.76
		Base		99.736328	1,994,726.56	101.169300	2,023,386.00	28,659.44	0.76
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.965844	999,658.44	100.963040	1,009,630.40	9,971.96	0.38
Original Face:		Base	1,000,000.000	99.965844	999,658.44	100.963040	1,009,630.40	9,971.96	0.38
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.17765	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	98.872930	1,977,458.60	-22,541.40	0.75
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	98.872930	1,977,458.60	-22,541.40	0.75
13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.0	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.052800	4,002,112.00	2,112.00	1.51
		Base		100.000000	4,000,000.00	100.052800	4,002,112.00	2,112.00	1.51
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,194,597.600	99.995424	1,194,542.94	100.031290	1,194,971.39	428.45	0.45
Original Face:		Base	2,000,000.000	99.995424	1,194,542.94	100.031290	1,194,971.39	428.45	0.45

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14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.95765	15 Nov 2018		
		Local	1,194,597.600	100.000000	1,194,597.60	100.087780	1,195,646.22	1,048.62	0.45
Original Face:		Base	2,000,000.000	100.000000	1,194,597.60	100.087780	1,195,646.22	1,048.62	0.45
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.985512	2,499,637.81	100.233390	2,505,834.75	6,196.94	0.94
Original Face:		Base	2,500,000.000	99.985512	2,499,637.81	100.233390	2,505,834.75	6,196.94	0.94
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.942414	499,712.07	100.273900	501,369.50	1,657.43	0.19
		Base		99.942414	499,712.07	100.273900	501,369.50	1,657.43	0.19
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.228064	1,042,371.87	100.232060	1,042,413.42	41.55	0.39
Original Face:		Base	1,040,000.000	100.228064	1,042,371.87	100.232060	1,042,413.42	41.55	0.39
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.989739	1,999,794.77	99.890460	1,997,809.20	-1,985.57	0.75
Original Face:		Base	2,000,000.000	99.989739	1,999,794.77	99.890460	1,997,809.20	-1,985.57	0.75
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.304500	5,015,225.00	15,225.00	1.89
		Base		100.000000	5,000,000.00	100.304500	5,015,225.00	15,225.00	1.89
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	100.517300	3,015,519.00	15,519.00	1.14
		Base		100.000000	3,000,000.00	100.517300	3,015,519.00	15,519.00	1.14
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.3565	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.375000	1,003,750.00	3,750.00	0.38
		Base		100.000000	1,000,000.00	100.375000	1,003,750.00	3,750.00	0.38
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.4691	03 Aug 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.335800	1,003,358.00	3,358.00	0.38
		Base		100.000000	1,000,000.00	100.335800	1,003,358.00	3,358.00	0.38
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.955086	499,775.43	100.179500	500,897.50	1,122.07	0.19
		Base		99.955086	499,775.43	100.179500	500,897.50	1,122.07	0.19

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254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.988985	999,889.85	100.403690	1,004,036.90	4,147.05	0.38
Original Face:		Base	1,000,000.000	99.988985	999,889.85	100.403690	1,004,036.90	4,147.05	0.38
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.912489	1,998,249.77	100.114000	2,002,280.00	4,030.23	0.75
		Base		99.912489	1,998,249.77	100.114000	2,002,280.00	4,030.23	0.75
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.955370	499,776.85	100.011600	500,058.00	281.15	0.19
		Base		99.955370	499,776.85	100.011600	500,058.00	281.15	0.19
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					0.9811	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	99.975900	999,759.00	-241.00	0.38
		Base		100.000000	1,000,000.00	99.975900	999,759.00	-241.00	0.38
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,000,000.000	99.987441	1,999,748.82	100.033030	2,000,660.60	911.78	0.75
Original Face:		Base	2,000,000.000	99.987441	1,999,748.82	100.033030	2,000,660.60	911.78	0.75
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	101.185700	2,023,714.00	23,714.00	0.76
		Base		100.000000	2,000,000.00	101.185700	2,023,714.00	23,714.00	0.76
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	38,042.130	101.112372	38,465.30	104.152280	39,621.75	1,156.45	0.01
Original Face:		Base	1,100,000.000	101.112372	38,465.30	104.152280	39,621.75	1,156.45	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,083,731.440	103.886913	1,125,855.14	108.786944	1,178,958.31	53,103.17	0.44
Original Face:		Base	2,090,000.000	103.886913	1,125,855.14	108.786944	1,178,958.31	53,103.17	0.44
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	41,134.850	100.230024	41,229.47	102.178428	42,030.94	801.47	0.02
Original Face:		Base	1,500,000.000	100.230024	41,229.47	102.178428	42,030.94	801.47	0.02
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	24,984.330	100.677104	25,153.50	101.199345	25,283.98	130.48	0.01
Original Face:		Base	1,500,000.000	100.677104	25,153.50	101.199345	25,283.98	130.48	0.01

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3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	7,732.980	101.442781	7,844.55	106.240033	8,215.52	370.97	0.00
Original Face:		Base	250,000.000	101.442781	7,844.55	106.240033	8,215.52	370.97	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	88,253.320	100.146669	88,382.76	107.571528	94,935.44	6,552.68	0.04
Original Face:		Base	1,000,000.000	100.146669	88,382.76	107.571528	94,935.44	6,552.68	0.04
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	108,875.810	100.888884	109,843.59	107.506133	117,048.17	7,204.58	0.04
Original Face:		Base	2,206,300.000	100.888884	109,843.59	107.506133	117,048.17	7,204.58	0.04
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,416,879.000	101.828987	1,442,793.53	104.908657	1,486,428.73	43,635.20	0.56
Original Face:		Base	5,000,000.000	101.828987	1,442,793.53	104.908657	1,486,428.73	43,635.20	0.56
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,265,303.450	102.561035	3,348,929.01	103.515607	3,380,098.69	31,169.68	1.27
Original Face:		Base	5,000,000.000	102.561035	3,348,929.01	103.515607	3,380,098.69	31,169.68	1.27
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	86,002.090	101.492138	87,285.36	103.710200	89,192.94	1,907.58	0.03
Original Face:		Base	1,000,000.000	101.492138	87,285.36	103.710200	89,192.94	1,907.58	0.03
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	837,163.800	101.739847	851,729.17	106.161074	888,742.08	37,012.91	0.34
Original Face:		Base	6,000,000.000	101.739847	851,729.17	106.161074	888,742.08	37,012.91	0.34
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	807,509.900	102.267446	825,819.75	105.867992	854,894.52	29,074.77	0.32
Original Face:		Base	5,000,000.000	102.267446	825,819.75	105.867992	854,894.52	29,074.77	0.32
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,787,555.800	104.271092	2,906,614.88	106.063977	2,956,592.54	49,977.66	1.11
Original Face:		Base	5,000,000.000	104.271092	2,906,614.88	106.063977	2,956,592.54	49,977.66	1.11
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,832,263.520	104.207133	1,909,349.28	107.364513	1,967,200.81	57,851.53	0.74
Original Face:		Base	5,700,000.000	104.207133	1,909,349.28	107.364513	1,967,200.81	57,851.53	0.74

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312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	825,516.240	103.879182	857,539.52	108.794271	898,114.38	40,574.86	0.34
Original Face:		Base	2,000,000.000	103.879182	857,539.52	108.794271	898,114.38	40,574.86	0.34
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	100.272900	1,002,729.00	2,729.00	0.38
		Base		100.000000	1,000,000.00	100.272900	1,002,729.00	2,729.00	0.38
3134G8TR0	FREDDIE MAC NOTES 04/21 VAR					1.0	14 Apr 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	99.993700	1,999,874.00	-126.00	0.75
		Base		100.000000	2,000,000.00	99.993700	1,999,874.00	-126.00	0.75
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	2,000,000.000	100.493574	2,009,871.47	100.570500	2,011,410.00	1,538.53	0.76
		Base		100.493574	2,009,871.47	100.570500	2,011,410.00	1,538.53	0.76
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.951167	999,511.67	101.015300	1,010,153.00	10,641.33	0.38
		Base		99.951167	999,511.67	101.015300	1,010,153.00	10,641.33	0.38
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.572570	1,971,451.40	100.073000	2,001,460.00	30,008.60	0.75
		Base		98.572570	1,971,451.40	100.073000	2,001,460.00	30,008.60	0.75
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.556695	1,015,566.95	101.940140	1,019,401.40	3,834.45	0.38
Original Face:		Base	1,000,000.000	101.556695	1,015,566.95	101.940140	1,019,401.40	3,834.45	0.38
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.81431	25 Apr 2020		
		Local	938,521.910	99.974226	938,280.02	99.956100	938,109.90	-170.12	0.35
Original Face:		Base	1,000,000.000	99.974226	938,280.02	99.956100	938,109.90	-170.12	0.35
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	56,522.430	99.692122	56,348.41	102.458860	57,912.24	1,563.83	0.02
Original Face:		Base	2,360,770.000	99.692122	56,348.41	102.458860	57,912.24	1,563.83	0.02
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.365875	2,509,146.88	101.493290	2,537,332.25	28,185.37	0.96
Original Face:		Base	2,500,000.000	100.365875	2,509,146.88	101.493290	2,537,332.25	28,185.37	0.96

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3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.497564	1,989,951.28	98.961000	1,979,220.00	-10,731.28	0.75
		Base		99.497564	1,989,951.28	98.961000	1,979,220.00	-10,731.28	0.75
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	888,286.460	101.702521	903,409.72	103.673420	920,916.95	17,507.23	0.35
	Original Face:	Base	1,500,000.000	101.702521	903,409.72	103.673420	920,916.95	17,507.23	0.35
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	98,464.600	100.765026	99,217.88	107.407638	105,758.50	6,540.62	0.04
	Original Face:	Base	2,500,000.000	100.765026	99,217.88	107.407638	105,758.50	6,540.62	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	126,246.690	101.715926	128,412.99	109.250027	137,924.54	9,511.55	0.05
	Original Face:	Base	983,845.000	101.715926	128,412.99	109.250027	137,924.54	9,511.55	0.05
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	103,939.470	100.826558	104,798.59	109.963753	114,295.74	9,497.15	0.04
	Original Face:	Base	1,800,000.000	100.826558	104,798.59	109.963753	114,295.74	9,497.15	0.04
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	205,858.770	102.354527	210,705.77	103.454743	212,970.66	2,264.89	0.08
	Original Face:	Base	3,350,000.000	102.354527	210,705.77	103.454743	212,970.66	2,264.89	0.08
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	27,044.910	100.615865	27,211.47	101.648463	27,490.74	279.27	0.01
	Original Face:	Base	1,500,000.000	100.615865	27,211.47	101.648463	27,490.74	279.27	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,540,519.540	104.281694	2,649,296.82	107.498458	2,731,019.33	81,722.51	1.03
	Original Face:	Base	5,200,000.000	104.281694	2,649,296.82	107.498458	2,731,019.33	81,722.51	1.03
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,274,103.800	101.972053	1,299,229.80	103.553665	1,319,381.18	20,151.38	0.50
	Original Face:	Base	2,680,283.000	101.972053	1,299,229.80	103.553665	1,319,381.18	20,151.38	0.50
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	8,008,376.100	102.882758	8,239,238.21	103.413979	8,281,780.38	42,542.17	3.12
	Original Face:	Base	15,000,000.000	102.882758	8,239,238.21	103.413979	8,281,780.38	42,542.17	3.12

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31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	333,406.710	102.920925	343,145.27	107.397913	358,071.85	14,926.58	0.13
Original Face:		Base	1,500,000.000	102.920925	343,145.27	107.397913	358,071.85	14,926.58	0.13
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	385,736.640	101.771260	392,569.04	105.320831	406,261.03	13,691.99	0.15
Original Face:		Base	3,200,000.000	101.771260	392,569.04	105.320831	406,261.03	13,691.99	0.15
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	309,857.750	103.822399	321,701.75	105.662828	327,404.46	5,702.71	0.12
Original Face:		Base	765,534.000	103.822399	321,701.75	105.662828	327,404.46	5,702.71	0.12
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,493,122.370	102.877493	2,564,861.80	103.418446	2,578,348.41	13,486.61	0.97
Original Face:		Base	5,157,070.000	102.877493	2,564,861.80	103.418446	2,578,348.41	13,486.61	0.97
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	464,203.950	102.078481	473,852.34	106.615839	494,914.94	21,062.60	0.19
Original Face:		Base	5,000,000.000	102.078481	473,852.34	106.615839	494,914.94	21,062.60	0.19
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	782,980.700	102.816723	805,035.10	106.979500	837,628.84	32,593.74	0.32
Original Face:		Base	5,000,000.000	102.816723	805,035.10	106.979500	837,628.84	32,593.74	0.32
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	675,718.000	104.031151	702,957.21	107.524291	726,560.99	23,603.78	0.27
Original Face:		Base	2,000,000.000	104.031151	702,957.21	107.524291	726,560.99	23,603.78	0.27
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	687,162.100	103.846196	713,591.70	109.124899	749,864.95	36,273.25	0.28
Original Face:		Base	5,000,000.000	103.846196	713,591.70	109.124899	749,864.95	36,273.25	0.28
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,532,998.910	107.604885	3,801,679.43	109.592937	3,871,917.27	70,237.84	1.46
Original Face:		Base	14,750,000.000	107.604885	3,801,679.43	109.592937	3,871,917.27	70,237.84	1.46
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	485,378.640	101.575158	493,024.12	104.756835	508,467.30	15,443.18	0.19
Original Face:		Base	2,000,000.000	101.575158	493,024.12	104.756835	508,467.30	15,443.18	0.19

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34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.984797	4,999,239.86	100.097850	5,004,892.50	5,652.64	1.89
Original Face:		Base	5,000,000.000	99.984797	4,999,239.86	100.097850	5,004,892.50	5,652.64	1.89
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.90765	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	99.980000	4,249,150.00	-850.00	1.60
Original Face:		Base	4,250,000.000	100.000000	4,250,000.00	99.980000	4,249,150.00	-850.00	1.60
345397XN8	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551					2.551	05 Oct 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	101.635600	1,016,356.00	16,356.00	0.38
		Base		100.000000	1,000,000.00	101.635600	1,016,356.00	16,356.00	0.38
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.2411	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.728900	1,017,289.00	17,289.00	0.38
		Base		100.000000	1,000,000.00	101.728900	1,017,289.00	17,289.00	0.38
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.850700	499,253.50	99.953700	499,768.50	515.00	0.19
		Base		99.850700	499,253.50	99.953700	499,768.50	515.00	0.19
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.991272	499,956.36	100.842500	504,212.50	4,256.14	0.19
		Base		99.991272	499,956.36	100.842500	504,212.50	4,256.14	0.19
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.18215	07 Dec 2017		
		Local	1,000,000.000	99.909815	999,098.15	99.764800	997,648.00	-1,450.15	0.38
		Base		99.909815	999,098.15	99.764800	997,648.00	-1,450.15	0.38
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	107.054193	2,141,083.86	107.402700	2,148,054.00	6,970.14	0.81
		Base		107.054193	2,141,083.86	107.402700	2,148,054.00	6,970.14	0.81
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.211784	1,002,117.84	101.297400	1,012,974.00	10,856.16	0.38
		Base		100.211784	1,002,117.84	101.297400	1,012,974.00	10,856.16	0.38
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,487,998.560	98.702691	3,442,748.43	99.307280	3,463,836.50	21,088.07	1.31
Original Face:		Base	4,000,000.000	98.702691	3,442,748.43	99.307280	3,463,836.50	21,088.07	1.31

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38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,588,523.880	99.020863	1,572,970.06	98.878460	1,570,707.95	-2,262.11	0.59
Original Face:		Base	1,900,000.000	99.020863	1,572,970.06	98.878460	1,570,707.95	-2,262.11	0.59
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.990578	999,905.78	101.957200	1,019,572.00	19,666.22	0.38
		Base		99.990578	999,905.78	101.957200	1,019,572.00	19,666.22	0.38
427866AP3	HERSHEY COMPANY SR UNSECURED 09/16 5.45					5.45	01 Sep 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.75
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.992185	999,921.85	99.992185	999,921.85	0.00	0.38
		Base		99.992185	999,921.85	99.992185	999,921.85	0.00	0.38
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	2,000,000.000	99.982944	1,999,658.87	100.972200	2,019,444.00	19,785.13	0.76
		Base		99.982944	1,999,658.87	100.972200	2,019,444.00	19,785.13	0.76
459058DS9	INTL BK RECON + DEVELOP SR UNSECURED 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.992442	1,999,848.83	99.992442	1,999,848.83	0.00	0.75
		Base		99.992442	1,999,848.83	99.992442	1,999,848.83	0.00	0.75
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.961750	499,808.75	100.229200	501,146.00	1,337.25	0.19
		Base		99.961750	499,808.75	100.229200	501,146.00	1,337.25	0.19
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	100.453500	502,267.50	2,267.50	0.19
		Base		100.000000	500,000.00	100.453500	502,267.50	2,267.50	0.19
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.476300	502,381.50	2,381.50	0.19
		Base		100.000000	500,000.00	100.476300	502,381.50	2,381.50	0.19
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.965758	1,999,315.16	101.585900	2,031,718.00	32,402.84	0.77
		Base		99.965758	1,999,315.16	101.585900	2,031,718.00	32,402.84	0.77

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47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	1,693,112.040	100.026467	1,693,560.15	99.921110	1,691,776.34	-1,783.81	0.64
Original Face:		Base	3,800,000.000	100.026467	1,693,560.15	99.921110	1,691,776.34	-1,783.81	0.64
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.956000	4,997,800.00	100.300700	5,015,035.00	17,235.00	1.89
		Base		99.956000	4,997,800.00	100.300700	5,015,035.00	17,235.00	1.89
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.078	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.323800	501,619.00	1,619.00	0.19
		Base		100.000000	500,000.00	100.323800	501,619.00	1,619.00	0.19
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.952910	999,529.10	100.373900	1,003,739.00	4,209.90	0.38
		Base		99.952910	999,529.10	100.373900	1,003,739.00	4,209.90	0.38
58933YAP0	MERCK + CO INC SR UNSECURED 02/20 VAR					1.1815	10 Feb 2020		
		Local	5,500,000.000	100.000000	5,500,000.00	100.311400	5,517,127.00	17,127.00	2.08
		Base		100.000000	5,500,000.00	100.311400	5,517,127.00	17,127.00	2.08
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.986920	2,999,607.61	102.199900	3,065,997.00	66,389.39	1.16
		Base		99.986920	2,999,607.61	102.199900	3,065,997.00	66,389.39	1.16
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	100.477200	1,507,158.00	7,158.00	0.57
		Base		100.000000	1,500,000.00	100.477200	1,507,158.00	7,158.00	0.57
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.713239	8,057,059.14	101.772100	8,141,768.00	84,708.86	3.07
		Base		100.713239	8,057,059.14	101.772100	8,141,768.00	84,708.86	3.07
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.899258	1,997,985.15	99.805000	1,996,100.00	-1,885.15	0.75
		Base		99.899258	1,997,985.15	99.805000	1,996,100.00	-1,885.15	0.75
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.116232	1,126,307.61	100.517000	1,130,816.25	4,508.64	0.43
		Base		100.116232	1,126,307.61	100.517000	1,130,816.25	4,508.64	0.43

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654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.978020	4,998,901.00	100.219000	5,010,950.00	12,049.00	1.89
		Base		99.978020	4,998,901.00	100.219000	5,010,950.00	12,049.00	1.89
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.979992	2,999,399.76	100.300130	3,009,003.90	9,604.14	1.13
Original Face:		Base	3,000,000.000	99.979992	2,999,399.76	100.300130	3,009,003.90	9,604.14	1.13
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.981852	999,818.52	100.071200	1,000,712.00	893.48	0.38
		Base		99.981852	999,818.52	100.071200	1,000,712.00	893.48	0.38
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.983602	999,836.02	100.046700	1,000,467.00	630.98	0.38
		Base		99.983602	999,836.02	100.046700	1,000,467.00	630.98	0.38
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.402000	3,012,060.00	100.789600	3,023,688.00	11,628.00	1.14
		Base		100.402000	3,012,060.00	100.789600	3,023,688.00	11,628.00	1.14
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.881412	998,814.12	100.179300	1,001,793.00	2,978.88	0.38
		Base		99.881412	998,814.12	100.179300	1,001,793.00	2,978.88	0.38
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.4111	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.949200	3,997,968.00	-2,032.00	1.51
		Base		100.000000	4,000,000.00	99.949200	3,997,968.00	-2,032.00	1.51
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.251405	4,010,056.18	100.239900	4,009,596.00	-460.18	1.51
		Base		100.251405	4,010,056.18	100.239900	4,009,596.00	-460.18	1.51
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996232	499,981.16	101.867960	509,339.80	9,358.64	0.19
Original Face:		Base	500,000.000	99.996232	499,981.16	101.867960	509,339.80	9,358.64	0.19
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.965532	499,827.66	100.032000	500,160.00	332.34	0.19
		Base		99.965532	499,827.66	100.032000	500,160.00	332.34	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
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,250,000.000	100.050893	1,250,636.16	100.050893	1,250,636.16	0.00	0.47
		Base		100.050893	1,250,636.16	100.050893	1,250,636.16	0.00	0.47
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.100180	500,500.90	100.060600	500,303.00	-197.90	0.19
		Base		100.100180	500,500.90	100.060600	500,303.00	-197.90	0.19
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	101.183888	3,035,516.63	101.470800	3,044,124.00	8,607.37	1.15
		Base		101.183888	3,035,516.63	101.470800	3,044,124.00	8,607.37	1.15
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.987346	499,936.73	100.264700	501,323.50	1,386.77	0.19
		Base		99.987346	499,936.73	100.264700	501,323.50	1,386.77	0.19
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.959640	499,798.20	101.918200	509,591.00	9,792.80	0.19
		Base		99.959640	499,798.20	101.918200	509,591.00	9,792.80	0.19
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.134900	4,956,745.00	-43,255.00	1.87
		Base		100.000000	5,000,000.00	99.134900	4,956,745.00	-43,255.00	1.87
89236WAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A2					0.71	17 Jul 2017		
		Local	378,138.490	100.000135	378,139.00	99.985070	378,082.03	-56.97	0.14
Original Face:		Base	3,750,000.000	100.000135	378,139.00	99.985070	378,082.03	-56.97	0.14
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.990072	499,950.36	100.365500	501,827.50	1,877.14	0.19
		Base		99.990072	499,950.36	100.365500	501,827.50	1,877.14	0.19
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.976575	999,765.75	100.378800	1,003,788.00	4,022.25	0.38
		Base		99.976575	999,765.75	100.378800	1,003,788.00	4,022.25	0.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.845665	998,456.65	100.187500	1,001,875.00	3,418.35	0.38
		Base		99.845665	998,456.65	100.187500	1,001,875.00	3,418.35	0.38

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Base Currency: USD - US DOLLAR

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		
		Local	1,000,000.000	100.695894	1,006,958.94	100.941800	1,009,418.00	2,459.06	0.38
		Base		100.695894	1,006,958.94	100.941800	1,009,418.00	2,459.06	0.38
925369AA8	VESEY STREET INV TRUST I COMPANY GUAR 09/16 VAR					4.404	01 Sep 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.57
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.57
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	1,421,162.820	99.999887	1,421,161.21	99.966140	1,420,681.61	-479.60	0.54
Original Face:		Base	6,000,000.000	99.999887	1,421,161.21	99.966140	1,420,681.61	-479.60	0.54
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.9225	15 Jun 2017		
		Local	1,000,000.000	99.589727	995,897.27	100.044700	1,000,447.00	4,549.73	0.38
		Base		99.589727	995,897.27	100.044700	1,000,447.00	4,549.73	0.38
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.979280	2,999,378.39	102.427300	3,072,819.00	73,440.61	1.16
		Base		99.979280	2,999,378.39	102.427300	3,072,819.00	73,440.61	1.16
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.044840	1,000,448.40	100.642200	1,006,422.00	5,973.60	0.38
		Base		100.044840	1,000,448.40	100.642200	1,006,422.00	5,973.60	0.38
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.951288	999,512.88	100.391400	1,003,914.00	4,401.12	0.38
		Base		99.951288	999,512.88	100.391400	1,003,914.00	4,401.12	0.38
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.117	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.912800	1,998,256.00	-1,744.00	0.75
		Base		100.000000	2,000,000.00	99.912800	1,998,256.00	-1,744.00	0.75
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	822,997.350	99.997598	822,977.58	100.053430	823,437.08	459.50	0.31
Original Face:		Base	1,000,000.000	99.997598	822,977.58	100.053430	823,437.08	459.50	0.31
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		Local	2,000,000.000	100.291109	2,005,822.18	100.233060	2,004,661.20	-1,160.98	0.76
Original Face:		Base	2,000,000.000	100.291109	2,005,822.18	100.233060	2,004,661.20	-1,160.98	0.76

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		224,463,527.450	Local		225,971,587.98		227,449,810.60	1,478,222.62	85.75
	Original Face:	183,833,802.000	Base		225,971,587.98		227,449,810.60	1,478,222.62	85.75
FIXED INCOME Total									
		224,463,527.450	Base		225,971,587.98		227,449,810.60	1,478,222.62	85.75
	Original Face:	183,833,802.000							

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Books Closed

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		262,280,182.960	Base		263,747,421.26		265,241,893.11	1,494,471.85	100.00
Original Face:		183,833,802.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	1,023,741.810	1.000000	1,023,741.81	1.000000	1,023,741.81	0.00	0.70
		Base		1.000000	1,023,741.81	1.000000	1,023,741.81	0.00	0.70
US DOLLAR Total									
		Local	1,023,741.810		1,023,741.81		1,023,741.81	0.00	0.70
		Base			1,023,741.81		1,023,741.81	0.00	0.70
CASH Total									
		Base	1,023,741.810		1,023,741.81		1,023,741.81	0.00	0.70
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
		Local	2,000,000.000	99.280722	1,985,614.44	99.327025	1,986,540.50	926.06	1.36
		Base		99.280722	1,985,614.44	99.327025	1,986,540.50	926.06	1.36
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.65	30 Jun 2017		
		Local	248,000.000	100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
		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		
		Local	247,458.400	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
		Base		100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.0	30 Nov 2016		
		Local	240,000.000	100.000000	240,000.00	100.000000	240,000.00	0.00	0.16
		Base		100.000000	240,000.00	100.000000	240,000.00	0.00	0.16
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.5	02 Oct 2016		
		Local	246,421.780	100.000000	246,421.78	100.000000	246,421.78	0.00	0.17
		Base		100.000000	246,421.78	100.000000	246,421.78	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.5	01 Sep 2016		
		21,000,000.000	Local	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	14.37
			Base	100.000000	21,000,000.00	100.000000	21,000,000.00	0.00	14.37
US DOLLAR Total									
		23,981,880.180	Local		23,967,494.62		23,968,420.68	926.06	16.40
			Base		23,967,494.62		23,968,420.68	926.06	16.40
CASH EQUIVALENT Total									
		23,981,880.180	Base		23,967,494.62		23,968,420.68	926.06	16.40
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		
		656,326.620	Local	100.874703	662,067.53	100.479100	659,471.08	-2,596.45	0.45
			Base	100.874703	662,067.53	100.479100	659,471.08	-2,596.45	0.45
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		1,000,000.000	Local	94.823917	948,239.17	96.659200	966,592.00	18,352.83	0.66
			Base	94.823917	948,239.17	96.659200	966,592.00	18,352.83	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		2,659,304.900	Local	106.180512	2,823,663.55	108.692965	2,890,477.34	66,813.79	1.98
	Original Face:	5,000,000.000	Base	106.180512	2,823,663.55	108.692965	2,890,477.34	66,813.79	1.98
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		2,415,379.200	Local	105.080276	2,538,087.12	104.980750	2,535,683.20	-2,403.92	1.73
	Original Face:	5,000,000.000	Base	105.080276	2,538,087.12	104.980750	2,535,683.20	-2,403.92	1.73
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		2,224,145.190	Local	103.981949	2,312,709.51	103.736218	2,307,244.10	-5,465.41	1.58
	Original Face:	4,372,786.000	Base	103.981949	2,312,709.51	103.736218	2,307,244.10	-5,465.41	1.58
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		2,112,029.150	Local	104.736803	2,212,071.82	104.924015	2,216,025.78	3,953.96	1.52
	Original Face:	5,000,000.000	Base	104.736803	2,212,071.82	104.924015	2,216,025.78	3,953.96	1.52

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,295,394.880	104.934644	2,408,664.45	105.591464	2,423,741.06	15,076.61	1.66
Original Face:		Base	7,500,000.000	104.934644	2,408,664.45	105.591464	2,423,741.06	15,076.61	1.66
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,531,091.450	103.487889	2,619,373.10	103.743701	2,625,847.95	6,474.85	1.80
Original Face:		Base	5,000,000.000	103.487889	2,619,373.10	103.743701	2,625,847.95	6,474.85	1.80
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,358,043.900	104.897952	2,473,539.77	104.926565	2,474,214.47	674.70	1.69
Original Face:		Base	5,000,000.000	104.897952	2,473,539.77	104.926565	2,474,214.47	674.70	1.69
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,496,236.770	105.631361	1,580,495.26	105.468859	1,578,063.85	-2,431.41	1.08
Original Face:		Base	4,169,641.000	105.631361	1,580,495.26	105.468859	1,578,063.85	-2,431.41	1.08
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,680,566.930	102.325395	4,789,408.58	102.876273	4,815,192.81	25,784.23	3.29
Original Face:		Base	7,500,000.000	102.325395	4,789,408.58	102.876273	4,815,192.81	25,784.23	3.29
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,141,706.740	101.353464	1,157,159.33	102.873036	1,174,508.39	17,349.06	0.80
Original Face:		Base	2,000,000.000	101.353464	1,157,159.33	102.873036	1,174,508.39	17,349.06	0.80
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	741,771.140	103.824541	770,140.48	103.226876	765,707.17	-4,433.31	0.52
Original Face:		Base	2,910,888.000	103.824541	770,140.48	103.226876	765,707.17	-4,433.31	0.52
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,568,552.050	105.886295	2,719,744.59	105.930290	2,720,874.64	1,130.05	1.86
Original Face:		Base	12,190,366.000	105.886295	2,719,744.59	105.930290	2,720,874.64	1,130.05	1.86
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,432,324.350	108.073745	1,547,966.57	110.348288	1,580,545.40	32,578.83	1.08
Original Face:		Base	5,000,000.000	108.073745	1,547,966.57	110.348288	1,580,545.40	32,578.83	1.08
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	28,556.240	101.679983	29,035.98	103.848248	29,655.15	619.17	0.02
Original Face:		Base	2,255,000.000	101.679983	29,035.98	103.848248	29,655.15	619.17	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.875	20 Sep 2040		
		Local	2,428,672.490	103.691809	2,518,334.43	103.022764	2,502,085.53	-16,248.90	1.71
Original Face:		Base	9,450,000.000	103.691809	2,518,334.43	103.022764	2,502,085.53	-16,248.90	1.71
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,477,651.330	101.701618	1,502,795.31	104.264005	1,540,658.46	37,863.15	1.05
Original Face:		Base	2,500,000.000	101.701618	1,502,795.31	104.264005	1,540,658.46	37,863.15	1.05
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	924,511.620	101.591494	939,225.17	101.879553	941,888.31	2,663.14	0.64
Original Face:		Base	1,500,000.000	101.591494	939,225.17	101.879553	941,888.31	2,663.14	0.64
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,608,572.890	106.457567	1,712,447.57	107.321142	1,726,338.80	13,891.23	1.18
Original Face:		Base	5,872,458.000	106.457567	1,712,447.57	107.321142	1,726,338.80	13,891.23	1.18
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	77,613.520	103.974578	80,698.33	109.147827	84,713.47	4,015.14	0.06
Original Face:		Base	1,000,000.000	103.974578	80,698.33	109.147827	84,713.47	4,015.14	0.06
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	78,280.840	105.831197	82,845.55	112.921616	88,395.99	5,550.44	0.06
Original Face:		Base	1,000,000.000	105.831197	82,845.55	112.921616	88,395.99	5,550.44	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,297.270	102.657889	1,331.75	105.155440	1,364.15	32.40	0.00
Original Face:		Base	25,000.000	102.657889	1,331.75	105.155440	1,364.15	32.40	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	197,762.640	103.878665	205,433.19	112.194285	221,878.38	16,445.19	0.15
Original Face:		Base	2,000,000.000	103.878665	205,433.19	112.194285	221,878.38	16,445.19	0.15
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	18,007.200	100.000000	18,007.20	103.211640	18,585.53	578.33	0.01
Original Face:		Base	410,000.000	100.000000	18,007.20	103.211640	18,585.53	578.33	0.01
38375KPQ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 NF					0.60665	16 Oct 2035		
		Local	0.020	150.000000	0.03	100.000000	0.02	-0.01	0.00
Original Face:		Base	21,116,571.000	150.000000	0.03	100.000000	0.02	-0.01	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
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	33,751.590	100.966680	34,077.86	101.373710	34,215.24	137.38	0.02
Original Face:		Base	500,000.000	100.966680	34,077.86	101.373710	34,215.24	137.38	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,252,215.190	101.250087	1,267,868.97	101.073230	1,265,654.34	-2,214.63	0.87
Original Face:		Base	2,720,000.000	101.250087	1,267,868.97	101.073230	1,265,654.34	-2,214.63	0.87
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	2,131,615.480	101.702763	2,167,911.85	102.214860	2,178,827.78	10,915.93	1.49
Original Face:		Base	4,000,000.000	101.702763	2,167,911.85	102.214860	2,178,827.78	10,915.93	1.49
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,713,494.340	102.442614	2,779,774.54	101.423760	2,752,127.99	-27,646.55	1.88
Original Face:		Base	4,400,000.000	102.442614	2,779,774.54	101.423760	2,752,127.99	-27,646.55	1.88
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,615,998.920	99.240581	2,596,132.53	99.307280	2,597,877.37	1,744.84	1.78
Original Face:		Base	3,000,000.000	99.240581	2,596,132.53	99.307280	2,597,877.37	1,744.84	1.78
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,242,116.900	99.692415	1,238,296.33	99.631520	1,237,539.95	-756.38	0.85
Original Face:		Base	2,000,000.000	99.692415	1,238,296.33	99.631520	1,237,539.95	-756.38	0.85
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	818,994.650	100.690593	824,650.57	101.573590	831,882.27	7,231.70	0.57
Original Face:		Base	1,000,000.000	100.690593	824,650.57	101.573590	831,882.27	7,231.70	0.57
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,927,895.730	101.403776	1,954,959.07	101.265260	1,952,288.62	-2,670.45	1.34
Original Face:		Base	2,000,000.000	101.403776	1,954,959.07	101.265260	1,952,288.62	-2,670.45	1.34
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	805,528.730	101.461654	817,302.77	103.199590	831,302.35	13,999.58	0.57
Original Face:		Base	1,000,000.000	101.461654	817,302.77	103.199590	831,302.35	13,999.58	0.57
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	828,889.270	100.811804	835,618.23	103.791180	860,313.95	24,695.72	0.59
Original Face:		Base	1,000,000.000	100.811804	835,618.23	103.791180	860,313.95	24,695.72	0.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	891,372.850	100.927212	899,637.77	102.407580	912,833.36	13,195.59	0.62
Original Face:		Base	1,000,000.000	100.927212	899,637.77	102.407580	912,833.36	13,195.59	0.62
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	933,297.650	99.878234	932,161.21	100.280230	935,913.03	3,751.82	0.64
Original Face:		Base	1,000,000.000	99.878234	932,161.21	100.280230	935,913.03	3,751.82	0.64
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	978,123.450	100.356883	981,614.21	100.380520	981,845.41	231.20	0.67
Original Face:		Base	1,000,000.000	100.356883	981,614.21	100.380520	981,845.41	231.20	0.67
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	988,999.570	101.011942	999,007.67	101.578220	1,004,608.16	5,600.49	0.69
Original Face:		Base	1,000,000.000	101.011942	999,007.67	101.578220	1,004,608.16	5,600.49	0.69
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	99.864050	4,993,202.52	99.864050	4,993,202.52	0.00	3.42
		Base		99.864050	4,993,202.52	99.864050	4,993,202.52	0.00	3.42
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	99.885161	1,997,703.21	99.885161	1,997,703.21	0.00	1.37
		Base		99.885161	1,997,703.21	99.885161	1,997,703.21	0.00	1.37
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.487808	1,402,778.09	99.550300	1,403,659.23	881.14	0.96
		Base		99.487808	1,402,778.09	99.550300	1,403,659.23	881.14	0.96
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	104.510523	1,045,105.23	105.201000	1,052,010.00	6,904.77	0.72
		Base		104.510523	1,045,105.23	105.201000	1,052,010.00	6,904.77	0.72
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	101.235563	1,012,355.63	101.390000	1,013,900.00	1,544.37	0.69
		Base		101.235563	1,012,355.63	101.390000	1,013,900.00	1,544.37	0.69
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	100.548399	2,513,709.98	100.900000	2,522,500.00	8,790.02	1.73
		Base		100.548399	2,513,709.98	100.900000	2,522,500.00	8,790.02	1.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	99.790000	4,490,550.00	-9,450.00	3.07
		Base		100.000000	4,500,000.00	99.790000	4,490,550.00	-9,450.00	3.07
690353P43	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/18 0.00000					0.01	15 Nov 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.480000	1,989,600.00	-10,400.00	1.36
		Base		100.000000	2,000,000.00	99.480000	1,989,600.00	-10,400.00	1.36
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	106.929506	2,138,590.12	107.249400	2,144,988.00	6,397.88	1.47
		Base		106.929506	2,138,590.12	107.249400	2,144,988.00	6,397.88	1.47
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	947,368.350	100.021444	947,571.50	100.087866	948,200.76	629.26	0.65
Original Face:		Base	4,500,000.000	100.021444	947,571.50	100.087866	948,200.76	629.26	0.65
742651DD1	PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5					5.0	15 Dec 2016		
		Local	553,000.000	101.097221	559,067.63	101.344500	560,435.09	1,367.46	0.38
		Base		101.097221	559,067.63	101.344500	560,435.09	1,367.46	0.38
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.063131	3,476,571.71	103.241500	3,551,507.60	74,935.89	2.43
		Base		101.063131	3,476,571.71	103.241500	3,551,507.60	74,935.89	2.43
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	741,554.550	102.447370	759,703.13	103.985520	771,109.35	11,406.22	0.53
Original Face:		Base	1,000,000.000	102.447370	759,703.13	103.985520	771,109.35	11,406.22	0.53
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998437	2,269,964.51	101.335300	2,300,311.31	30,346.80	1.57
		Base		99.998437	2,269,964.51	101.335300	2,300,311.31	30,346.80	1.57
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.682123	2,517,053.07	100.811500	2,520,287.50	3,234.43	1.72
		Base		100.682123	2,517,053.07	100.811500	2,520,287.50	3,234.43	1.72
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.784579	684,522.21	99.867000	685,087.62	565.41	0.47
		Base		99.784579	684,522.21	99.867000	685,087.62	565.41	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		5,000,000.000	Local	100.006561	5,000,328.05	99.953100	4,997,655.00	-2,673.05	3.42
			Base	100.006561	5,000,328.05	99.953100	4,997,655.00	-2,673.05	3.42
912828M23	US TREASURY FRN 10/17 VAR					0.5032839	31 Oct 2017		
		1,000,000.000	Local	99.915389	999,153.89	100.139900	1,001,399.00	2,245.11	0.69
			Base	99.915389	999,153.89	100.139900	1,001,399.00	2,245.11	0.69
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.263311	2,005,266.22	100.871100	2,017,422.00	12,155.78	1.38
			Base	100.263311	2,005,266.22	100.871100	2,017,422.00	12,155.78	1.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.845665	998,456.65	100.187500	1,001,875.00	3,418.35	0.69
			Base	99.845665	998,456.65	100.187500	1,001,875.00	3,418.35	0.69
912828N97	US TREASURY FRN 01/18 VAR					0.6072839	31 Jan 2018		
		1,000,000.000	Local	100.059947	1,000,599.47	100.216400	1,002,164.00	1,564.53	0.69
			Base	100.059947	1,000,599.47	100.216400	1,002,164.00	1,564.53	0.69
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.025994	990,259.94	99.867200	998,672.00	8,412.06	0.68
			Base	99.025994	990,259.94	99.867200	998,672.00	8,412.06	0.68
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.022302	2,000,446.03	100.162400	2,003,248.00	2,801.97	1.37
			Base	100.022302	2,000,446.03	100.162400	2,003,248.00	2,801.97	1.37
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.771110	2,993,133.29	99.910200	2,997,306.00	4,172.71	2.05
			Base	99.771110	2,993,133.29	99.910200	2,997,306.00	4,172.71	2.05
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.080725	2,001,614.50	100.187500	2,003,750.00	2,135.50	1.37
			Base	100.080725	2,001,614.50	100.187500	2,003,750.00	2,135.50	1.37
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.816678	1,996,333.56	99.843800	1,996,876.00	542.44	1.37
			Base	99.816678	1,996,333.56	99.843800	1,996,876.00	542.44	1.37

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		Local	1,000,000.000	99.823011	998,230.11	99.937500	999,375.00	1,144.89	0.68
		Base		99.823011	998,230.11	99.937500	999,375.00	1,144.89	0.68
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		Local	2,000,000.000	99.920646	1,998,412.91	99.914100	1,998,282.00	-130.91	1.37
		Base		99.920646	1,998,412.91	99.914100	1,998,282.00	-130.91	1.37
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.042160	5,002,108.00	100.039100	5,001,955.00	-153.00	3.42
		Base		100.042160	5,002,108.00	100.039100	5,001,955.00	-153.00	3.42
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.843865	1,996,877.30	99.984200	1,999,684.00	2,806.70	1.37
		Base		99.843865	1,996,877.30	99.984200	1,999,684.00	2,806.70	1.37
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	916,165.030	102.664385	940,575.19	102.583860	939,837.45	-737.74	0.64
Original Face:		Base	2,000,000.000	102.664385	940,575.19	102.583860	939,837.45	-737.74	0.64
US DOLLAR Total									
		Local	118,780,181.580		120,722,192.57		121,171,535.49	449,342.92	82.90
Original Face:		Base	150,892,710.000		120,722,192.57		121,171,535.49	449,342.92	82.90
FIXED INCOME Total									
		Base	118,780,181.580		120,722,192.57		121,171,535.49	449,342.92	82.90
Original Face:			150,892,710.000						

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Books Closed

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		143,785,803.570	Base	145,713,429.00		146,163,697.98	450,268.98	100.00
Original Face:		150,892,710.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4233522	31 Dec 2099		
		Local	8,867,946.710	100.000000	8,867,946.71	100.000000	8,867,946.71	0.00	0.48
		Base		100.000000	8,867,946.71	100.000000	8,867,946.71	0.00	0.48
US DOLLAR Total									
		Local	8,867,946.710		8,867,946.71		8,867,946.71	0.00	0.48
		Base			8,867,946.71		8,867,946.71	0.00	0.48
CASH EQUIVALENT Total									
		Base	8,867,946.710		8,867,946.71		8,867,946.71	0.00	0.48
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	40,501.000	39.599274	1,603,810.18	74.180000	3,004,364.18	1,400,554.00	0.16
		Base		39.599274	1,603,810.18	74.180000	3,004,364.18	1,400,554.00	0.16
00130H105	AES CORP COMMON STOCK USD.01								
		Local	64,473.000	20.006573	1,289,883.79	12.070000	778,189.11	-511,694.68	0.04
		Base		20.006573	1,289,883.79	12.070000	778,189.11	-511,694.68	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	601,775.000	34.689380	20,875,201.37	40.880000	24,600,562.00	3,725,360.63	1.32
		Base		34.689380	20,875,201.37	40.880000	24,600,562.00	3,725,360.63	1.32
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	143,733.000	24.192614	3,477,277.01	42.020000	6,039,660.66	2,562,383.65	0.32
		Base		24.192614	3,477,277.01	42.020000	6,039,660.66	2,562,383.65	0.32
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	158,233.000	30.187616	4,776,677.00	64.100000	10,142,735.30	5,366,058.30	0.54
		Base		30.187616	4,776,677.00	64.100000	10,142,735.30	5,366,058.30	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	49,835.000	29.427708	1,466,529.85	41.370000	2,061,673.95	595,144.10	0.11
		Base		29.427708	1,466,529.85	41.370000	2,061,673.95	595,144.10	0.11
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,289.000	245.190000	1,051,619.91	275.120000	1,179,989.68	128,369.77	0.06
		Base		245.190000	1,051,619.91	275.120000	1,179,989.68	128,369.77	0.06
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,938.000	36.467991	1,784,670.54	102.310000	5,006,846.78	3,222,176.24	0.27
		Base		36.467991	1,784,670.54	102.310000	5,006,846.78	3,222,176.24	0.27
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,197.000	159.987777	1,151,432.03	157.380000	1,132,663.86	-18,768.17	0.06
		Base		159.987777	1,151,432.03	157.380000	1,132,663.86	-18,768.17	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,301.000	32.784728	1,124,548.94	117.120000	4,017,333.12	2,892,784.18	0.22
		Base		32.784728	1,124,548.94	117.120000	4,017,333.12	2,892,784.18	0.22
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,265.000	205.059692	1,079,639.28	142.050000	747,893.25	-331,746.03	0.04
		Base		205.059692	1,079,639.28	142.050000	747,893.25	-331,746.03	0.04
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	32,067.000	30.638661	982,489.95	46.980000	1,506,507.66	524,017.71	0.08
		Base		30.638661	982,489.95	46.980000	1,506,507.66	524,017.71	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	19,027.000	68.067358	1,295,117.63	155.620000	2,960,981.74	1,665,864.11	0.16
		Base		68.067358	1,295,117.63	155.620000	2,960,981.74	1,665,864.11	0.16
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,178.000	43.205946	742,191.74	54.900000	943,072.20	200,880.46	0.05
		Base		43.205946	742,191.74	54.900000	943,072.20	200,880.46	0.05
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,058.000	65.509687	789,915.81	67.530000	814,276.74	24,360.93	0.04
		Base		65.509687	789,915.81	67.530000	814,276.74	24,360.93	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	10,977.000	83.217139	913,474.54	79.970000	877,830.69	-35,643.85	0.05
		Base		83.217139	913,474.54	79.970000	877,830.69	-35,643.85	0.05
013817101	ALCOA INC COMMON STOCK USD1.0								
		Local	128,662.000	19.654536	2,528,791.92	10.080000	1,296,912.96	-1,231,878.96	0.07
		Base		19.654536	2,528,791.92	10.080000	1,296,912.96	-1,231,878.96	0.07
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	21,916.000	108.920910	2,387,110.67	125.860000	2,758,347.76	371,237.09	0.15
		Base		108.920910	2,387,110.67	125.860000	2,758,347.76	371,237.09	0.15
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,766.000	254.816687	1,469,273.02	204.580000	1,179,608.28	-289,664.74	0.06
		Base		254.816687	1,469,273.02	204.580000	1,179,608.28	-289,664.74	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	22,201.000	40.023931	888,571.30	37.950000	842,527.95	-46,043.35	0.05
		Base		40.023931	888,571.30	37.950000	842,527.95	-46,043.35	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,625.000	39.287034	1,438,887.61	68.960000	2,525,660.00	1,086,772.39	0.14
		Base		39.287034	1,438,887.61	68.960000	2,525,660.00	1,086,772.39	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	28,896.000	297.341548	8,591,981.37	767.050000	22,164,676.80	13,572,695.43	1.19
		Base		297.341548	8,591,981.37	767.050000	22,164,676.80	13,572,695.43	1.19
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,708.000	296.791543	8,520,291.62	789.850000	22,675,013.80	14,154,722.18	1.22
		Base		296.791543	8,520,291.62	789.850000	22,675,013.80	14,154,722.18	1.22
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,405.000	18.113959	3,467,102.33	66.090000	12,649,956.45	9,182,854.12	0.68
		Base		18.113959	3,467,102.33	66.090000	12,649,956.45	9,182,854.12	0.68
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,821.000	134.421951	5,083,972.59	769.160000	29,090,400.36	24,006,427.77	1.56
		Base		134.421951	5,083,972.59	769.160000	29,090,400.36	24,006,427.77	1.56

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,738.000	39.315399	933,268.95	49.420000	1,173,131.96	239,863.01	0.06
		Base		39.315399	933,268.95	49.420000	1,173,131.96	239,863.01	0.06
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	51,816.000	48.384407	2,507,086.45	36.300000	1,880,920.80	-626,165.65	0.10
		Base		48.384407	2,507,086.45	36.300000	1,880,920.80	-626,165.65	0.10
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,067.000	37.589104	1,806,795.48	64.570000	3,103,686.19	1,296,890.71	0.17
		Base		37.589104	1,806,795.48	64.570000	3,103,686.19	1,296,890.71	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	79,086.000	44.573538	3,525,142.83	65.580000	5,186,459.88	1,661,317.05	0.28
		Base		44.573538	3,525,142.83	65.580000	5,186,459.88	1,661,317.05	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	109,479.000	109.159123	11,950,631.62	59.830000	6,550,128.57	-5,400,503.05	0.35
		Base		109.159123	11,950,631.62	59.830000	6,550,128.57	-5,400,503.05	0.35
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,537.000	52.526558	2,181,795.64	113.380000	4,709,465.06	2,527,669.42	0.25
		Base		52.526558	2,181,795.64	113.380000	4,709,465.06	2,527,669.42	0.25
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,387.000	68.127000	1,184,524.15	73.990000	1,286,464.13	101,939.98	0.07
		Base		68.127000	1,184,524.15	73.990000	1,286,464.13	101,939.98	0.07
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	17,950.000	26.459545	474,948.83	86.970000	1,561,111.50	1,086,162.67	0.08
		Base		26.459545	474,948.83	86.970000	1,561,111.50	1,086,162.67	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	16,222.000	38.872543	630,590.40	101.080000	1,639,719.76	1,009,129.36	0.09
		Base		38.872543	630,590.40	101.080000	1,639,719.76	1,009,129.36	0.09
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	22,835.000	46.437829	1,060,407.83	48.750000	1,113,206.25	52,798.42	0.06
		Base		46.437829	1,060,407.83	48.750000	1,113,206.25	52,798.42	0.06

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031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	73,495.000	64.673959	4,753,212.65	170.060000	12,498,559.70	7,745,347.05	0.67
		Base		64.673959	4,753,212.65	170.060000	12,498,559.70	7,745,347.05	0.67
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	30,126.000	22.564464	679,777.05	62.310000	1,877,151.06	1,197,374.01	0.10
		Base		22.564464	679,777.05	62.310000	1,877,151.06	1,197,374.01	0.10
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	49,937.000	47.833760	2,388,674.45	53.470000	2,670,131.39	281,456.94	0.14
		Base		47.833760	2,388,674.45	53.470000	2,670,131.39	281,456.94	0.14
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	30,069.000	40.462027	1,216,652.70	62.560000	1,881,116.64	664,463.94	0.10
		Base		40.462027	1,216,652.70	62.560000	1,881,116.64	664,463.94	0.10
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	25,726.000	52.917628	1,361,358.91	125.080000	3,217,808.08	1,856,449.17	0.17
		Base		52.917628	1,361,358.91	125.080000	3,217,808.08	1,856,449.17	0.17
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	37,034.000	67.354520	2,494,407.30	49.700000	1,840,589.80	-653,817.50	0.10
		Base		67.354520	2,494,407.30	49.700000	1,840,589.80	-653,817.50	0.10
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,322.000	24.111143	369,430.93	45.180000	692,247.96	322,817.03	0.04
		Base		24.111143	369,430.93	45.180000	692,247.96	322,817.03	0.04
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	535,442.000	24.029363	12,866,330.16	106.100000	56,810,396.20	43,944,066.04	3.05
		Base		24.029363	12,866,330.16	106.100000	56,810,396.20	43,944,066.04	3.05
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,555.000	19.944061	2,125,139.40	29.840000	3,179,601.20	1,054,461.80	0.17
		Base		19.944061	2,125,139.40	29.840000	3,179,601.20	1,054,461.80	0.17
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	57,485.000	24.087375	1,384,662.77	43.760000	2,515,543.60	1,130,880.83	0.14
		Base		24.087375	1,384,662.77	43.760000	2,515,543.60	1,130,880.83	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	6,059.000	53.872429	326,413.05	89.550000	542,583.45	216,170.40	0.03
		Base		53.872429	326,413.05	89.550000	542,583.45	216,170.40	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	21,973.000	27.109246	595,671.47	67.400000	1,480,980.20	885,308.73	0.08
		Base		27.109246	595,671.47	67.400000	1,480,980.20	885,308.73	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,567.000	40.577927	1,808,436.48	89.810000	4,002,562.27	2,194,125.79	0.21
		Base		40.577927	1,808,436.48	89.810000	4,002,562.27	2,194,125.79	0.21
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,960.000	38.266908	266,337.68	47.350000	329,556.00	63,218.32	0.02
		Base		38.266908	266,337.68	47.350000	329,556.00	63,218.32	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,921.000	216.748302	633,121.79	741.800000	2,166,797.80	1,533,676.01	0.12
		Base		216.748302	633,121.79	741.800000	2,166,797.80	1,533,676.01	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,420.000	131.206369	1,760,789.47	175.010000	2,348,634.20	587,844.73	0.13
		Base		131.206369	1,760,789.47	175.010000	2,348,634.20	587,844.73	0.13
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,725.000	49.702273	433,652.33	77.440000	675,664.00	242,011.67	0.04
		Base		49.702273	433,652.33	77.440000	675,664.00	242,011.67	0.04
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	80,309.000	32.561731	2,615,000.09	38.500000	3,091,896.50	476,896.41	0.17
		Base		32.561731	2,615,000.09	38.500000	3,091,896.50	476,896.41	0.17
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	42,843.000	57.142051	2,448,136.87	49.130000	2,104,876.59	-343,260.28	0.11
		Base		57.142051	2,448,136.87	49.130000	2,104,876.59	-343,260.28	0.11
058498106	BALL CORP COMMON STOCK								
		Local	16,991.000	30.354886	515,759.87	79.190000	1,345,517.29	829,757.42	0.07
		Base		30.354886	515,759.87	79.190000	1,345,517.29	829,757.42	0.07

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060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,004,939.000	23.785985	23,903,463.72	16.140000	16,219,715.46	-7,683,748.26	0.87
		Base		23.785985	23,903,463.72	16.140000	16,219,715.46	-7,683,748.26	0.87
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	105,376.000	35.368612	3,727,002.81	41.670000	4,391,017.92	664,015.11	0.24
		Base		35.368612	3,727,002.81	41.670000	4,391,017.92	664,015.11	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,173.000	68.247631	489,540.26	220.840000	1,584,085.32	1,094,545.06	0.09
		Base		68.247631	489,540.26	220.840000	1,584,085.32	1,094,545.06	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	54,030.000	25.183522	1,360,665.72	46.730000	2,524,821.90	1,164,156.18	0.14
		Base		25.183522	1,360,665.72	46.730000	2,524,821.90	1,164,156.18	0.14
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,761.000	67.864471	1,408,934.28	177.210000	3,679,056.81	2,270,122.53	0.20
		Base		67.864471	1,408,934.28	177.210000	3,679,056.81	2,270,122.53	0.20
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	15,102.000	34.702655	524,079.49	46.370000	700,279.74	176,200.25	0.04
		Base		34.702655	524,079.49	46.370000	700,279.74	176,200.25	0.04
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	183,177.000	79.820673	14,621,311.45	150.490000	27,566,306.73	12,944,995.28	1.48
		Base		79.820673	14,621,311.45	150.490000	27,566,306.73	12,944,995.28	1.48
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	27,585.000	32.552182	897,951.93	38.480000	1,061,470.80	163,518.87	0.06
		Base		32.552182	897,951.93	38.480000	1,061,470.80	163,518.87	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,431.000	81.669421	1,750,257.37	305.630000	6,549,956.53	4,799,699.16	0.35
		Base		81.669421	1,750,257.37	305.630000	6,549,956.53	4,799,699.16	0.35
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	12,307.000	207.146245	2,549,348.84	372.810000	4,588,172.67	2,038,823.83	0.25
		Base		207.146245	2,549,348.84	372.810000	4,588,172.67	2,038,823.83	0.25

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093671105	H+R BLOCK INC COMMON STOCK								
		Local	21,954.000	19.269557	423,043.85	21.660000	475,523.64	52,479.79	0.03
		Base		19.269557	423,043.85	21.660000	475,523.64	52,479.79	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	58,581.000	65.325809	3,826,851.22	129.450000	7,583,310.45	3,756,459.23	0.41
		Base		65.325809	3,826,851.22	129.450000	7,583,310.45	3,756,459.23	0.41
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	21,290.000	33.566247	714,625.40	34.390000	732,163.10	17,537.70	0.04
		Base		33.566247	714,625.40	34.390000	732,163.10	17,537.70	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,029.000	91.409856	1,373,798.73	140.130000	2,106,013.77	732,215.04	0.11
		Base		91.409856	1,373,798.73	140.130000	2,106,013.77	732,215.04	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	132,748.000	17.036849	2,261,607.61	23.820000	3,162,057.36	900,449.75	0.17
		Base		17.036849	2,261,607.61	23.820000	3,162,057.36	900,449.75	0.17
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	163,315.000	40.540147	6,620,814.05	57.390000	9,372,647.85	2,751,833.80	0.50
		Base		40.540147	6,620,814.05	57.390000	9,372,647.85	2,751,833.80	0.50
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	19,666.000	18.497989	363,781.46	48.550000	954,784.30	591,002.84	0.05
		Base		18.497989	363,781.46	48.550000	954,784.30	591,002.84	0.05
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	40,631.000	37.621290	1,528,590.63	51.030000	2,073,399.93	544,809.30	0.11
		Base		37.621290	1,528,590.63	51.030000	2,073,399.93	544,809.30	0.11
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,551.000	21.206399	605,463.90	29.890000	853,389.39	247,925.49	0.05
		Base		21.206399	605,463.90	29.890000	853,389.39	247,925.49	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,805.000	27.115911	618,378.34	26.000000	592,930.00	-25,448.34	0.03
		Base		27.115911	618,378.34	26.000000	592,930.00	-25,448.34	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	13,968.000	52.855246	738,282.07	69.420000	969,658.56	231,376.49	0.05
		Base		52.855246	738,282.07	69.420000	969,658.56	231,376.49	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	25,096.000	38.154273	957,519.64	128.260000	3,218,812.96	2,261,293.32	0.17
		Base		38.154273	957,519.64	128.260000	3,218,812.96	2,261,293.32	0.17
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	33,131.000	86.362016	2,861,259.95	108.350000	3,589,743.85	728,483.90	0.19
		Base		86.362016	2,861,259.95	108.350000	3,589,743.85	728,483.90	0.19
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,311.000	20.040072	547,314.40	41.970000	1,146,242.67	598,928.27	0.06
		Base		20.040072	547,314.40	41.970000	1,146,242.67	598,928.27	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	93,516.000	11.612413	1,085,946.41	28.280000	2,644,632.48	1,558,686.07	0.14
		Base		11.612413	1,085,946.41	28.280000	2,644,632.48	1,558,686.07	0.14
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	13,421.000	27.396458	367,687.86	25.390000	340,759.19	-26,928.67	0.02
		Base		27.396458	367,687.86	25.390000	340,759.19	-26,928.67	0.02
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	105,075.000	35.537362	3,734,088.36	93.400000	9,814,005.00	6,079,916.64	0.53
		Base		35.537362	3,734,088.36	93.400000	9,814,005.00	6,079,916.64	0.53
12673P105	CA INC COMMON STOCK USD.1								
		Local	28,950.000	31.463654	910,872.78	33.910000	981,694.50	70,821.72	0.05
		Base		31.463654	910,872.78	33.910000	981,694.50	70,821.72	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,493.000	17.000464	773,402.11	24.630000	1,120,492.59	347,090.48	0.06
		Base		17.000464	773,402.11	24.630000	1,120,492.59	347,090.48	0.06
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,543.000	35.403647	621,086.18	60.720000	1,065,210.96	444,124.78	0.06
		Base		35.403647	621,086.18	60.720000	1,065,210.96	444,124.78	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	50,100.000	55.580002	2,784,558.10	71.600000	3,587,160.00	802,601.90	0.19
		Base		55.580002	2,784,558.10	71.600000	3,587,160.00	802,601.90	0.19
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,875.000	42.404439	1,351,641.49	79.670000	2,539,481.25	1,187,839.76	0.14
		Base		42.404439	1,351,641.49	79.670000	2,539,481.25	1,187,839.76	0.14
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,963.000	24.595225	466,399.26	58.950000	1,117,868.85	651,469.59	0.06
		Base		24.595225	466,399.26	58.950000	1,117,868.85	651,469.59	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	42,896.000	38.510667	1,651,953.57	47.800000	2,050,428.80	398,475.23	0.11
		Base		38.510667	1,651,953.57	47.800000	2,050,428.80	398,475.23	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	57,123.000	54.616455	3,119,855.77	81.950000	4,681,229.85	1,561,374.08	0.25
		Base		54.616455	3,119,855.77	81.950000	4,681,229.85	1,561,374.08	0.25
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	75,782.000	32.857154	2,489,980.81	106.740000	8,088,970.68	5,598,989.87	0.43
		Base		32.857154	2,489,980.81	106.740000	8,088,970.68	5,598,989.87	0.43
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,678.000	61.763300	1,030,088.32	68.290000	1,138,940.62	108,852.30	0.06
		Base		61.763300	1,030,088.32	68.290000	1,138,940.62	108,852.30	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,130.000	18.650923	785,763.38	22.470000	946,661.10	160,897.72	0.05
		Base		18.650923	785,763.38	22.470000	946,661.10	160,897.72	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	53,423.000	62.654722	3,347,203.23	27.800000	1,485,159.40	-1,862,043.83	0.08
		Base		62.654722	3,347,203.23	27.800000	1,485,159.40	-1,862,043.83	0.08
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,437.000	27.946703	822,667.09	64.540000	1,899,863.98	1,077,196.89	0.10
		Base		27.946703	822,667.09	64.540000	1,899,863.98	1,077,196.89	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
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	57,217.000	22.954944	1,313,413.05	6.350000	363,327.95	-950,085.10	0.02
		Base		22.954944	1,313,413.05	6.350000	363,327.95	-950,085.10	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	184,388.000	64.028143	11,806,021.29	100.580000	18,545,745.04	6,739,723.75	1.00
		Base		64.028143	11,806,021.29	100.580000	18,545,745.04	6,739,723.75	1.00
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,856.000	302.827416	864,875.10	413.730000	1,181,612.88	316,737.78	0.06
		Base		302.827416	864,875.10	413.730000	1,181,612.88	316,737.78	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	12,555.000	86.427711	1,085,099.91	99.420000	1,248,218.10	163,118.19	0.07
		Base		86.427711	1,085,099.91	99.420000	1,248,218.10	163,118.19	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,277.000	137.489692	1,275,491.87	132.180000	1,226,233.86	-49,258.01	0.07
		Base		137.489692	1,275,491.87	132.180000	1,226,233.86	-49,258.01	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,472.000	36.708049	531,238.88	77.110000	1,115,935.92	584,697.04	0.06
		Base		36.708049	531,238.88	77.110000	1,115,935.92	584,697.04	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	492,076.000	28.323109	13,937,122.17	31.440000	15,470,869.44	1,533,747.27	0.83
		Base		28.323109	13,937,122.17	31.440000	15,470,869.44	1,533,747.27	0.83
172908105	CINTAS CORP COMMON STOCK								
		Local	8,479.000	38.228376	324,138.40	117.510000	996,367.29	672,228.89	0.05
		Base		38.228376	324,138.40	117.510000	996,367.29	672,228.89	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	287,135.000	82.132038	23,582,982.81	47.740000	13,707,824.90	-9,875,157.91	0.74
		Base		82.132038	23,582,982.81	47.740000	13,707,824.90	-9,875,157.91	0.74
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	51,753.000	20.063596	1,038,351.30	24.770000	1,281,921.81	243,570.51	0.07
		Base		20.063596	1,038,351.30	24.770000	1,281,921.81	243,570.51	0.07

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177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,175.000	41.670462	632,349.26	87.200000	1,323,260.00	690,910.74	0.07
		Base		41.670462	632,349.26	87.200000	1,323,260.00	690,910.74	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,654.000	59.528410	753,272.50	131.040000	1,658,180.16	904,907.66	0.09
		Base		59.528410	753,272.50	131.040000	1,658,180.16	904,907.66	0.09
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,201.000	32.352258	880,013.78	38.180000	1,038,534.18	158,520.40	0.06
		Base		32.352258	880,013.78	38.180000	1,038,534.18	158,520.40	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	380,924.000	28.622106	10,902,847.06	43.430000	16,543,529.32	5,640,682.26	0.89
		Base		28.622106	10,902,847.06	43.430000	16,543,529.32	5,640,682.26	0.89
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,274.000	24.665076	1,461,997.73	57.440000	3,404,698.56	1,942,700.83	0.18
		Base		24.665076	1,461,997.73	57.440000	3,404,698.56	1,942,700.83	0.18
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	87,368.000	35.250934	3,079,803.62	74.340000	6,494,937.12	3,415,133.50	0.35
		Base		35.250934	3,079,803.62	74.340000	6,494,937.12	3,415,133.50	0.35
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	236,537.000	26.527677	6,274,777.17	65.260000	15,436,404.62	9,161,627.45	0.83
		Base		26.527677	6,274,777.17	65.260000	15,436,404.62	9,161,627.45	0.83
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	17,135.000	44.555230	763,453.86	47.290000	810,314.15	46,860.29	0.04
		Base		44.555230	763,453.86	47.290000	810,314.15	46,860.29	0.04
205887102	CONAGRA FOODS INC COMMON STOCK USD5.0								
		Local	42,697.000	25.226923	1,077,113.94	46.610000	1,990,107.17	912,993.23	0.11
		Base		25.226923	1,077,113.94	46.610000	1,990,107.17	912,993.23	0.11
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,621.000	94.469457	1,286,768.47	129.200000	1,759,833.20	473,064.73	0.09
		Base		94.469457	1,286,768.47	129.200000	1,759,833.20	473,064.73	0.09

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20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,157.000	40.073172	4,855,145.24	41.050000	4,973,494.85	118,349.61	0.27
		Base		40.073172	4,855,145.24	41.050000	4,973,494.85	118,349.61	0.27
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,758.000	47.990594	1,428,104.09	75.250000	2,239,289.50	811,185.41	0.12
		Base		47.990594	1,428,104.09	75.250000	2,239,289.50	811,185.41	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,259.000	39.267188	677,712.39	164.050000	2,831,338.95	2,153,626.56	0.15
		Base		39.267188	677,712.39	164.050000	2,831,338.95	2,153,626.56	0.15
219350105	CORNING INC COMMON STOCK USD.5								
		Local	105,205.000	22.327811	2,348,997.32	22.690000	2,387,101.45	38,104.13	0.13
		Base		22.327811	2,348,997.32	22.690000	2,387,101.45	38,104.13	0.13
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	42,858.000	61.151092	2,620,813.49	162.090000	6,946,853.22	4,326,039.73	0.37
		Base		61.151092	2,620,813.49	162.090000	6,946,853.22	4,326,039.73	0.37
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	32,960.000	60.488259	1,993,693.01	94.770000	3,123,619.20	1,129,926.19	0.17
		Base		60.488259	1,993,693.01	94.770000	3,123,619.20	1,129,926.19	0.17
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,500.000	41.703385	646,402.46	125.610000	1,946,955.00	1,300,552.54	0.10
		Base		41.703385	646,402.46	125.610000	1,946,955.00	1,300,552.54	0.10
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	32,298.000	27.388722	884,600.95	32.060000	1,035,473.88	150,872.93	0.06
		Base		27.388722	884,600.95	32.060000	1,035,473.88	150,872.93	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,555.000	47.206594	828,711.75	92.900000	1,630,859.50	802,147.75	0.09
		Base		47.206594	828,711.75	92.900000	1,630,859.50	802,147.75	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	58,619.000	28.856416	1,691,534.24	81.410000	4,772,172.79	3,080,638.55	0.26
		Base		28.856416	1,691,534.24	81.410000	4,772,172.79	3,080,638.55	0.26

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237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	11,158.000	29.278712	326,691.87	61.640000	687,779.12	361,087.25	0.04
		Base		29.278712	326,691.87	61.640000	687,779.12	361,087.25	0.04
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	15,960.000	35.423746	565,362.99	64.630000	1,031,494.80	466,131.81	0.06
		Base		35.423746	565,362.99	64.630000	1,031,494.80	466,131.81	0.06
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	29,208.000	42.351439	1,237,000.83	84.550000	2,469,536.40	1,232,535.57	0.13
		Base		42.351439	1,237,000.83	84.550000	2,469,536.40	1,232,535.57	0.13
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	75,487.000	22.986889	1,735,211.26	36.750000	2,774,147.25	1,038,935.99	0.15
		Base		22.986889	1,735,211.26	36.750000	2,774,147.25	1,038,935.99	0.15
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	22,915.000	45.484429	1,042,275.68	61.460000	1,408,355.90	366,080.22	0.08
		Base		45.484429	1,042,275.68	61.460000	1,408,355.90	366,080.22	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	51,265.000	44.127132	2,262,177.43	43.330000	2,221,312.45	-40,864.98	0.12
		Base		44.127132	2,262,177.43	43.330000	2,221,312.45	-40,864.98	0.12
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,308.000	62.448301	393,923.88	18.470000	116,508.76	-277,415.12	0.01
		Base		62.448301	393,923.88	18.470000	116,508.76	-277,415.12	0.01
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	14,364.000	94.813599	1,361,902.54	99.090000	1,423,328.76	61,426.22	0.08
		Base		94.813599	1,361,902.54	99.090000	1,423,328.76	61,426.22	0.08
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	146,031.000	33.882481	4,947,892.55	94.460000	13,794,088.26	8,846,195.71	0.74
		Base		33.882481	4,947,892.55	94.460000	13,794,088.26	8,846,195.71	0.74
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	40,329.000	21.099850	850,935.87	60.000000	2,419,740.00	1,568,804.13	0.13
		Base		21.099850	850,935.87	60.000000	2,419,740.00	1,568,804.13	0.13

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25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,723.000	18.755827	276,142.04	25.510000	375,583.73	99,441.69	0.02
		Base		18.755827	276,142.04	25.510000	375,583.73	99,441.69	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	21,924.000	21.895824	480,044.05	24.820000	544,153.68	64,109.63	0.03
		Base		21.895824	480,044.05	24.820000	544,153.68	64,109.63	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	27,763.000	51.965041	1,442,705.42	73.410000	2,038,081.83	595,376.41	0.11
		Base		51.965041	1,442,705.42	73.410000	2,038,081.83	595,376.41	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,047.000	48.339159	1,114,072.60	82.700000	1,905,986.90	791,914.30	0.10
		Base		48.339159	1,114,072.60	82.700000	1,905,986.90	791,914.30	0.10
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		Local	60,287.000	40.836140	2,461,888.36	74.160000	4,470,883.92	2,008,995.56	0.24
		Base		40.836140	2,461,888.36	74.160000	4,470,883.92	2,008,995.56	0.24
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	15,179.000	38.172136	579,414.85	72.500000	1,100,477.50	521,062.65	0.06
		Base		38.172136	579,414.85	72.500000	1,100,477.50	521,062.65	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	109,851.000	34.094961	3,745,365.56	53.640000	5,892,407.64	2,147,042.08	0.32
		Base		34.094961	3,745,365.56	53.640000	5,892,407.64	2,147,042.08	0.32
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	18,178.000	26.973854	490,330.71	93.700000	1,703,278.60	1,212,947.89	0.09
		Base		26.973854	490,330.71	93.700000	1,703,278.60	1,212,947.89	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	85,459.000	46.581360	3,980,796.46	69.600000	5,947,946.40	1,967,149.94	0.32
		Base		46.581360	3,980,796.46	69.600000	5,947,946.40	1,967,149.94	0.32
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	67,399.000	53.043117	3,575,053.04	79.660000	5,369,004.34	1,793,951.30	0.29
		Base		53.043117	3,575,053.04	79.660000	5,369,004.34	1,793,951.30	0.29

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26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,548.000	79.268546	281,244.80	137.650000	488,382.20	207,137.40	0.03
		Base		79.268546	281,244.80	137.650000	488,382.20	207,137.40	0.03
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	191,089.000	27.059089	5,170,694.31	28.990000	5,539,670.11	368,975.80	0.30
		Base		27.059089	5,170,694.31	28.990000	5,539,670.11	368,975.80	0.30
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	53,836.000	37.324280	2,009,389.94	88.490000	4,763,947.64	2,754,557.70	0.26
		Base		37.324280	2,009,389.94	88.490000	4,763,947.64	2,754,557.70	0.26
26884L109	EQT CORP COMMON STOCK								
		Local	16,900.000	44.345210	749,434.05	71.500000	1,208,350.00	458,915.95	0.06
		Base		44.345210	749,434.05	71.500000	1,208,350.00	458,915.95	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	27,269.000	26.323986	717,828.77	26.380000	719,356.22	1,527.45	0.04
		Base		26.323986	717,828.77	26.380000	719,356.22	1,527.45	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	14,544.000	34.575472	502,865.66	67.890000	987,392.16	484,526.50	0.05
		Base		34.575472	502,865.66	67.890000	987,392.16	484,526.50	0.05
278642103	EBAY INC COMMON STOCK USD.001								
		Local	103,409.000	11.869330	1,227,395.55	32.160000	3,325,633.44	2,098,237.89	0.18
		Base		11.869330	1,227,395.55	32.160000	3,325,633.44	2,098,237.89	0.18
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	25,825.000	49.103660	1,268,102.03	123.050000	3,177,766.25	1,909,664.22	0.17
		Base		49.103660	1,268,102.03	123.050000	3,177,766.25	1,909,664.22	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	31,876.000	35.533278	1,132,658.76	72.720000	2,318,022.72	1,185,363.96	0.12
		Base		35.533278	1,132,658.76	72.720000	2,318,022.72	1,185,363.96	0.12
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	20,717.000	45.510310	942,837.09	115.160000	2,385,769.72	1,442,932.63	0.13
		Base		45.510310	942,837.09	115.160000	2,385,769.72	1,442,932.63	0.13

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285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,507.000	35.214510	1,039,074.56	81.230000	2,396,853.61	1,357,779.05	0.13
		Base		35.214510	1,039,074.56	81.230000	2,396,853.61	1,357,779.05	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	62,942.000	38.887763	2,447,673.55	52.680000	3,315,784.56	868,111.01	0.18
		Base		38.887763	2,447,673.55	52.680000	3,315,784.56	868,111.01	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,487.000	60.794487	1,063,113.19	78.200000	1,367,483.40	304,370.21	0.07
		Base		60.794487	1,063,113.19	78.200000	1,367,483.40	304,370.21	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,644.000	34.022178	396,154.24	131.900000	1,535,843.60	1,139,689.36	0.08
		Base		34.022178	396,154.24	131.900000	1,535,843.60	1,139,689.36	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	6,793.000	251.617677	1,709,238.88	368.650000	2,504,239.45	795,000.57	0.13
		Base		251.617677	1,709,238.88	368.650000	2,504,239.45	795,000.57	0.13
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,759.000	44.350831	1,585,941.38	64.870000	2,319,686.33	733,744.95	0.12
		Base		44.350831	1,585,941.38	64.870000	2,319,686.33	733,744.95	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,402.000	178.341540	1,141,742.54	227.100000	1,453,894.20	312,151.66	0.08
		Base		178.341540	1,141,742.54	227.100000	1,453,894.20	312,151.66	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,034.000	31.022903	962,764.78	53.970000	1,674,904.98	712,140.20	0.09
		Base		31.022903	962,764.78	53.970000	1,674,904.98	712,140.20	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	90,184.000	41.348145	3,728,941.07	34.000000	3,066,256.00	-662,685.07	0.16
		Base		41.348145	3,728,941.07	34.000000	3,066,256.00	-662,685.07	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,468.000	53.356568	611,893.12	109.120000	1,251,388.16	639,495.04	0.07
		Base		53.356568	611,893.12	109.120000	1,251,388.16	639,495.04	0.07

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302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,812.000	41.684688	742,487.66	50.650000	902,177.80	159,690.14	0.05
		Base		41.684688	742,487.66	50.650000	902,177.80	159,690.14	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	61,910.000	26.934399	1,667,508.64	72.700000	4,500,857.00	2,833,348.36	0.24
		Base		26.934399	1,667,508.64	72.700000	4,500,857.00	2,833,348.36	0.24
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,250.000	86.132059	1,055,117.72	80.550000	986,737.50	-68,380.22	0.05
		Base		86.132059	1,055,117.72	80.550000	986,737.50	-68,380.22	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	405,349.000	58.544306	23,730,876.00	87.140000	35,322,111.86	11,591,235.86	1.90
		Base		58.544306	23,730,876.00	87.140000	35,322,111.86	11,591,235.86	1.90
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	13,466.000	29.168238	392,779.49	30.830000	415,156.78	22,377.29	0.02
		Base		29.168238	392,779.49	30.830000	415,156.78	22,377.29	0.02
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,086.000	30.772788	402,692.70	46.940000	614,256.84	211,564.14	0.03
		Base		30.772788	402,692.70	46.940000	614,256.84	211,564.14	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,163.000	26.702497	591,807.45	28.200000	624,996.60	33,189.15	0.03
		Base		26.702497	591,807.45	28.200000	624,996.60	33,189.15	0.03
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	225,995.000	63.703438	14,396,658.43	126.120000	28,502,489.40	14,105,830.97	1.53
		Base		63.703438	14,396,658.43	126.120000	28,502,489.40	14,105,830.97	1.53
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,263.000	30.056470	849,486.02	43.110000	1,218,417.93	368,931.91	0.07
		Base		30.056470	849,486.02	43.110000	1,218,417.93	368,931.91	0.07
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,937.000	151.001075	1,047,494.46	159.000000	1,102,983.00	55,488.54	0.06
		Base		151.001075	1,047,494.46	159.000000	1,102,983.00	55,488.54	0.06

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31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	24,422.000	79.491825	1,941,349.34	164.930000	4,027,920.46	2,086,571.12	0.22
		Base		79.491825	1,941,349.34	164.930000	4,027,920.46	2,086,571.12	0.22
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,553.000	128.059553	839,174.25	122.730000	804,249.69	-34,924.56	0.04
		Base		128.059553	839,174.25	122.730000	804,249.69	-34,924.56	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	27,148.000	28.459339	772,614.13	79.330000	2,153,650.84	1,381,036.71	0.12
		Base		28.459339	772,614.13	79.330000	2,153,650.84	1,381,036.71	0.12
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	75,108.000	24.219890	1,819,107.49	20.160000	1,514,177.28	-304,930.21	0.08
		Base		24.219890	1,819,107.49	20.160000	1,514,177.28	-304,930.21	0.08
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,503.000	104.011202	780,396.05	37.820000	283,763.46	-496,632.59	0.02
		Base		104.011202	780,396.05	37.820000	283,763.46	-496,632.59	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	21,752.000	22.119637	481,146.35	103.050000	2,241,543.60	1,760,397.25	0.12
		Base		22.119637	481,146.35	103.050000	2,241,543.60	1,760,397.25	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	41,552.000	45.048257	1,871,845.19	32.730000	1,359,996.96	-511,848.23	0.07
		Base		45.048257	1,871,845.19	32.730000	1,359,996.96	-511,848.23	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	13,622.000	41.717438	568,274.94	51.900000	706,981.80	138,706.86	0.04
		Base		41.717438	568,274.94	51.900000	706,981.80	138,706.86	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	12,755.000	24.457992	311,961.69	48.370000	616,959.35	304,997.66	0.03
		Base		24.457992	311,961.69	48.370000	616,959.35	304,997.66	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	13,314.000	63.703967	848,154.61	65.640000	873,930.96	25,776.35	0.05
		Base		63.703967	848,154.61	65.640000	873,930.96	25,776.35	0.05

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345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	381,746.000	12.485205	4,766,177.02	12.600000	4,809,999.60	43,822.58	0.26
		Base		12.485205	4,766,177.02	12.600000	4,809,999.60	43,822.58	0.26
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	29,309.000	18.412614	539,655.29	52.670000	1,543,705.03	1,004,049.74	0.08
		Base		18.412614	539,655.29	52.670000	1,543,705.03	1,004,049.74	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	15,006.000	56.840000	852,941.04	63.560000	953,781.36	100,840.32	0.05
		Base		56.840000	852,941.04	63.560000	953,781.36	100,840.32	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	36,052.000	25.755573	928,539.90	36.500000	1,315,898.00	387,358.10	0.07
		Base		25.755573	928,539.90	36.500000	1,315,898.00	387,358.10	0.07
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	130,048.000	25.748850	3,348,586.42	10.290000	1,338,193.92	-2,010,392.50	0.07
		Base		25.748850	3,348,586.42	10.290000	1,338,193.92	-2,010,392.50	0.07
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	114,767.000	8.939780	1,025,991.72	4.600000	527,928.20	-498,063.52	0.03
		Base		8.939780	1,025,991.72	4.600000	527,928.20	-498,063.52	0.03
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	17,330.000	48.215712	835,578.29	49.410000	856,275.30	20,697.01	0.05
		Base		48.215712	835,578.29	49.410000	856,275.30	20,697.01	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	22,193.000	27.323931	606,399.99	24.870000	551,939.91	-54,460.08	0.03
		Base		27.323931	606,399.99	24.870000	551,939.91	-54,460.08	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	28,108.000	58.023873	1,630,935.01	152.220000	4,278,599.76	2,647,664.75	0.23
		Base		58.023873	1,630,935.01	152.220000	4,278,599.76	2,647,664.75	0.23
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	898,914.000	31.792658	28,578,865.32	31.240000	28,082,073.36	-496,791.96	1.51
		Base		31.792658	28,578,865.32	31.240000	28,082,073.36	-496,791.96	1.51

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370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	57,029.000	21.865590	1,246,972.71	29.140000	1,661,825.06	414,852.35	0.09
		Base		21.865590	1,246,972.71	29.140000	1,661,825.06	414,852.35	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,153.000	28.524097	1,658,761.79	70.820000	4,118,395.46	2,459,633.67	0.22
		Base		28.524097	1,658,761.79	70.820000	4,118,395.46	2,459,633.67	0.22
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	137,089.000	35.490954	4,865,419.33	31.920000	4,375,880.88	-489,538.45	0.24
		Base		35.490954	4,865,419.33	31.920000	4,375,880.88	-489,538.45	0.24
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,639.000	41.802312	611,944.04	102.820000	1,505,181.98	893,237.94	0.08
		Base		41.802312	611,944.04	102.820000	1,505,181.98	893,237.94	0.08
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	130,297.000	21.422409	2,791,275.61	78.380000	10,212,678.86	7,421,403.25	0.55
		Base		21.422409	2,791,275.61	78.380000	10,212,678.86	7,421,403.25	0.55
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,067.000	72.407800	1,090,968.32	75.950000	1,144,338.65	53,370.33	0.06
		Base		72.407800	1,090,968.32	75.950000	1,144,338.65	53,370.33	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	37,794.000	117.857420	4,454,303.32	169.460000	6,404,571.24	1,950,267.92	0.34
		Base		117.857420	4,454,303.32	169.460000	6,404,571.24	1,950,267.92	0.34
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	26,019.000	23.034263	599,328.50	29.350000	763,657.65	164,329.15	0.04
		Base		23.034263	599,328.50	29.350000	763,657.65	164,329.15	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,519.000	95.966954	529,641.62	230.660000	1,273,012.54	743,370.92	0.07
		Base		95.966954	529,641.62	230.660000	1,273,012.54	743,370.92	0.07
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	29,458.000	72.944159	2,148,789.03	75.550000	2,225,551.90	76,762.87	0.12
		Base		72.944159	2,148,789.03	75.550000	2,225,551.90	76,762.87	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40414L109	HCP INC REIT USD1.0								
		Local	45,697.000	36.023170	1,646,150.78	39.330000	1,797,263.01	151,112.23	0.10
		Base		36.023170	1,646,150.78	39.330000	1,797,263.01	151,112.23	0.10
40434L105	HP INC COMMON STOCK USD.01								
		Local	167,355.000	15.336436	2,566,629.27	14.370000	2,404,891.35	-161,737.92	0.13
		Base		15.336436	2,566,629.27	14.370000	2,404,891.35	-161,737.92	0.13
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	84,066.000	31.820594	2,675,030.02	43.010000	3,615,678.66	940,648.64	0.19
		Base		31.820594	2,675,030.02	43.010000	3,615,678.66	940,648.64	0.19
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	36,933.000	33.809489	1,248,685.85	26.540000	980,201.82	-268,484.03	0.05
		Base		33.809489	1,248,685.85	26.540000	980,201.82	-268,484.03	0.05
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	17,716.000	42.953495	760,964.12	52.700000	933,633.20	172,669.08	0.05
		Base		42.953495	760,964.12	52.700000	933,633.20	172,669.08	0.05
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,902.000	79.543445	549,008.86	84.690000	584,530.38	35,521.52	0.03
		Base		79.543445	549,008.86	84.690000	584,530.38	35,521.52	0.03
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	12,203.000	51.562661	629,219.15	92.980000	1,134,634.94	505,415.79	0.06
		Base		51.562661	629,219.15	92.980000	1,134,634.94	505,415.79	0.06
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	38,486.000	43.858784	1,687,949.16	41.070000	1,580,620.02	-107,329.14	0.08
		Base		43.858784	1,687,949.16	41.070000	1,580,620.02	-107,329.14	0.08
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	10,981.000	29.513275	324,085.27	81.740000	897,586.94	573,501.67	0.05
		Base		29.513275	324,085.27	81.740000	897,586.94	573,501.67	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,570.000	46.844520	495,146.58	60.460000	639,062.20	143,915.62	0.03
		Base		46.844520	495,146.58	60.460000	639,062.20	143,915.62	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
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	13,748.000	44.604902	613,228.19	99.890000	1,373,287.72	760,059.53	0.07
		Base		44.604902	613,228.19	99.890000	1,373,287.72	760,059.53	0.07
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	25,789.000	51.711038	1,333,575.96	54.300000	1,400,342.70	66,766.74	0.08
		Base		51.711038	1,333,575.96	54.300000	1,400,342.70	66,766.74	0.08
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		Local	162,571.000	18.473117	3,003,193.10	21.480000	3,492,025.08	488,831.98	0.19
		Base		18.473117	3,003,193.10	21.480000	3,492,025.08	488,831.98	0.19
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	23,732.000	34.618529	821,566.94	38.420000	911,783.44	90,216.50	0.05
		Base		34.618529	821,566.94	38.420000	911,783.44	90,216.50	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	121,705.000	45.028644	5,480,211.10	134.120000	16,323,074.60	10,842,863.50	0.88
		Base		45.028644	5,480,211.10	134.120000	16,323,074.60	10,842,863.50	0.88
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	74,560.000	49.153036	3,664,850.34	116.710000	8,701,897.60	5,037,047.26	0.47
		Base		49.153036	3,664,850.34	116.710000	8,701,897.60	5,037,047.26	0.47
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	26,438.000	10.592690	280,049.53	38.260000	1,011,517.88	731,468.35	0.05
		Base		10.592690	280,049.53	38.260000	1,011,517.88	731,468.35	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	73,112.000	18.776955	1,372,820.72	17.820000	1,302,855.84	-69,964.88	0.07
		Base		18.776955	1,372,820.72	17.820000	1,302,855.84	-69,964.88	0.07
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,581.000	44.545204	649,513.62	178.710000	2,605,770.51	1,956,256.89	0.14
		Base		44.545204	649,513.62	178.710000	2,605,770.51	1,956,256.89	0.14
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,707.000	82.097499	714,822.92	79.390000	691,248.73	-23,574.19	0.04
		Base		82.097499	714,822.92	79.390000	691,248.73	-23,574.19	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	106,085.000	10.152349	1,077,011.97	10.010000	1,061,910.85	-15,101.12	0.06
		Base		10.152349	1,077,011.97	10.010000	1,061,910.85	-15,101.12	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,642.000	44.885410	1,420,264.14	118.850000	3,760,651.70	2,340,387.56	0.20
		Base		44.885410	1,420,264.14	118.850000	3,760,651.70	2,340,387.56	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,402.000	178.754612	2,574,423.92	168.340000	2,424,432.68	-149,991.24	0.13
		Base		178.754612	2,574,423.92	168.340000	2,424,432.68	-149,991.24	0.13
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	461,971.000	28.699340	13,258,262.86	35.890000	16,580,139.19	3,321,876.33	0.89
		Base		28.699340	13,258,262.86	35.890000	16,580,139.19	3,321,876.33	0.89
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,647.000	146.931239	1,711,308.14	282.020000	3,284,686.94	1,573,378.80	0.18
		Base		146.931239	1,711,308.14	282.020000	3,284,686.94	1,573,378.80	0.18
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	86,404.000	116.686156	10,082,150.61	158.880000	13,727,867.52	3,645,716.91	0.74
		Base		116.686156	10,082,150.61	158.880000	13,727,867.52	3,645,716.91	0.74
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,799.000	45.556169	355,292.56	138.580000	1,080,785.42	725,492.86	0.06
		Base		45.556169	355,292.56	138.580000	1,080,785.42	725,492.86	0.06
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,227.000	34.440549	1,385,439.95	48.490000	1,950,607.23	565,167.28	0.10
		Base		34.440549	1,385,439.95	48.490000	1,950,607.23	565,167.28	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,369.000	17.591407	692,556.11	23.140000	910,998.66	218,442.55	0.05
		Base		17.591407	692,556.11	23.140000	910,998.66	218,442.55	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	25,033.000	37.161731	930,269.60	111.450000	2,789,927.85	1,859,658.25	0.15
		Base		37.161731	930,269.60	111.450000	2,789,927.85	1,859,658.25	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
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,724.000	336.118214	1,251,704.23	686.420000	2,556,228.08	1,304,523.85	0.14
		Base		336.118214	1,251,704.23	686.420000	2,556,228.08	1,304,523.85	0.14
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	23,383.000	29.626196	692,749.33	38.410000	898,141.03	205,391.70	0.05
		Base		29.626196	692,749.33	38.410000	898,141.03	205,391.70	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	357,454.000	42.380099	15,148,935.74	67.500000	24,128,145.00	8,979,209.26	1.30
		Base		42.380099	15,148,935.74	67.500000	24,128,145.00	8,979,209.26	1.30
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,928.000	74.729239	891,370.36	52.690000	628,486.32	-262,884.04	0.03
		Base		74.729239	891,370.36	52.690000	628,486.32	-262,884.04	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	268,887.000	61.009457	16,404,649.97	119.340000	32,088,974.58	15,684,324.61	1.72
		Base		61.009457	16,404,649.97	119.340000	32,088,974.58	15,684,324.61	1.72
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	63,433.000	23.834965	1,511,923.32	43.880000	2,783,440.04	1,271,516.72	0.15
		Base		23.834965	1,511,923.32	43.880000	2,783,440.04	1,271,516.72	0.15
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	34,558.000	19.610093	677,685.58	23.080000	797,598.64	119,913.06	0.04
		Base		19.610093	677,685.58	23.080000	797,598.64	119,913.06	0.04
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,234.000	43.560625	663,602.56	69.260000	1,055,106.84	391,504.28	0.06
		Base		43.560625	663,602.56	69.260000	1,055,106.84	391,504.28	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,564.000	111.619345	1,179,146.76	96.720000	1,021,750.08	-157,396.68	0.05
		Base		111.619345	1,179,146.76	96.720000	1,021,750.08	-157,396.68	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	24,658.000	44.757323	1,103,626.07	82.210000	2,027,134.18	923,508.11	0.11
		Base		44.757323	1,103,626.07	82.210000	2,027,134.18	923,508.11	0.11

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493267108	KEYCORP COMMON STOCK USD1.0								
		Local	105,857.000	13.265129	1,404,206.78	12.560000	1,329,563.92	-74,642.86	0.07
		Base		13.265129	1,404,206.78	12.560000	1,329,563.92	-74,642.86	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	35,233.000	61.378818	2,162,559.90	128.060000	4,511,937.98	2,349,378.08	0.24
		Base		61.378818	2,162,559.90	128.060000	4,511,937.98	2,349,378.08	0.24
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,056.000	23.883596	980,564.93	30.050000	1,233,732.80	253,167.87	0.07
		Base		23.883596	980,564.93	30.050000	1,233,732.80	253,167.87	0.07
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	179,024.000	36.695924	6,569,451.03	21.850000	3,911,674.40	-2,657,776.63	0.21
		Base		36.695924	6,569,451.03	21.850000	3,911,674.40	-2,657,776.63	0.21
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	17,972.000	50.828070	913,482.07	44.380000	797,597.36	-115,884.71	0.04
		Base		50.828070	913,482.07	44.380000	797,597.36	-115,884.71	0.04
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,292.000	30.232878	1,762,334.93	89.490000	5,216,551.08	3,454,216.15	0.28
		Base		30.232878	1,762,334.93	89.490000	5,216,551.08	3,454,216.15	0.28
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	93,312.000	13.539797	1,263,425.57	31.990000	2,985,050.88	1,721,625.31	0.16
		Base		13.539797	1,263,425.57	31.990000	2,985,050.88	1,721,625.31	0.16
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	24,752.000	30.706492	760,047.08	76.210000	1,886,349.92	1,126,302.84	0.10
		Base		30.706492	760,047.08	76.210000	1,886,349.92	1,126,302.84	0.10
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	30,004.000	31.420000	942,725.68	36.090000	1,082,844.36	140,118.68	0.06
		Base		31.420000	942,725.68	36.090000	1,082,844.36	140,118.68	0.06
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	7,528.000	77.734535	585,185.58	148.820000	1,120,316.96	535,131.38	0.06
		Base		77.734535	585,185.58	148.820000	1,120,316.96	535,131.38	0.06

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50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,019.000	71.180319	713,155.62	136.930000	1,371,901.67	658,746.05	0.07
		Base		71.180319	713,155.62	136.930000	1,371,901.67	658,746.05	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	15,615.000	37.446494	584,727.00	93.320000	1,457,191.80	872,464.80	0.08
		Base		37.446494	584,727.00	93.320000	1,457,191.80	872,464.80	0.08
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,776.000	33.149079	721,854.34	89.230000	1,943,072.48	1,221,218.14	0.10
		Base		33.149079	721,854.34	89.230000	1,943,072.48	1,221,218.14	0.10
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,141.000	23.135141	304,018.89	52.480000	689,639.68	385,620.79	0.04
		Base		23.135141	304,018.89	52.480000	689,639.68	385,620.79	0.04
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,311.000	69.486415	716,474.43	34.590000	356,657.49	-359,816.94	0.02
		Base		69.486415	716,474.43	34.590000	356,657.49	-359,816.94	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	17,944.000	38.725762	694,895.08	47.300000	848,751.20	153,856.12	0.05
		Base		38.725762	694,895.08	47.300000	848,751.20	153,856.12	0.05
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	32,613.000	31.454936	1,025,839.82	19.150000	624,538.95	-401,300.87	0.03
		Base		31.454936	1,025,839.82	19.150000	624,538.95	-401,300.87	0.03
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,365.000	47.776228	1,355,172.71	49.630000	1,407,754.95	52,582.24	0.08
		Base		47.776228	1,355,172.71	49.630000	1,407,754.95	52,582.24	0.08
532457108	ELI LILLY + CO COMMON STOCK								
		Local	95,034.000	58.849906	5,592,741.93	77.750000	7,388,893.50	1,796,151.57	0.40
		Base		58.849906	5,592,741.93	77.750000	7,388,893.50	1,796,151.57	0.40
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	23,382.000	39.916590	933,329.70	48.030000	1,123,037.46	189,707.76	0.06
		Base		39.916590	933,329.70	48.030000	1,123,037.46	189,707.76	0.06

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,392.000	40.724815	952,634.88	58.240000	1,362,350.08	409,715.20	0.07
		Base		40.724815	952,634.88	58.240000	1,362,350.08	409,715.20	0.07
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	25,616.000	68.444328	1,753,269.91	242.970000	6,223,919.52	4,470,649.61	0.33
		Base		68.444328	1,753,269.91	242.970000	6,223,919.52	4,470,649.61	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	26,203.000	28.133363	737,178.52	41.860000	1,096,857.58	359,679.06	0.06
		Base		28.133363	737,178.52	41.860000	1,096,857.58	359,679.06	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	86,690.000	24.923834	2,160,647.15	76.560000	6,636,986.40	4,476,339.25	0.36
		Base		24.923834	2,160,647.15	76.560000	6,636,986.40	4,476,339.25	0.36
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	15,556.000	99.914211	1,554,265.46	118.330000	1,840,741.48	286,476.02	0.10
		Base		99.914211	1,554,265.46	118.330000	1,840,741.48	286,476.02	0.10
554382101	MACERICH CO/THE REIT USD.01								
		Local	12,348.000	70.322306	868,339.83	81.890000	1,011,177.72	142,837.89	0.05
		Base		70.322306	868,339.83	81.890000	1,011,177.72	142,837.89	0.05
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	30,171.000	32.278488	973,874.25	36.180000	1,091,586.78	117,712.53	0.06
		Base		32.278488	973,874.25	36.180000	1,091,586.78	117,712.53	0.06
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		Local	82,929.000	17.698530	1,467,721.38	15.020000	1,245,593.58	-222,127.80	0.07
		Base		17.698530	1,467,721.38	15.020000	1,245,593.58	-222,127.80	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	51,836.000	13.616393	705,819.35	42.510000	2,203,548.36	1,497,729.01	0.12
		Base		13.616393	705,819.35	42.510000	2,203,548.36	1,497,729.01	0.12
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	50,995.000	36.954228	1,884,480.88	67.630000	3,448,791.85	1,564,310.97	0.19
		Base		36.954228	1,884,480.88	67.630000	3,448,791.85	1,564,310.97	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
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	18,655.000	34.590237	645,280.88	71.330000	1,330,661.15	685,380.27	0.07
		Base		34.590237	645,280.88	71.330000	1,330,661.15	685,380.27	0.07
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,215.000	133.768631	831,372.04	183.030000	1,137,531.45	306,159.41	0.06
		Base		133.768631	831,372.04	183.030000	1,137,531.45	306,159.41	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	32,554.000	19.820014	645,220.75	35.480000	1,155,015.92	509,795.17	0.06
		Base		19.820014	645,220.75	35.480000	1,155,015.92	509,795.17	0.06
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	94,976.000	30.698774	2,915,646.76	96.630000	9,177,530.88	6,261,884.12	0.49
		Base		30.698774	2,915,646.76	96.630000	9,177,530.88	6,261,884.12	0.49
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	33,308.000	21.964912	731,607.28	33.130000	1,103,494.04	371,886.76	0.06
		Base		21.964912	731,607.28	33.130000	1,103,494.04	371,886.76	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		Local	11,278.000	36.245998	408,782.37	101.960000	1,149,904.88	741,122.51	0.06
		Base		36.245998	408,782.37	101.960000	1,149,904.88	741,122.51	0.06
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	85,884.000	50.374090	4,326,328.38	115.660000	9,933,343.44	5,607,015.06	0.53
		Base		50.374090	4,326,328.38	115.660000	9,933,343.44	5,607,015.06	0.53
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	22,014.000	60.979686	1,342,406.81	184.620000	4,064,224.68	2,721,817.87	0.22
		Base		60.979686	1,342,406.81	184.620000	4,064,224.68	2,721,817.87	0.22
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,263.000	51.579897	942,003.65	85.070000	1,553,633.41	611,629.76	0.08
		Base		51.579897	942,003.65	85.070000	1,553,633.41	611,629.76	0.08
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	270,807.000	46.234875	12,520,727.83	62.790000	17,003,971.53	4,483,243.70	0.91
		Base		46.234875	12,520,727.83	62.790000	17,003,971.53	4,483,243.70	0.91

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59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	107,487.000	40.588819	4,362,770.41	43.400000	4,664,935.80	302,165.39	0.25
		Base		40.588819	4,362,770.41	43.400000	4,664,935.80	302,165.39	0.25
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	768,394.000	33.736060	25,922,585.74	57.460000	44,151,919.24	18,229,333.50	2.37
		Base		33.736060	25,922,585.74	57.460000	44,151,919.24	18,229,333.50	2.37
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,017.000	33.256989	698,962.14	61.910000	1,301,162.47	602,200.33	0.07
		Base		33.256989	698,962.14	61.910000	1,301,162.47	602,200.33	0.07
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,458.000	16.590127	1,683,201.08	16.490000	1,673,042.42	-10,158.66	0.09
		Base		16.590127	1,683,201.08	16.490000	1,673,042.42	-10,158.66	0.09
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,234.000	78.669822	490,427.67	212.780000	1,326,470.52	836,042.85	0.07
		Base		78.669822	490,427.67	212.780000	1,326,470.52	836,042.85	0.07
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	18,014.000	51.148668	921,392.10	102.320000	1,843,192.48	921,800.38	0.10
		Base		51.148668	921,392.10	102.320000	1,843,192.48	921,800.38	0.10
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	151,843.000	17.373798	2,638,089.62	45.020000	6,835,971.86	4,197,882.24	0.37
		Base		17.373798	2,638,089.62	45.020000	6,835,971.86	4,197,882.24	0.37
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	42,738.000	51.498934	2,200,961.45	106.500000	4,551,597.00	2,350,635.55	0.24
		Base		51.498934	2,200,961.45	106.500000	4,551,597.00	2,350,635.55	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	13,774.000	79.990393	1,101,787.68	153.890000	2,119,680.86	1,017,893.18	0.11
		Base		79.990393	1,101,787.68	153.890000	2,119,680.86	1,017,893.18	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	16,538.000	30.815593	509,628.28	108.690000	1,797,515.22	1,287,886.94	0.10
		Base		30.815593	509,628.28	108.690000	1,797,515.22	1,287,886.94	0.10

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617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	147,814.000	36.610259	5,411,508.83	32.060000	4,738,916.84	-672,591.99	0.25
		Base		36.610259	5,411,508.83	32.060000	4,738,916.84	-672,591.99	0.25
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,223.000	50.236233	1,719,234.61	30.070000	1,029,085.61	-690,149.00	0.06
		Base		50.236233	1,719,234.61	30.070000	1,029,085.61	-690,149.00	0.06
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	15,545.000	70.769121	1,100,105.99	76.990000	1,196,809.55	96,703.56	0.06
		Base		70.769121	1,100,105.99	76.990000	1,196,809.55	96,703.56	0.06
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,836.000	48.097107	761,665.78	26.720000	423,137.92	-338,527.86	0.02
		Base		48.097107	761,665.78	26.720000	423,137.92	-338,527.86	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	30,809.000	24.099498	742,481.42	12.110000	373,096.99	-369,384.43	0.02
		Base		24.099498	742,481.42	12.110000	373,096.99	-369,384.43	0.02
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	11,267.000	30.502697	343,673.89	71.210000	802,323.07	458,649.18	0.04
		Base		30.502697	343,673.89	71.210000	802,323.07	458,649.18	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	36,890.000	47.216086	1,741,801.42	33.540000	1,237,290.60	-504,510.82	0.07
		Base		47.216086	1,741,801.42	33.540000	1,237,290.60	-504,510.82	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	32,335.000	16.471969	532,621.13	14.380000	464,977.30	-67,643.83	0.02
		Base		16.471969	532,621.13	14.380000	464,977.30	-67,643.83	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	28,283.000	35.209655	995,834.67	34.590000	978,308.97	-17,525.70	0.05
		Base		35.209655	995,834.67	34.590000	978,308.97	-17,525.70	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	41,903.000	29.464801	1,234,663.54	97.450000	4,083,447.35	2,848,783.81	0.22
		Base		29.464801	1,234,663.54	97.450000	4,083,447.35	2,848,783.81	0.22

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651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	47,137.000	34.015218	1,603,375.34	53.080000	2,502,031.96	898,656.62	0.13
		Base		34.015218	1,603,375.34	53.080000	2,502,031.96	898,656.62	0.13
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	19,244.000	53.018792	1,020,293.64	43.360000	834,419.84	-185,873.80	0.04
		Base		53.018792	1,020,293.64	43.360000	834,419.84	-185,873.80	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	51,904.000	37.523100	1,947,598.96	38.240000	1,984,808.96	37,210.00	0.11
		Base		37.523100	1,947,598.96	38.240000	1,984,808.96	37,210.00	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	37,233.000	12.048429	448,599.16	14.060000	523,495.98	74,896.82	0.03
		Base		12.048429	448,599.16	14.060000	523,495.98	74,896.82	0.03
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	10,547.000	12.843858	135,464.17	14.430000	152,193.21	16,729.04	0.01
		Base		12.843858	135,464.17	14.430000	152,193.21	16,729.04	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,145.000	52.967581	2,391,221.43	120.940000	5,459,836.30	3,068,614.87	0.29
		Base		52.967581	2,391,221.43	120.940000	5,459,836.30	3,068,614.87	0.29
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	130,262.000	14.928497	1,944,615.87	57.640000	7,508,301.68	5,563,685.81	0.40
		Base		14.928497	1,944,615.87	57.640000	7,508,301.68	5,563,685.81	0.40
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,458.000	8.880598	279,365.84	23.940000	753,104.52	473,738.68	0.04
		Base		8.880598	279,365.84	23.940000	753,104.52	473,738.68	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	41,929.000	42.008605	1,761,378.81	34.480000	1,445,711.92	-315,666.89	0.08
		Base		42.008605	1,761,378.81	34.480000	1,445,711.92	-315,666.89	0.08
655664100	NORDSTROM INC COMMON STOCK								
		Local	12,557.000	28.780385	361,395.29	50.460000	633,626.22	272,230.93	0.03
		Base		28.780385	361,395.29	50.460000	633,626.22	272,230.93	0.03

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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
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	28,933.000	42.906017	1,241,399.80	93.900000	2,716,808.70	1,475,408.90	0.15
		Base		42.906017	1,241,399.80	93.900000	2,716,808.70	1,475,408.90	0.15
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,983.000	57.441076	1,205,286.10	70.590000	1,481,189.97	275,903.87	0.08
		Base		57.441076	1,205,286.10	70.590000	1,481,189.97	275,903.87	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	17,655.000	51.557854	910,253.92	212.070000	3,744,095.85	2,833,841.93	0.20
		Base		51.557854	910,253.92	212.070000	3,744,095.85	2,833,841.93	0.20
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,105.000	34.844324	1,083,832.71	48.510000	1,508,903.55	425,070.84	0.08
		Base		34.844324	1,083,832.71	48.510000	1,508,903.55	425,070.84	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	49,631.000	16.031940	795,681.21	61.340000	3,044,365.54	2,248,684.33	0.16
		Base		16.031940	795,681.21	61.340000	3,044,365.54	2,248,684.33	0.16
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	9,436.000	48.553160	458,147.62	279.950000	2,641,608.20	2,183,460.58	0.14
		Base		48.553160	458,147.62	279.950000	2,641,608.20	2,183,460.58	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	74,720.000	44.906318	3,355,400.08	76.850000	5,742,232.00	2,386,831.92	0.31
		Base		44.906318	3,355,400.08	76.850000	5,742,232.00	2,386,831.92	0.31
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	23,259.000	42.867606	997,057.65	86.130000	2,003,297.67	1,006,240.02	0.11
		Base		42.867606	997,057.65	86.130000	2,003,297.67	1,006,240.02	0.11
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,556.000	25.192652	517,860.16	46.890000	963,870.84	446,010.68	0.05
		Base		25.192652	517,860.16	46.890000	963,870.84	446,010.68	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	304,497.000	21.772898	6,629,782.25	41.220000	12,551,366.34	5,921,584.09	0.67
		Base		21.772898	6,629,782.25	41.220000	12,551,366.34	5,921,584.09	0.67

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690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	15,842.000	26.002515	411,931.85	17.930000	284,047.06	-127,884.79	0.02
		Base		26.002515	411,931.85	17.930000	284,047.06	-127,884.79	0.02
69331C108	P G + E CORP COMMON STOCK								
		Local	48,530.000	37.927978	1,840,644.75	61.940000	3,005,948.20	1,165,303.45	0.16
		Base		37.927978	1,840,644.75	61.940000	3,005,948.20	1,165,303.45	0.16
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	48,851.000	80.550181	3,934,956.87	90.100000	4,401,475.10	466,518.23	0.24
		Base		80.550181	3,934,956.87	90.100000	4,401,475.10	466,518.23	0.24
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	26,030.000	35.752502	930,637.64	105.880000	2,756,056.40	1,825,418.76	0.15
		Base		35.752502	930,637.64	105.880000	2,756,056.40	1,825,418.76	0.15
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,229.000	25.950114	1,718,650.13	34.780000	2,303,444.62	584,794.49	0.12
		Base		25.950114	1,718,650.13	34.780000	2,303,444.62	584,794.49	0.12
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,928.000	119.459130	947,071.98	107.760000	854,321.28	-92,750.70	0.05
		Base		119.459130	947,071.98	107.760000	854,321.28	-92,750.70	0.05
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	34,288.000	30.439661	1,043,715.08	59.840000	2,051,793.92	1,008,078.84	0.11
		Base		30.439661	1,043,715.08	59.840000	2,051,793.92	1,008,078.84	0.11
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,177.000	50.730678	668,478.15	122.530000	1,614,577.81	946,099.66	0.09
		Base		50.730678	668,478.15	122.530000	1,614,577.81	946,099.66	0.09
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,144.000	37.196735	302,930.21	46.000000	374,624.00	71,693.79	0.02
		Base		37.196735	302,930.21	46.000000	374,624.00	71,693.79	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	31,357.000	32.927986	1,032,522.85	60.670000	1,902,429.19	869,906.34	0.10
		Base		32.927986	1,032,522.85	60.670000	1,902,429.19	869,906.34	0.10

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70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	107,905.000	17.366842	1,873,969.13	37.150000	4,008,670.75	2,134,701.62	0.22
		Base		17.366842	1,873,969.13	37.150000	4,008,670.75	2,134,701.62	0.22
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,413.000	16.428418	499,637.47	16.250000	494,211.25	-5,426.22	0.03
		Base		16.428418	499,637.47	16.250000	494,211.25	-5,426.22	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	141,313.000	54.298164	7,673,036.38	106.750000	15,085,162.75	7,412,126.37	0.81
		Base		54.298164	7,673,036.38	106.750000	15,085,162.75	7,412,126.37	0.81
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,666.000	26.161072	279,033.99	53.250000	567,964.50	288,930.51	0.03
		Base		26.161072	279,033.99	53.250000	567,964.50	288,930.51	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	593,347.000	28.192100	16,727,698.00	34.800000	20,648,475.60	3,920,777.60	1.11
		Base		28.192100	16,727,698.00	34.800000	20,648,475.60	3,920,777.60	1.11
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	151,766.000	39.670125	6,020,576.12	99.930000	15,165,976.38	9,145,400.26	0.81
		Base		39.670125	6,020,576.12	99.930000	15,165,976.38	9,145,400.26	0.81
718546104	PHILLIPS 66 COMMON STOCK								
		Local	45,764.000	27.735722	1,269,297.59	78.450000	3,590,185.80	2,320,888.21	0.19
		Base		27.735722	1,269,297.59	78.450000	3,590,185.80	2,320,888.21	0.19
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	10,874.000	42.251018	459,437.57	75.040000	815,984.96	356,547.39	0.04
		Base		42.251018	459,437.57	75.040000	815,984.96	356,547.39	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	16,002.000	87.551065	1,400,992.14	179.050000	2,865,158.10	1,464,165.96	0.15
		Base		87.551065	1,400,992.14	179.050000	2,865,158.10	1,464,165.96	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	18,453.000	37.684989	695,401.10	18.760000	346,178.28	-349,222.82	0.02
		Base		37.684989	695,401.10	18.760000	346,178.28	-349,222.82	0.02

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74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	27,909.000	57.172223	1,595,619.57	122.040000	3,406,014.36	1,810,394.79	0.18
		Base		57.172223	1,595,619.57	122.040000	3,406,014.36	1,810,394.79	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	24,283.000	40.967212	994,806.81	69.540000	1,688,639.82	693,833.01	0.09
		Base		40.967212	994,806.81	69.540000	1,688,639.82	693,833.01	0.09
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	4,857.000	341.001662	1,656,245.07	1,416.730000	6,881,057.61	5,224,812.54	0.37
		Base		341.001662	1,656,245.07	1,416.730000	6,881,057.61	5,224,812.54	0.37
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	26,372.000	32.497137	857,014.51	49.070000	1,294,074.04	437,059.53	0.07
		Base		32.497137	857,014.51	49.070000	1,294,074.04	437,059.53	0.07
742718109	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK								
		Local	260,208.000	53.661664	13,963,194.23	87.310000	22,718,760.48	8,755,566.25	1.22
		Base		53.661664	13,963,194.23	87.310000	22,718,760.48	8,755,566.25	1.22
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	57,038.000	17.596977	1,003,696.37	32.560000	1,857,157.28	853,460.91	0.10
		Base		17.596977	1,003,696.37	32.560000	1,857,157.28	853,460.91	0.10
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,399.000	41.827697	2,149,901.82	53.110000	2,729,800.89	579,899.07	0.15
		Base		41.827697	2,149,901.82	53.110000	2,729,800.89	579,899.07	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	43,242.000	50.091987	2,166,077.69	79.380000	3,432,549.96	1,266,472.27	0.18
		Base		50.091987	2,166,077.69	79.380000	3,432,549.96	1,266,472.27	0.18
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,497.000	29.526961	1,461,496.00	42.760000	2,116,491.72	654,995.72	0.11
		Base		29.526961	1,461,496.00	42.760000	2,116,491.72	654,995.72	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,419.000	97.772102	1,409,775.94	223.940000	3,228,990.86	1,819,214.92	0.17
		Base		97.772102	1,409,775.94	223.940000	3,228,990.86	1,819,214.92	0.17

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745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	30,806.000	18.018766	555,086.12	21.370000	658,324.22	103,238.10	0.04
		Base		18.018766	555,086.12	21.370000	658,324.22	103,238.10	0.04
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	12,476.000	81.301605	1,014,318.82	57.430000	716,496.68	-297,822.14	0.04
		Base		81.301605	1,014,318.82	57.430000	716,496.68	-297,822.14	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	143,709.000	43.308851	6,223,871.60	63.070000	9,063,726.63	2,839,855.03	0.49
		Base		43.308851	6,223,871.60	63.070000	9,063,726.63	2,839,855.03	0.49
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,777.000	23.520362	347,560.39	25.730000	380,212.21	32,651.82	0.02
		Base		23.520362	347,560.39	25.730000	380,212.21	32,651.82	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	13,839.000	45.209097	625,648.69	82.820000	1,146,145.98	520,497.29	0.06
		Base		45.209097	625,648.69	82.820000	1,146,145.98	520,497.29	0.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,578.000	96.096870	536,028.34	103.620000	577,992.36	41,964.02	0.03
		Base		96.096870	536,028.34	103.620000	577,992.36	41,964.02	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	16,607.000	53.332002	885,684.56	38.570000	640,531.99	-245,152.57	0.03
		Base		53.332002	885,684.56	38.570000	640,531.99	-245,152.57	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	29,054.000	45.897194	1,333,497.07	140.130000	4,071,337.02	2,737,839.95	0.22
		Base		45.897194	1,333,497.07	140.130000	4,071,337.02	2,737,839.95	0.22
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,206.000	51.024030	1,286,111.70	65.730000	1,656,790.38	370,678.68	0.09
		Base		51.024030	1,286,111.70	65.730000	1,656,790.38	370,678.68	0.09
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,750.000	30.336921	538,480.34	72.980000	1,295,395.00	756,914.66	0.07
		Base		30.336921	538,480.34	72.980000	1,295,395.00	756,914.66	0.07

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75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,631.000	247.030069	1,885,086.46	392.550000	2,995,549.05	1,110,462.59	0.16
		Base		247.030069	1,885,086.46	392.550000	2,995,549.05	1,110,462.59	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	123,927.000	12.746486	1,579,633.75	9.970000	1,235,552.19	-344,081.56	0.07
		Base		12.746486	1,579,633.75	9.970000	1,235,552.19	-344,081.56	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	23,216.000	24.013608	557,499.92	50.520000	1,172,872.32	615,372.40	0.06
		Base		24.013608	557,499.92	50.520000	1,172,872.32	615,372.40	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	80,993.000	18.991103	1,538,146.41	49.570000	4,014,823.01	2,476,676.60	0.22
		Base		18.991103	1,538,146.41	49.570000	4,014,823.01	2,476,676.60	0.22
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,848.000	29.725526	381,913.56	38.330000	492,463.84	110,550.28	0.03
		Base		29.725526	381,913.56	38.330000	492,463.84	110,550.28	0.03
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,743.000	46.450863	591,923.35	115.930000	1,477,295.99	885,372.64	0.08
		Base		46.450863	591,923.35	115.930000	1,477,295.99	885,372.64	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	12,737.000	42.544598	541,890.54	83.690000	1,065,959.53	524,068.99	0.06
		Base		42.544598	541,890.54	83.690000	1,065,959.53	524,068.99	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,901.000	71.488590	707,808.53	177.550000	1,757,922.55	1,050,114.02	0.09
		Base		71.488590	707,808.53	177.550000	1,757,922.55	1,050,114.02	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	39,309.000	14.511294	570,424.46	62.240000	2,446,592.16	1,876,167.70	0.13
		Base		14.511294	570,424.46	62.240000	2,446,592.16	1,876,167.70	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,254.000	41.015784	215,496.93	65.520000	344,242.08	128,745.15	0.02
		Base		41.015784	215,496.93	65.520000	344,242.08	128,745.15	0.02

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78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,887.000	41.227831	1,067,264.85	123.540000	3,198,079.98	2,130,815.13	0.17
		Base		41.227831	1,067,264.85	123.540000	3,198,079.98	2,130,815.13	0.17
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,807.000	132.856313	1,302,921.86	117.720000	1,154,480.04	-148,441.82	0.06
		Base		132.856313	1,302,921.86	117.720000	1,154,480.04	-148,441.82	0.06
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	46,015.000	200.272872	9,215,556.19	217.440000	10,005,501.60	789,945.41	0.54
		Base		200.272872	9,215,556.19	217.440000	10,005,501.60	789,945.41	0.54
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	27,812.000	34.308150	954,178.28	77.920000	2,167,111.04	1,212,932.76	0.12
		Base		34.308150	954,178.28	77.920000	2,167,111.04	1,212,932.76	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	62,306.000	30.448596	1,897,130.24	79.420000	4,948,342.52	3,051,212.28	0.27
		Base		30.448596	1,897,130.24	79.420000	4,948,342.52	3,051,212.28	0.27
80589M102	SCANA CORP COMMON STOCK								
		Local	13,983.000	40.591024	567,584.29	70.650000	987,898.95	420,314.66	0.05
		Base		40.591024	567,584.29	70.650000	987,898.95	420,314.66	0.05
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,029.000	139.469733	1,119,802.49	163.790000	1,315,069.91	195,267.42	0.07
		Base		139.469733	1,119,802.49	163.790000	1,315,069.91	195,267.42	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	135,942.000	85.668237	11,645,911.47	79.000000	10,739,418.00	-906,493.47	0.58
		Base		85.668237	11,645,911.47	79.000000	10,739,418.00	-906,493.47	0.58

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808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	117,669.000	21.064510	2,478,639.83	31.460000	3,701,866.74	1,223,226.91	0.20
		Base		21.064510	2,478,639.83	31.460000	3,701,866.74	1,223,226.91	0.20
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,297.000	49.849897	463,454.49	63.370000	589,150.89	125,696.40	0.03
		Base		49.849897	463,454.49	63.370000	589,150.89	125,696.40	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,287.000	23.624084	455,637.71	47.130000	908,996.31	453,358.60	0.05
		Base		23.624084	455,637.71	47.130000	908,996.31	453,358.60	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	23,189.000	48.866810	1,133,172.45	104.630000	2,426,265.07	1,293,092.62	0.13
		Base		48.866810	1,133,172.45	104.630000	2,426,265.07	1,293,092.62	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,692.000	59.093095	454,544.09	283.710000	2,182,297.32	1,727,753.23	0.12
		Base		59.093095	454,544.09	283.710000	2,182,297.32	1,727,753.23	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,271.000	80.644893	2,441,201.56	215.470000	6,522,492.37	4,081,290.81	0.35
		Base		80.644893	2,441,201.56	215.470000	6,522,492.37	4,081,290.81	0.35
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,611.000	92.588038	1,723,155.97	74.860000	1,393,219.46	-329,936.51	0.07
		Base		92.588038	1,723,155.97	74.860000	1,393,219.46	-329,936.51	0.07
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,709.000	62.232215	728,677.00	141.790000	1,660,219.11	931,542.11	0.09
		Base		62.232215	728,677.00	141.790000	1,660,219.11	931,542.11	0.09
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,689.000	48.262102	274,563.10	153.290000	872,066.81	597,503.71	0.05
		Base		48.262102	274,563.10	153.290000	872,066.81	597,503.71	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	91,823.000	32.861628	3,017,453.25	51.330000	4,713,274.59	1,695,821.34	0.25
		Base		32.861628	3,017,453.25	51.330000	4,713,274.59	1,695,821.34	0.25

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844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	62,486.000	14.089378	880,388.88	36.880000	2,304,483.68	1,424,094.80	0.12
		Base		14.089378	880,388.88	36.880000	2,304,483.68	1,424,094.80	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	46,305.000	34.680700	1,605,889.81	13.910000	644,102.55	-961,787.26	0.03
		Base		34.680700	1,605,889.81	13.910000	644,102.55	-961,787.26	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	66,939.000	24.742112	1,656,212.24	35.620000	2,384,367.18	728,154.94	0.13
		Base		24.742112	1,656,212.24	35.620000	2,384,367.18	728,154.94	0.13
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,686.000	53.000232	778,361.41	123.750000	1,817,392.50	1,039,031.09	0.10
		Base		53.000232	778,361.41	123.750000	1,817,392.50	1,039,031.09	0.10
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	63,229.000	17.569663	1,110,912.24	8.560000	541,240.24	-569,672.00	0.03
		Base		17.569663	1,110,912.24	8.560000	541,240.24	-569,672.00	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	143,316.000	14.061995	2,015,308.82	56.230000	8,058,658.68	6,043,349.86	0.43
		Base		14.061995	2,015,308.82	56.230000	8,058,658.68	6,043,349.86	0.43
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	16,490.000	33.306455	549,223.45	77.460000	1,277,315.40	728,091.95	0.07
		Base		33.306455	549,223.45	77.460000	1,277,315.40	728,091.95	0.07
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	38,736.000	51.806113	2,006,761.58	70.240000	2,720,816.64	714,055.06	0.15
		Base		51.806113	2,006,761.58	70.240000	2,720,816.64	714,055.06	0.15
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,308.000	68.996751	573,225.01	85.980000	714,321.84	141,096.83	0.04
		Base		68.996751	573,225.01	85.980000	714,321.84	141,096.83	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,734.000	50.610341	1,555,458.23	115.660000	3,554,694.44	1,999,236.21	0.19
		Base		50.610341	1,555,458.23	115.660000	3,554,694.44	1,999,236.21	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		Local	49,027.000	42.738355	2,095,333.35	44.070000	2,160,619.89	65,286.54	0.12
		Base		42.738355	2,095,333.35	44.070000	2,160,619.89	65,286.54	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	59,903.000	29.050666	1,740,222.06	24.130000	1,445,459.39	-294,762.67	0.08
		Base		29.050666	1,740,222.06	24.130000	1,445,459.39	-294,762.67	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	81,586.000	31.788875	2,593,527.17	27.830000	2,270,538.38	-322,988.79	0.12
		Base		31.788875	2,593,527.17	27.830000	2,270,538.38	-322,988.79	0.12
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	51,272.000	27.882975	1,429,615.88	51.860000	2,658,965.92	1,229,350.04	0.14
		Base		27.882975	1,429,615.88	51.860000	2,658,965.92	1,229,350.04	0.14
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	64,676.000	17.105020	1,106,284.25	77.440000	5,008,509.44	3,902,225.19	0.27
		Base		17.105020	1,106,284.25	77.440000	5,008,509.44	3,902,225.19	0.27
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	57,650.000	46.308658	2,669,694.14	70.190000	4,046,453.50	1,376,759.36	0.22
		Base		46.308658	2,669,694.14	70.190000	4,046,453.50	1,376,759.36	0.22
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	21,287.000	38.103887	811,117.44	20.260000	431,274.62	-379,842.82	0.02
		Base		38.103887	811,117.44	20.260000	431,274.62	-379,842.82	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,718.000	23.857000	303,413.32	31.730000	403,542.14	100,128.82	0.02
		Base		23.857000	303,413.32	31.730000	403,542.14	100,128.82	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,739.000	39.937956	468,831.66	75.420000	885,355.38	416,523.72	0.05
		Base		39.937956	468,831.66	75.420000	885,355.38	416,523.72	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	98,248.000	35.355273	3,473,584.82	69.540000	6,832,165.92	3,358,581.10	0.37
		Base		35.355273	3,473,584.82	69.540000	6,832,165.92	3,358,581.10	0.37

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883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	26,300.000	31.966859	840,728.40	40.850000	1,074,355.00	233,626.60	0.06
		Base		31.966859	840,728.40	40.850000	1,074,355.00	233,626.60	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	38,498.000	53.828747	2,072,299.12	152.190000	5,859,010.62	3,786,711.50	0.31
		Base		53.828747	2,072,299.12	152.190000	5,859,010.62	3,786,711.50	0.31
88579Y101	3M CO COMMON STOCK USD.01								
		Local	59,338.000	73.677729	4,371,889.06	179.240000	10,635,743.12	6,263,854.06	0.57
		Base		73.677729	4,371,889.06	179.240000	10,635,743.12	6,263,854.06	0.57
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,726.000	44.963610	482,279.68	71.370000	765,514.62	283,234.94	0.04
		Base		44.963610	482,279.68	71.370000	765,514.62	283,234.94	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	76,935.000	59.409946	4,570,704.21	78.410000	6,032,473.35	1,461,769.14	0.32
		Base		59.409946	4,570,704.21	78.410000	6,032,473.35	1,461,769.14	0.32
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,977.000	21.063429	231,213.26	64.680000	709,992.36	478,779.10	0.04
		Base		21.063429	231,213.26	64.680000	709,992.36	478,779.10	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,527.000	27.019403	446,549.68	49.250000	813,954.75	367,405.07	0.04
		Base		27.019403	446,549.68	49.250000	813,954.75	367,405.07	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	13,054.000	72.155082	941,912.44	83.950000	1,095,883.30	153,970.86	0.06
		Base		72.155082	941,912.44	83.950000	1,095,883.30	153,970.86	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	5,183.000	264.990820	1,373,447.42	285.190000	1,478,139.77	104,692.35	0.08
		Base		264.990820	1,373,447.42	285.190000	1,478,139.77	104,692.35	0.08
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	28,606.000	44.906146	1,284,585.20	118.710000	3,395,818.26	2,111,233.06	0.18
		Base		44.906146	1,284,585.20	118.710000	3,395,818.26	2,111,233.06	0.18

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896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,183.000	36.666568	410,042.23	61.000000	682,163.00	272,120.77	0.04
		Base		36.666568	410,042.23	61.000000	682,163.00	272,120.77	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	107,198.000	16.291431	1,746,408.82	24.540000	2,630,638.92	884,230.10	0.14
		Base		16.291431	1,746,408.82	24.540000	2,630,638.92	884,230.10	0.14
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	42,187.000	27.086390	1,142,693.54	24.850000	1,048,346.95	-94,346.59	0.06
		Base		27.086390	1,142,693.54	24.850000	1,048,346.95	-94,346.59	0.06
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	29,403.000	21.694972	637,897.25	75.570000	2,221,984.71	1,584,087.46	0.12
		Base		21.694972	637,897.25	75.570000	2,221,984.71	1,584,087.46	0.12
902653104	UDR INC REIT USD.01								
		Local	26,136.000	35.882019	937,812.45	36.180000	945,600.48	7,788.03	0.05
		Base		35.882019	937,812.45	36.180000	945,600.48	7,788.03	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	158,766.000	26.563739	4,217,418.59	44.150000	7,009,518.90	2,792,100.31	0.38
		Base		26.563739	4,217,418.59	44.150000	7,009,518.90	2,792,100.31	0.38
90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01								
		Local	6,110.000	207.105928	1,265,417.22	247.210000	1,510,453.10	245,035.88	0.08
		Base		207.105928	1,265,417.22	247.210000	1,510,453.10	245,035.88	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	17,918.000	28.474806	510,211.57	39.630000	710,090.34	199,878.77	0.04
		Base		28.474806	510,211.57	39.630000	710,090.34	199,878.77	0.04
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	17,872.000	26.285338	469,771.56	35.650000	637,136.80	167,365.24	0.03
		Base		26.285338	469,771.56	35.650000	637,136.80	167,365.24	0.03
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	82,281.000	27.098693	2,229,707.56	95.530000	7,860,303.93	5,630,596.37	0.42
		Base		27.098693	2,229,707.56	95.530000	7,860,303.93	5,630,596.37	0.42

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910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	32,843.000	56.790600	1,865,173.67	50.410000	1,655,615.63	-209,558.04	0.09
		Base		56.790600	1,865,173.67	50.410000	1,655,615.63	-209,558.04	0.09
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,550.000	69.500421	4,694,753.43	109.220000	7,377,811.00	2,683,057.57	0.40
		Base		69.500421	4,694,753.43	109.220000	7,377,811.00	2,683,057.57	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,658.000	114.440859	990,828.96	82.310000	712,639.98	-278,188.98	0.04
		Base		114.440859	990,828.96	82.310000	712,639.98	-278,188.98	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	76,143.000	56.591602	4,309,054.36	106.430000	8,103,899.49	3,794,845.13	0.44
		Base		56.591602	4,309,054.36	106.430000	8,103,899.49	3,794,845.13	0.44
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,021.000	39.472612	3,671,781.81	136.050000	12,655,507.05	8,983,725.24	0.68
		Base		39.472612	3,671,781.81	136.050000	12,655,507.05	8,983,725.24	0.68
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,781.000	114.313299	1,003,785.08	120.530000	1,058,373.93	54,588.85	0.06
		Base		114.313299	1,003,785.08	120.530000	1,058,373.93	54,588.85	0.06
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	23,260.000	23.918264	556,338.83	35.610000	828,288.60	271,949.77	0.04
		Base		23.918264	556,338.83	35.610000	828,288.60	271,949.77	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	8,479.000	31.626141	268,158.05	35.850000	303,972.15	35,814.10	0.02
		Base		31.626141	268,158.05	35.850000	303,972.15	35,814.10	0.02
918204108	VF CORP COMMON STOCK								
		Local	32,638.000	20.462056	667,840.57	62.050000	2,025,187.90	1,357,347.33	0.11
		Base		20.462056	667,840.57	62.050000	2,025,187.90	1,357,347.33	0.11
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	45,963.000	30.756211	1,413,647.72	55.350000	2,544,052.05	1,130,404.33	0.14
		Base		30.756211	1,413,647.72	55.350000	2,544,052.05	1,130,404.33	0.14

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92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	9,316.000	50.576655	471,172.12	96.130000	895,547.08	424,374.96	0.05
		Base		50.576655	471,172.12	96.130000	895,547.08	424,374.96	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	33,081.000	41.637564	1,377,412.24	72.670000	2,403,996.27	1,026,584.03	0.13
		Base		41.637564	1,377,412.24	72.670000	2,403,996.27	1,026,584.03	0.13
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,339.000	27.533297	257,133.46	74.450000	695,288.55	438,155.09	0.04
		Base		27.533297	257,133.46	74.450000	695,288.55	438,155.09	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	398,799.000	42.332344	16,882,096.37	52.330000	20,869,151.67	3,987,055.30	1.12
		Base		42.332344	16,882,096.37	52.330000	20,869,151.67	3,987,055.30	1.12
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	15,137.000	81.335117	1,231,169.67	83.050000	1,257,127.85	25,958.18	0.07
		Base		81.335117	1,231,169.67	83.050000	1,257,127.85	25,958.18	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,200.000	79.813542	1,931,487.72	94.510000	2,287,142.00	355,654.28	0.12
		Base		79.813542	1,931,487.72	94.510000	2,287,142.00	355,654.28	0.12
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	33,911.000	44.427703	1,506,587.84	40.340000	1,367,969.74	-138,618.10	0.07
		Base		44.427703	1,506,587.84	40.340000	1,367,969.74	-138,618.10	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	186,352.000	26.088509	4,861,645.92	80.900000	15,075,876.80	10,214,230.88	0.81
		Base		26.088509	4,861,645.92	80.900000	15,075,876.80	10,214,230.88	0.81
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	17,361.000	73.521515	1,276,407.03	103.310000	1,793,564.91	517,157.88	0.10
		Base		73.521515	1,276,407.03	103.310000	1,793,564.91	517,157.88	0.10
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	13,031.000	57.411361	748,127.44	113.870000	1,483,839.97	735,712.53	0.08
		Base		57.411361	748,127.44	113.870000	1,483,839.97	735,712.53	0.08

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92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	30,881.000	35.604853	1,099,513.46	59.880000	1,849,154.28	749,640.82	0.10
		Base		35.604853	1,099,513.46	59.880000	1,849,154.28	749,640.82	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	149,407.000	54.679998	8,169,574.41	71.440000	10,673,636.08	2,504,061.67	0.57
		Base		54.679998	8,169,574.41	71.440000	10,673,636.08	2,504,061.67	0.57
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	84,548.000	38.837471	3,283,630.50	80.710000	6,823,869.08	3,540,238.58	0.37
		Base		38.837471	3,283,630.50	80.710000	6,823,869.08	3,540,238.58	0.37
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	40,422.000	30.199630	1,220,729.45	63.940000	2,584,582.68	1,363,853.23	0.14
		Base		30.199630	1,220,729.45	63.940000	2,584,582.68	1,363,853.23	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,919.000	52.946453	419,282.96	157.310000	1,245,737.89	826,454.93	0.07
		Base		52.946453	419,282.96	157.310000	1,245,737.89	826,454.93	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	451,636.000	37.048462	16,732,419.02	50.800000	22,943,108.80	6,210,689.78	1.23
		Base		37.048462	16,732,419.02	50.800000	22,943,108.80	6,210,689.78	1.23
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	34,927.000	54.674350	1,909,611.02	76.750000	2,680,647.25	771,036.23	0.14
		Base		54.674350	1,909,611.02	76.750000	2,680,647.25	771,036.23	0.14
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	27,535.000	37.644192	1,036,532.83	46.670000	1,285,058.45	248,525.62	0.07
		Base		37.644192	1,036,532.83	46.670000	1,285,058.45	248,525.62	0.07
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	48,049.000	17.337615	833,055.04	21.520000	1,034,014.48	200,959.44	0.06
		Base		17.337615	833,055.04	21.520000	1,034,014.48	200,959.44	0.06
96145D105	WESTROCK CO COMMON STOCK								
		Local	24,712.000	43.919421	1,085,336.72	47.900000	1,183,704.80	98,368.08	0.06
		Base		43.919421	1,085,336.72	47.900000	1,183,704.80	98,368.08	0.06

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962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	73,090.000	27.722685	2,026,251.05	31.850000	2,327,916.50	301,665.45	0.13
		Base		27.722685	2,026,251.05	31.850000	2,327,916.50	301,665.45	0.13
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,432.000	92.441744	687,027.04	178.640000	1,327,652.48	640,625.44	0.07
		Base		92.441744	687,027.04	178.640000	1,327,652.48	640,625.44	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	31,407.000	33.764942	1,060,455.53	30.380000	954,144.66	-106,310.87	0.05
		Base		33.764942	1,060,455.53	30.380000	954,144.66	-106,310.87	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	66,823.000	28.107737	1,878,243.31	27.940000	1,867,034.62	-11,208.69	0.10
		Base		28.107737	1,878,243.31	27.940000	1,867,034.62	-11,208.69	0.10
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	10,952.000	33.589812	367,875.62	70.790000	775,292.08	407,416.46	0.04
		Base		33.589812	367,875.62	70.790000	775,292.08	407,416.46	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,967.000	73.154184	582,819.38	89.320000	711,612.44	128,793.06	0.04
		Base		73.154184	582,819.38	89.320000	711,612.44	128,793.06	0.04
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	49,695.000	23.226321	1,154,232.01	41.360000	2,055,385.20	901,153.19	0.11
		Base		23.226321	1,154,232.01	41.360000	2,055,385.20	901,153.19	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	24,823.000	37.296390	925,808.28	54.210000	1,345,654.83	419,846.55	0.07
		Base		37.296390	925,808.28	54.210000	1,345,654.83	419,846.55	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	93,160.000	13.130077	1,223,197.96	9.850000	917,626.00	-305,571.96	0.05
		Base		13.130077	1,223,197.96	9.850000	917,626.00	-305,571.96	0.05
98419M100	XYLEM INC COMMON STOCK								
		Local	17,503.000	27.204351	476,157.75	50.860000	890,202.58	414,044.83	0.05
		Base		27.204351	476,157.75	50.860000	890,202.58	414,044.83	0.05

& 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
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	85,500.000	29.192070	2,495,921.96	42.750000	3,655,125.00	1,159,203.04	0.20
		Base		29.192070	2,495,921.96	42.750000	3,655,125.00	1,159,203.04	0.20
988498101	YUM BRANDS INC COMMON STOCK								
		Local	39,862.000	28.208245	1,124,437.07	90.710000	3,615,882.02	2,491,444.95	0.19
		Base		28.208245	1,124,437.07	90.710000	3,615,882.02	2,491,444.95	0.19
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,492.000	68.352745	1,332,331.71	129.610000	2,526,358.12	1,194,026.41	0.14
		Base		68.352745	1,332,331.71	129.610000	2,526,358.12	1,194,026.41	0.14
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	20,020.000	37.072244	742,186.33	30.590000	612,411.80	-129,774.53	0.03
		Base		37.072244	742,186.33	30.590000	612,411.80	-129,774.53	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	44,662.000	31.345076	1,399,933.80	51.100000	2,282,228.20	882,294.40	0.12
		Base		31.345076	1,399,933.80	51.100000	2,282,228.20	882,294.40	0.12
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,367.000	29.380313	275,205.39	71.220000	667,117.74	391,912.35	0.04
		Base		29.380313	275,205.39	71.220000	667,117.74	391,912.35	0.04
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	38,699.000	169.676318	6,566,303.84	234.540000	9,076,463.46	2,510,159.62	0.49
		Base		169.676318	6,566,303.84	234.540000	9,076,463.46	2,510,159.62	0.49
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	25,918.000	41.183906	1,067,404.48	111.350000	2,885,969.30	1,818,564.82	0.15
		Base		41.183906	1,067,404.48	111.350000	2,885,969.30	1,818,564.82	0.15
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	61,027.000	64.268855	3,922,135.39	115.000000	7,018,105.00	3,095,969.61	0.38
		Base		64.268855	3,922,135.39	115.000000	7,018,105.00	3,095,969.61	0.38
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	26,706.000	39.573749	1,056,856.53	70.660000	1,887,045.96	830,189.43	0.10
		Base		39.573749	1,056,856.53	70.660000	1,887,045.96	830,189.43	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	44,808.000	36.564624	1,638,387.65	66.540000	2,981,524.32	1,343,136.67	0.16
		Base		36.564624	1,638,387.65	66.540000	2,981,524.32	1,343,136.67	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	20,042.000	80.785842	1,619,109.84	20.700000	414,869.40	-1,204,240.44	0.02
		Base		80.785842	1,619,109.84	20.700000	414,869.40	-1,204,240.44	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	25,189.000	35.882145	903,835.35	67.990000	1,712,600.11	808,764.76	0.09
		Base		35.882145	903,835.35	67.990000	1,712,600.11	808,764.76	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	40,824.000	23.645379	965,298.97	31.190000	1,273,300.56	308,001.59	0.07
		Base		23.645379	965,298.97	31.190000	1,273,300.56	308,001.59	0.07
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	10,695.000	73.721943	788,456.18	74.540000	797,205.30	8,749.12	0.04
		Base		73.721943	788,456.18	74.540000	797,205.30	8,749.12	0.04
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	137,570.000	74.808899	10,291,460.18	87.030000	11,972,717.10	1,681,256.92	0.64
		Base		74.808899	10,291,460.18	87.030000	11,972,717.10	1,681,256.92	0.64
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	17,264.000	80.961498	1,397,719.30	48.950000	845,072.80	-552,646.50	0.05
		Base		80.961498	1,397,719.30	48.950000	845,072.80	-552,646.50	0.05
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	35,299.000	39.223484	1,384,549.77	53.280000	1,880,730.72	496,180.95	0.10
		Base		39.223484	1,384,549.77	53.280000	1,880,730.72	496,180.95	0.10
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	29,202.000	28.232105	824,433.93	33.740000	985,275.48	160,841.55	0.05
		Base		28.232105	824,433.93	33.740000	985,275.48	160,841.55	0.05
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	17,680.000	39.026239	689,983.91	64.050000	1,132,404.00	442,420.09	0.06
		Base		39.026239	689,983.91	64.050000	1,132,404.00	442,420.09	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	7,631.000	120.319552	918,158.50	81.980000	625,589.38	-292,569.12	0.03
		Base		120.319552	918,158.50	81.980000	625,589.38	-292,569.12	0.03
G91442106	TYCO INTERNATIONAL PLC COMMON STOCK CHF.5								
		Local	41,629.000	22.032025	917,171.18	43.680000	1,818,354.72	901,183.54	0.10
		Base		22.032025	917,171.18	43.680000	1,818,354.72	901,183.54	0.10
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	13,545.000	124.908006	1,691,878.94	124.010000	1,679,715.45	-12,163.49	0.09
		Base		124.908006	1,691,878.94	124.010000	1,679,715.45	-12,163.49	0.09
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	14,012.000	123.800463	1,734,692.09	90.990000	1,274,951.88	-459,740.21	0.07
		Base		123.800463	1,734,692.09	90.990000	1,274,951.88	-459,740.21	0.07
G98294104	XL GROUP LTD COMMON STOCK								
		Local	27,850.000	37.032723	1,031,361.34	34.230000	953,305.50	-78,055.84	0.05
		Base		37.032723	1,031,361.34	34.230000	953,305.50	-78,055.84	0.05
H1467J104	CHUBB LTD COMMON STOCK								
		Local	45,442.000	75.965774	3,452,036.70	126.930000	5,767,953.06	2,315,916.36	0.31
		Base		75.965774	3,452,036.70	126.930000	5,767,953.06	2,315,916.36	0.31
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		Local	11,476.000	42.760667	490,721.42	49.080000	563,242.08	72,520.66	0.03
		Base		42.760667	490,721.42	49.080000	563,242.08	72,520.66	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	34,986.000	36.433012	1,274,645.35	63.570000	2,224,060.02	949,414.67	0.12
		Base		36.433012	1,274,645.35	63.570000	2,224,060.02	949,414.67	0.12
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		Local	33,586.000	46.162623	1,550,417.87	9.700000	325,784.20	-1,224,633.67	0.02
		Base		46.162623	1,550,417.87	9.700000	325,784.20	-1,224,633.67	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	33,398.000	55.296628	1,846,796.77	78.890000	2,634,768.22	787,971.45	0.14
		Base		55.296628	1,846,796.77	78.890000	2,634,768.22	787,971.45	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
N59465109	MYLAN NV COMMON STOCK EUR.01								
		Local	44,072.000	56.760798	2,501,561.89	42.360000	1,866,889.92	-634,671.97	0.10
		Base		56.760798	2,501,561.89	42.360000	1,866,889.92	-634,671.97	0.10
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	16,425.000	78.306121	1,286,178.03	71.110000	1,167,981.75	-118,196.28	0.06
		Base		78.306121	1,286,178.03	71.110000	1,167,981.75	-118,196.28	0.06
Y09827109	BROADCOM LTD COMMON STOCK								
		Local	48,107.000	123.317382	5,932,429.28	176.420000	8,487,036.94	2,554,607.66	0.46
		Base		123.317382	5,932,429.28	176.420000	8,487,036.94	2,554,607.66	0.46
US DOLLAR Total									
		Local	29,344,903.000		1,143,554,436.27		1,853,125,718.74	709,571,282.47	99.52
		Base			1,143,554,436.27		1,853,125,718.74	709,571,282.47	99.52
EQUITY Total									
		Base	29,344,903.000		1,143,554,436.27		1,853,125,718.74	709,571,282.47	99.52

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Holdings

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

As of: *August 31, 2016*

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		38,212,849.710	Base	1,152,422,382.98		1,861,993,665.45	709,571,282.47	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								
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00
CASH Total									
		-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	0.98
			Base	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	0.98
912796HQ5	TREASURY BILL 11/16 0.00000					0.516	10 Nov 2016		
		10,000,000.000	Local	99.899667	9,989,966.67	99.899667	9,989,966.67	0.00	0.97
			Base	99.899667	9,989,966.67	99.899667	9,989,966.67	0.00	0.97
912796JE0	TREASURY BILL 03/17 0.00000					0.64	02 Mar 2017		
		30,000,000.000	Local	99.689589	29,906,876.66	99.772800	29,931,840.00	24,963.34	2.92
			Base	99.689589	29,906,876.66	99.772800	29,931,840.00	24,963.34	2.92
912796JH3	WI TREASURY SEC. 09/16 0.00000					0.4625	01 Sep 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.95
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.95
926NKW009	AMHERST PIERPONT 04/15 VAR					0.4	01 Sep 2016		
		183,251,680.390	Local	100.000000	183,251,680.39	100.000000	183,251,680.39	0.00	17.88
			Base	100.000000	183,251,680.39	100.000000	183,251,680.39	0.00	17.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					0.45	01 Sep 2016		
		Local	125,000,000.000	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	12.20
		Base		100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	12.20
US DOLLAR Total									
		Local	378,251,680.390		378,147,248.16		378,172,211.50	24,963.34	36.90
		Base			378,147,248.16		378,172,211.50	24,963.34	36.90
CASH EQUIVALENT Total									
		Base	378,251,680.390		378,147,248.16		378,172,211.50	24,963.34	36.90
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	7,219,592.670	100.874704	7,282,742.70	100.479100	7,254,181.74	-28,560.96	0.71
		Base		100.874704	7,282,742.70	100.479100	7,254,181.74	-28,560.96	0.71
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,064,917.100	103.171499	5,225,550.90	103.152666	5,224,597.02	-953.88	0.51
	Original Face:	Base	15,000,000.000	103.171499	5,225,550.90	103.152666	5,224,597.02	-953.88	0.51
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	6,252.110	102.434698	6,404.33	105.072502	6,569.25	164.92	0.00
	Original Face:	Base	159,822.000	102.434698	6,404.33	105.072502	6,569.25	164.92	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	9,561.770	102.639469	9,814.15	105.692199	10,106.04	291.89	0.00
	Original Face:	Base	200,000.000	102.639469	9,814.15	105.692199	10,106.04	291.89	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	9,465.040	101.325721	9,590.52	104.646736	9,904.86	314.34	0.00
	Original Face:	Base	1,170,550.000	101.325721	9,590.52	104.646736	9,904.86	314.34	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	46,396.630	101.779784	47,222.39	104.243933	48,365.67	1,143.28	0.00
	Original Face:	Base	3,070,737.000	101.779784	47,222.39	104.243933	48,365.67	1,143.28	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
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	42,345.560	101.900223	43,150.22	104.295696	44,164.60	1,014.38	0.00
Original Face:		Base	2,150,000.000	101.900223	43,150.22	104.295696	44,164.60	1,014.38	0.00
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	57,474.780	101.961017	58,601.87	104.307455	59,950.48	1,348.61	0.01
Original Face:		Base	3,000,000.000	101.961017	58,601.87	104.307455	59,950.48	1,348.61	0.01
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	129,576.880	102.040541	132,220.95	104.316960	135,170.66	2,949.71	0.01
Original Face:		Base	6,427,055.000	102.040541	132,220.95	104.316960	135,170.66	2,949.71	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,334.540	102.216494	1,364.12	105.444989	1,407.21	43.09	0.00
Original Face:		Base	50,000.000	102.216494	1,364.12	105.444989	1,407.21	43.09	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	93,642.730	102.111589	95,620.08	105.042077	98,364.27	2,744.19	0.01
Original Face:		Base	2,975,426.000	102.111589	95,620.08	105.042077	98,364.27	2,744.19	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	176,186.440	103.091191	181,632.70	105.522262	185,915.92	4,283.22	0.02
Original Face:		Base	2,793,101.000	103.091191	181,632.70	105.522262	185,915.92	4,283.22	0.02
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	105,821.940	103.211829	109,220.76	105.789954	111,948.98	2,728.22	0.01
Original Face:		Base	1,680,083.000	103.211829	109,220.76	105.789954	111,948.98	2,728.22	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	55,185.050	103.593183	57,167.95	105.070798	57,983.37	815.42	0.01
Original Face:		Base	754,224.000	103.593183	57,167.95	105.070798	57,983.37	815.42	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	7,440.850	103.065913	7,668.98	105.167529	7,825.36	156.38	0.00
Original Face:		Base	300,000.000	103.065913	7,668.98	105.167529	7,825.36	156.38	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	54,531.990	103.800998	56,604.75	105.670426	57,624.19	1,019.44	0.01
Original Face:		Base	300,000.000	103.800998	56,604.75	105.670426	57,624.19	1,019.44	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	37,555.520	103.866116	39,007.46	105.704213	39,697.77	690.31	0.00
Original Face:		Base	1,297,789.000	103.866116	39,007.46	105.704213	39,697.77	690.31	0.00
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	30,044.260	103.890061	31,213.00	105.657612	31,744.05	531.05	0.00
Original Face:		Base	1,048,917.000	103.890061	31,213.00	105.657612	31,744.05	531.05	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	64,257.000	103.856000	66,734.75	107.349437	68,979.53	2,244.78	0.01
Original Face:		Base	438,038.000	103.856000	66,734.75	107.349437	68,979.53	2,244.78	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,675,318.100	104.077875	2,784,414.24	107.552284	2,877,365.72	92,951.48	0.28
Original Face:		Base	10,000,000.000	104.077875	2,784,414.24	107.552284	2,877,365.72	92,951.48	0.28
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,505,922.880	106.284665	1,600,565.09	105.857360	1,594,130.20	-6,434.89	0.16
Original Face:		Base	17,600,000.000	106.284665	1,600,565.09	105.857360	1,594,130.20	-6,434.89	0.16
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	377,855.840	100.960559	381,485.37	108.226690	408,940.87	27,455.50	0.04
Original Face:		Base	16,300,000.000	100.960559	381,485.37	108.226690	408,940.87	27,455.50	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,645,288.000	106.238654	4,935,091.46	106.042160	4,925,963.73	-9,127.73	0.48
Original Face:		Base	50,000,000.000	106.238654	4,935,091.46	106.042160	4,925,963.73	-9,127.73	0.48
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.91244	20 Jun 2042		
		Local	2,626,502.300	100.140154	2,630,183.46	100.111020	2,629,418.24	-765.22	0.26
Original Face:		Base	10,000,000.000	100.140154	2,630,183.46	100.111020	2,629,418.24	-765.22	0.26
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	24,532,891.340	102.671237	25,188,222.99	100.041760	24,543,136.28	-645,086.71	2.40
Original Face:		Base	41,570,000.000	102.671237	25,188,222.99	100.041760	24,543,136.28	-645,086.71	2.40
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.80665	16 Jun 2037		
		Local	3,245,954.480	100.213335	3,252,879.25	99.785600	3,238,995.15	-13,884.10	0.32
Original Face:		Base	32,313,742.000	100.213335	3,252,879.25	99.785600	3,238,995.15	-13,884.10	0.32

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38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	231,136.410	101.434837	234,452.84	100.345210	231,934.32	-2,518.52	0.02
Original Face:		Base	5,130,000.000	101.434837	234,452.84	100.345210	231,934.32	-2,518.52	0.02
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,710,808.060	107.318716	1,836,017.24	108.780510	1,861,025.73	25,008.49	0.18
Original Face:		Base	10,300,000.000	107.318716	1,836,017.24	108.780510	1,861,025.73	25,008.49	0.18
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	675,031.700	100.458263	678,125.12	101.373710	684,304.68	6,179.56	0.07
Original Face:		Base	10,000,000.000	100.458263	678,125.12	101.373710	684,304.68	6,179.56	0.07
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	1,021,634.350	103.876614	1,061,239.17	104.148720	1,064,019.10	2,779.93	0.10
Original Face:		Base	5,000,000.000	103.876614	1,061,239.17	104.148720	1,064,019.10	2,779.93	0.10
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,159,139.600	101.631732	1,178,053.65	103.251950	1,196,834.24	18,780.59	0.12
Original Face:		Base	8,000,000.000	101.631732	1,178,053.65	103.251950	1,196,834.24	18,780.59	0.12
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,865,212.200	104.247977	1,944,445.99	103.037160	1,921,861.68	-22,584.31	0.19
Original Face:		Base	10,000,000.000	104.247977	1,944,445.99	103.037160	1,921,861.68	-22,584.31	0.19
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,053,951.270	106.315155	1,120,509.93	105.770970	1,114,774.48	-5,735.45	0.11
Original Face:		Base	7,350,000.000	106.315155	1,120,509.93	105.770970	1,114,774.48	-5,735.45	0.11
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	677,826.910	100.475474	681,049.80	101.263690	686,392.54	5,342.74	0.07
Original Face:		Base	4,400,000.000	100.475474	681,049.80	101.263690	686,392.54	5,342.74	0.07
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,872,939.100	100.999884	2,901,665.17	100.428010	2,885,235.57	-16,429.60	0.28
Original Face:		Base	10,000,000.000	100.999884	2,901,665.17	100.428010	2,885,235.57	-16,429.60	0.28
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	930,819.240	100.199651	932,677.63	101.712980	946,763.99	14,086.36	0.09
Original Face:		Base	3,600,000.000	100.199651	932,677.63	101.712980	946,763.99	14,086.36	0.09

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38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,656,378.750	99.962017	1,655,749.60	102.584680	1,699,190.84	43,441.24	0.17
	Original Face:	Base	5,000,000.000	99.962017	1,655,749.60	102.584680	1,699,190.84	43,441.24	0.17
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	651,054.950	101.862135	663,178.47	102.312260	666,109.03	2,930.56	0.07
	Original Face:	Base	5,000,000.000	101.862135	663,178.47	102.312260	666,109.03	2,930.56	0.07
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	3,145,243.500	99.771920	3,138,069.82	102.128080	3,212,176.80	74,106.98	0.31
	Original Face:	Base	10,000,000.000	99.771920	3,138,069.82	102.128080	3,212,176.80	74,106.98	0.31
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	3,145,243.500	101.183016	3,182,452.23	104.243210	3,278,702.79	96,250.56	0.32
	Original Face:	Base	10,000,000.000	101.183016	3,182,452.23	104.243210	3,278,702.79	96,250.56	0.32
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	2,775,897.200	99.949661	2,774,499.83	100.830390	2,798,947.97	24,448.14	0.27
	Original Face:	Base	10,000,000.000	99.949661	2,774,499.83	100.830390	2,798,947.97	24,448.14	0.27
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	611,033.950	103.032267	629,562.13	108.684080	664,096.63	34,534.50	0.06
	Original Face:	Base	5,000,000.000	103.032267	629,562.13	108.684080	664,096.63	34,534.50	0.06
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,152,962.450	99.898085	1,151,787.41	102.694230	1,184,025.91	32,238.50	0.12
	Original Face:	Base	5,000,000.000	99.898085	1,151,787.41	102.694230	1,184,025.91	32,238.50	0.12
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	3,083,977.870	99.795647	3,077,675.67	102.745410	3,168,645.71	90,970.04	0.31
	Original Face:	Base	10,815,142.000	99.795647	3,077,675.67	102.745410	3,168,645.71	90,970.04	0.31
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	771,206.250	101.966851	786,374.73	102.218600	788,316.23	1,941.50	0.08
	Original Face:	Base	5,000,000.000	101.966851	786,374.73	102.218600	788,316.23	1,941.50	0.08
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,542,412.500	100.675643	1,552,833.70	101.537080	1,566,120.61	13,286.91	0.15
	Original Face:	Base	10,000,000.000	100.675643	1,552,833.70	101.537080	1,566,120.61	13,286.91	0.15

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38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,135,420.800	102.710381	1,166,195.03	104.829910	1,190,260.60	24,065.57	0.12
Original Face:		Base	5,648,629.000	102.710381	1,166,195.03	104.829910	1,190,260.60	24,065.57	0.12
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	4,592,350.800	101.303371	4,652,206.15	100.386000	4,610,077.27	-42,128.88	0.45
Original Face:		Base	30,000,000.000	101.303371	4,652,206.15	100.386000	4,610,077.27	-42,128.88	0.45
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.81244	20 Nov 2042		
		Local	16,812,704.070	100.000000	16,812,704.07	99.604660	16,746,236.73	-66,467.34	1.63
Original Face:		Base	25,333,333.000	100.000000	16,812,704.07	99.604660	16,746,236.73	-66,467.34	1.63
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.85665	16 Nov 2041		
		Local	4,718,554.600	100.161458	4,726,173.10	99.969140	4,717,098.45	-9,074.65	0.46
Original Face:		Base	10,000,000.000	100.161458	4,726,173.10	99.969140	4,717,098.45	-9,074.65	0.46
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,711,932.670	105.078330	2,849,653.56	104.983640	2,847,085.63	-2,567.93	0.28
Original Face:		Base	10,359,452.000	105.078330	2,849,653.56	104.983640	2,847,085.63	-2,567.93	0.28
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.85665	16 Dec 2041		
		Local	7,732,238.390	100.161531	7,744,728.37	99.961370	7,729,251.43	-15,476.94	0.75
Original Face:		Base	12,911,372.000	100.161531	7,744,728.37	99.961370	7,729,251.43	-15,476.94	0.75
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.715785	15,257,367.74	100.498840	15,074,826.00	-182,541.74	1.47
Original Face:		Base	15,000,000.000	101.715785	15,257,367.74	100.498840	15,074,826.00	-182,541.74	1.47
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	15,295,044.200	101.441043	15,515,452.43	99.557310	15,227,334.57	-288,117.86	1.49
Original Face:		Base	20,000,000.000	101.441043	15,515,452.43	99.557310	15,227,334.57	-288,117.86	1.49
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	3,955,368.600	104.431593	4,130,654.44	101.572340	4,017,560.44	-113,094.00	0.39
Original Face:		Base	10,000,000.000	104.431593	4,130,654.44	101.572340	4,017,560.44	-113,094.00	0.39
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	13,765,312.250	101.115326	13,918,840.30	99.873550	13,747,906.01	-170,934.29	1.34
Original Face:		Base	25,000,000.000	101.115326	13,918,840.30	99.873550	13,747,906.01	-170,934.29	1.34

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38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,855,307.100	100.200522	5,867,048.29	98.157920	5,747,447.66	-119,600.63	0.56
Original Face:		Base	10,000,000.000	100.200522	5,867,048.29	98.157920	5,747,447.66	-119,600.63	0.56
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,855,307.100	100.960397	5,911,541.32	99.896050	5,849,220.51	-62,320.81	0.57
Original Face:		Base	10,000,000.000	100.960397	5,911,541.32	99.896050	5,849,220.51	-62,320.81	0.57
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	8,508,084.200	102.042243	8,681,839.93	102.150950	8,691,088.84	9,248.91	0.85
Original Face:		Base	18,249,312.000	102.042243	8,681,839.93	102.150950	8,691,088.84	9,248.91	0.85
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,514,962.300	100.000000	6,514,962.28	98.781410	6,435,571.62	-79,390.66	0.63
Original Face:		Base	10,000,000.000	100.000000	6,514,962.28	98.781410	6,435,571.62	-79,390.66	0.63
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,514,962.300	101.827568	6,634,027.66	98.753870	6,433,777.40	-200,250.26	0.63
Original Face:		Base	10,000,000.000	101.827568	6,634,027.66	98.753870	6,433,777.40	-200,250.26	0.63
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	6,266,077.700	101.993616	6,390,999.21	99.918950	6,260,999.04	-130,000.17	0.61
Original Face:		Base	10,000,000.000	101.993616	6,390,999.21	99.918950	6,260,999.04	-130,000.17	0.61
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	15,695,993.520	99.061071	15,548,619.22	99.307280	15,587,264.23	38,645.01	1.52
Original Face:		Base	18,000,000.000	99.061071	15,548,619.22	99.307280	15,587,264.23	38,645.01	1.52
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,442,030.950	99.259785	12,349,933.17	98.844730	12,298,291.90	-51,641.27	1.20
Original Face:		Base	15,000,000.000	99.259785	12,349,933.17	98.844730	12,298,291.90	-51,641.27	1.20
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,887,212.750	101.559933	2,932,251.34	101.265260	2,923,743.50	-8,507.84	0.29
Original Face:		Base	3,000,000.000	101.559933	2,932,251.34	101.265260	2,923,743.50	-8,507.84	0.29
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	805,528.730	101.461654	817,302.77	103.199590	831,302.35	13,999.58	0.08
Original Face:		Base	1,000,000.000	101.461654	817,302.77	103.199590	831,302.35	13,999.58	0.08

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38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,657,778.540	100.811804	1,671,236.46	103.791180	1,720,627.91	49,391.45	0.17
Original Face:		Base	2,000,000.000	100.811804	1,671,236.46	103.791180	1,720,627.91	49,391.45	0.17
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	891,372.850	100.927212	899,637.77	102.407580	912,833.36	13,195.59	0.09
Original Face:		Base	1,000,000.000	100.927212	899,637.77	102.407580	912,833.36	13,195.59	0.09
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	4,170,365.450	101.229370	4,221,634.67	102.297190	4,266,166.67	44,532.00	0.42
Original Face:		Base	5,000,000.000	101.229370	4,221,634.67	102.297190	4,266,166.67	44,532.00	0.42
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,927,163.570	100.879321	5,979,282.36	101.578220	6,020,707.25	41,424.89	0.59
Original Face:		Base	5,985,000.000	100.879321	5,979,282.36	101.578220	6,020,707.25	41,424.89	0.59
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.612807	12,503,117.81	98.854700	12,533,787.41	30,669.60	1.22
		Base		98.612807	12,503,117.81	98.854700	12,533,787.41	30,669.60	1.22
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.521098	14,926,931.53	98.862300	14,978,627.07	51,695.54	1.46
		Base		98.521098	14,926,931.53	98.862300	14,978,627.07	51,695.54	1.46
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.8939	06 Feb 2020		
		Local	1,803,459.160	96.725717	1,744,408.80	99.958520	1,802,711.09	58,302.29	0.18
Original Face:		Base	4,000,000.000	96.725717	1,744,408.80	99.958520	1,802,711.09	58,302.29	0.18
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	104.510523	4,911,994.59	105.201000	4,944,447.00	32,452.41	0.48
		Base		104.510523	4,911,994.59	105.201000	4,944,447.00	32,452.41	0.48
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	100.548399	1,206,580.79	100.900000	1,210,800.00	4,219.21	0.12
		Base		100.548399	1,206,580.79	100.900000	1,210,800.00	4,219.21	0.12
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.292138	4,011,685.50	100.348200	4,013,928.00	2,242.50	0.39
		Base		100.292138	4,011,685.50	100.348200	4,013,928.00	2,242.50	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		7,531,530.800	Local	110.701142	8,337,490.58	110.034030	8,287,246.86	-50,243.72	0.81
Original Face:		28,600,000.000	Base	110.701142	8,337,490.58	110.034030	8,287,246.86	-50,243.72	0.81
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.325	25 Dec 2018		
		498,155.310	Local	102.452974	510,374.93	101.704725	506,647.49	-3,727.44	0.05
Original Face:		2,152,855.000	Base	102.452974	510,374.93	101.704725	506,647.49	-3,727.44	0.05
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					3.075	25 Sep 2022		
		915,258.080	Local	104.911921	960,214.83	103.920616	951,141.83	-9,073.00	0.09
Original Face:		2,348,960.000	Base	104.911921	960,214.83	103.920616	951,141.83	-9,073.00	0.09
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.825	25 Aug 2024		
		2,052,931.430	Local	105.479000	2,165,411.54	104.104516	2,137,194.33	-28,217.21	0.21
Original Face:		4,240,960.000	Base	105.479000	2,165,411.54	104.104516	2,137,194.33	-28,217.21	0.21
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					3.075	25 Feb 2024		
		2,839,617.140	Local	105.938355	3,008,243.69	104.788912	2,975,603.91	-32,639.78	0.29
Original Face:		6,113,646.000	Base	105.938355	3,008,243.69	104.788912	2,975,603.91	-32,639.78	0.29
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.325	25 Jul 2024		
		2,304,483.080	Local	109.589146	2,525,463.33	107.659050	2,480,984.59	-44,478.74	0.24
Original Face:		4,650,545.000	Base	109.589146	2,525,463.33	107.659050	2,480,984.59	-44,478.74	0.24
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.537	25 Aug 2019		
		727,118.330	Local	104.103943	756,958.85	103.482508	752,440.28	-4,518.57	0.07
Original Face:		5,080,000.000	Base	104.103943	756,958.85	103.482508	752,440.28	-4,518.57	0.07
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.439	25 Nov 2024		
		6,911,751.500	Local	110.326957	7,625,525.08	109.087280	7,539,841.71	-85,683.37	0.74
Original Face:		12,180,140.000	Base	110.326957	7,625,525.08	109.087280	7,539,841.71	-85,683.37	0.74
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.309	25 Jan 2025		
		6,388,062.250	Local	109.946179	7,023,430.34	108.034772	6,901,328.49	-122,101.85	0.67
Original Face:		10,243,765.000	Base	109.946179	7,023,430.34	108.034772	6,901,328.49	-122,101.85	0.67
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE					4.812	25 Jan 2029		
		4,918,026.650	Local	114.070537	5,610,019.42	114.181285	5,615,466.03	5,446.61	0.55
Original Face:		5,000,000.000	Base	114.070537	5,610,019.42	114.181285	5,615,466.03	5,446.61	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796HQ5	TREASURY BILL 11/16 0.00000					0.01	10 Nov 2016		
		20,000,000.000	Local	99.908611	19,981,722.23	99.908611	19,981,722.23	0.00	1.95
			Base	99.908611	19,981,722.23	99.908611	19,981,722.23	0.00	1.95
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	103.132830	5,156,641.50	104.113300	5,205,665.00	49,023.50	0.51
			Base	103.132830	5,156,641.50	104.113300	5,205,665.00	49,023.50	0.51
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.085282	10,008,528.15	100.113300	10,011,330.00	2,801.85	0.98
			Base	100.085282	10,008,528.15	100.113300	10,011,330.00	2,801.85	0.98
912828F70	US TREASURY FRN 10/16 VAR					0.3882839	31 Oct 2016		
		20,000,000.000	Local	99.995504	19,999,100.82	99.995504	19,999,100.82	0.00	1.95
			Base	99.995504	19,999,100.82	99.995504	19,999,100.82	0.00	1.95
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	101.777732	10,177,773.21	101.843700	10,184,370.00	6,596.79	0.99
			Base	101.777732	10,177,773.21	101.843700	10,184,370.00	6,596.79	0.99
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		40,000,000.000	Local	102.698763	41,079,505.23	102.734100	41,093,640.00	14,134.77	4.01
			Base	102.698763	41,079,505.23	102.734100	41,093,640.00	14,134.77	4.01
912828H60	US TREASURY FRN 01/17 VAR					0.4192839	31 Jan 2017		
		20,000,000.000	Local	99.999578	19,999,915.61	100.022500	20,004,500.00	4,584.39	1.95
			Base	99.999578	19,999,915.61	100.022500	20,004,500.00	4,584.39	1.95
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.611695	4,980,584.76	99.953100	4,997,655.00	17,070.24	0.49
			Base	99.611695	4,980,584.76	99.953100	4,997,655.00	17,070.24	0.49
912828K41	US TREASURY FRN 04/17 VAR					0.4092839	30 Apr 2017		
		40,000,000.000	Local	100.000502	40,000,200.63	100.024100	40,009,640.00	9,439.37	3.90
			Base	100.000502	40,000,200.63	100.024100	40,009,640.00	9,439.37	3.90
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.006561	15,000,984.15	99.953100	14,992,965.00	-8,019.15	1.46
			Base	100.006561	15,000,984.15	99.953100	14,992,965.00	-8,019.15	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M23	US TREASURY FRN 10/17 VAR					0.5032839	31 Oct 2017		
		19,000,000.000	Local	99.915389	18,983,923.94	100.139900	19,026,581.00	42,657.06	1.86
			Base	99.915389	18,983,923.94	100.139900	19,026,581.00	42,657.06	1.86
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		4,000,000.000	Local	100.537418	4,021,496.70	100.871100	4,034,844.00	13,347.30	0.39
			Base	100.537418	4,021,496.70	100.871100	4,034,844.00	13,347.30	0.39
912828N97	US TREASURY FRN 01/18 VAR					0.6072839	31 Jan 2018		
		19,000,000.000	Local	100.059947	19,011,389.97	100.216400	19,041,116.00	29,726.03	1.86
			Base	100.059947	19,011,389.97	100.216400	19,041,116.00	29,726.03	1.86
912828P20	US TREASURY N/B 01/18 0.75					0.75	31 Jan 2018		
		10,000,000.000	Local	99.968930	9,996,893.03	99.988300	9,998,830.00	1,936.97	0.98
			Base	99.968930	9,996,893.03	99.988300	9,998,830.00	1,936.97	0.98
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.181159	4,959,057.94	99.867200	4,993,360.00	34,302.06	0.49
			Base	99.181159	4,959,057.94	99.867200	4,993,360.00	34,302.06	0.49
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		10,000,000.000	Local	100.117585	10,011,758.48	100.152300	10,015,230.00	3,471.52	0.98
			Base	100.117585	10,011,758.48	100.152300	10,015,230.00	3,471.52	0.98
912828Q94	US TREASURY N/B 04/18 0.75					0.75	30 Apr 2018		
		10,000,000.000	Local	99.830915	9,983,091.52	99.945300	9,994,530.00	11,438.48	0.98
			Base	99.830915	9,983,091.52	99.945300	9,994,530.00	11,438.48	0.98
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		10,000,000.000	Local	99.993020	9,999,301.97	100.199200	10,019,920.00	20,618.03	0.98
			Base	99.993020	9,999,301.97	100.199200	10,019,920.00	20,618.03	0.98
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		20,000,000.000	Local	99.965433	19,993,086.59	99.972700	19,994,540.00	1,453.41	1.95
			Base	99.965433	19,993,086.59	99.972700	19,994,540.00	1,453.41	1.95
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.585348	4,979,267.42	99.746100	4,987,305.00	8,037.58	0.49
			Base	99.585348	4,979,267.42	99.746100	4,987,305.00	8,037.58	0.49

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		Local	5,000,000.000	102.548319	5,127,415.93	103.457000	5,172,850.00	45,434.07	0.50
		Base		102.548319	5,127,415.93	103.457000	5,172,850.00	45,434.07	0.50
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		Local	10,000,000.000	100.077082	10,007,708.18	100.179700	10,017,970.00	10,261.82	0.98
		Base		100.077082	10,007,708.18	100.179700	10,017,970.00	10,261.82	0.98
US DOLLAR Total									
		Local	639,886,692.730		647,896,285.78		646,588,469.52	-1,307,816.26	63.10
	Original Face:	Base	738,292,595.000		647,896,285.78		646,588,469.52	-1,307,816.26	63.10
FIXED INCOME Total									
		Base	639,886,692.730		647,896,285.78		646,588,469.52	-1,307,816.26	63.10
	Original Face:		738,292,595.000						

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Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,018,138,373.110	Base	1,026,043,533.93		1,024,760,681.01	-1,282,852.92	100.00
Original Face:		738,292,595.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2K39	ANGLESEA FDG PLC & ANG					0.67	03 Oct 2016		
		Local	25,000,000.000	99.940444	24,985,111.11	99.940444	24,985,111.11	0.00	1.86
		Base		99.940444	24,985,111.11	99.940444	24,985,111.11	0.00	1.86
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					0.9558	02 Jun 2017		
		Local	30,000,000.000	99.984966	29,995,489.71	99.900000	29,970,000.00	-25,489.71	2.23
		Base		99.984966	29,995,489.71	99.900000	29,970,000.00	-25,489.71	2.23
2284K0MF9	CROWN POINT CAP CO.					1.02	15 Dec 2016		
		Local	20,000,000.000	99.702500	19,940,500.00	99.718542	19,943,708.40	3,208.40	1.49
		Base		99.702500	19,940,500.00	99.718542	19,943,708.40	3,208.40	1.49
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS					0.53	30 Sep 2016		
		Local	5,000,000.000	99.957306	4,997,865.28	99.957306	4,997,865.28	0.00	0.37
		Base		99.957306	4,997,865.28	99.957306	4,997,865.28	0.00	0.37
60689DZN6	MIZUHO BANK LTD					0.9	21 Oct 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.75
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.75
60689DZX4	MIZUHO BANK LTD					0.9	24 Oct 2016		
		Local	20,000,000.000	99.999996	19,999,999.29	99.999996	19,999,999.29	0.00	1.49
		Base		99.999996	19,999,999.29	99.999996	19,999,999.29	0.00	1.49
78009NHT6	ROYAL BK OF CANADA					1.167	14 Aug 2017		
		Local	13,057,966.000	100.000000	13,057,966.00	99.910000	13,046,213.83	-11,752.17	0.97
		Base		100.000000	13,057,966.00	99.910000	13,046,213.83	-11,752.17	0.97
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		Local	20,000,000.000	99.361389	19,872,277.78	99.460878	19,892,175.60	19,897.82	1.48
		Base		99.361389	19,872,277.78	99.460878	19,892,175.60	19,897.82	1.48
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		Local	25,000,000.000	99.259222	24,814,805.56	99.196289	24,799,072.25	-15,733.31	1.85
		Base		99.259222	24,814,805.56	99.196289	24,799,072.25	-15,733.31	1.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				0.53	01 Sep 2016		
	350,063,266.940	Local	100.000000	350,063,266.94	100.000000	350,063,266.94	0.00	26.09
		Base	100.000000	350,063,266.94	100.000000	350,063,266.94	0.00	26.09
98137RJV3	WORKING CAP. MAN. CO				0.58	29 Sep 2016		
	20,000,000.000	Local	99.954889	19,990,977.78	99.954889	19,990,977.78	0.00	1.49
		Base	99.954889	19,990,977.78	99.954889	19,990,977.78	0.00	1.49
US DOLLAR Total								
	538,121,232.940	Local		537,718,259.45		537,688,390.48	-29,868.97	40.07
		Base		537,718,259.45		537,688,390.48	-29,868.97	40.07
CASH EQUIVALENT Total								
	538,121,232.940	Base		537,718,259.45		537,688,390.48	-29,868.97	40.07
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
037833AP5	APPLE INC SR UNSECURED 05/19 VAR				1.0876	06 May 2019		
	5,000,000.000	Local	100.300065	5,015,003.24	100.393900	5,019,695.00	4,691.76	0.37
		Base	100.300065	5,015,003.24	100.393900	5,019,695.00	4,691.76	0.37
05581RAA4	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A1				0.63	21 Feb 2017		
	1,734,768.800	Local	100.000000	1,734,768.80	100.000000	1,734,768.80	0.00	0.13
Original Face:	11,500,000.000	Base	100.000000	1,734,768.80	100.000000	1,734,768.80	0.00	0.13
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B				1.01244	22 Jan 2018		
	10,000,000.000	Local	100.000000	10,000,000.00	100.176610	10,017,661.00	17,661.00	0.75
Original Face:	10,000,000.000	Base	100.000000	10,000,000.00	100.176610	10,017,661.00	17,661.00	0.75
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR				1.1966	09 Dec 2016		
	10,000,000.000	Local	99.983080	9,998,308.00	100.036200	10,003,620.00	5,312.00	0.75
		Base	99.983080	9,998,308.00	100.036200	10,003,620.00	5,312.00	0.75
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR				1.0	30 Oct 2017		
	14,000,000.000	Local	99.927497	13,989,849.52	100.535000	14,074,900.00	85,050.48	1.05
		Base	99.927497	13,989,849.52	100.535000	14,074,900.00	85,050.48	1.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.747200	2,859,898.68	21,210.68	0.21
		Base		100.000000	2,838,688.00	100.747200	2,859,898.68	21,210.68	0.21
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	105.198087	3,941,843.86	105.268400	3,944,478.53	2,634.67	0.29
		Base		105.198087	3,941,843.86	105.268400	3,944,478.53	2,634.67	0.29
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.11711	23 May 2017		
		Local	10,948,820.000	99.750461	10,921,498.41	99.978600	10,946,476.95	24,978.54	0.82
		Base		99.750461	10,921,498.41	99.978600	10,946,476.95	24,978.54	0.82
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.79765	15 Aug 2018		
		Local	1,994,730.750	100.000000	1,994,730.75	100.002900	1,994,788.60	57.85	0.15
Original Face:		Base	5,500,000.000	100.000000	1,994,730.75	100.002900	1,994,788.60	57.85	0.15
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.980759	4,541,027.08	100.441700	4,561,962.58	20,935.50	0.34
		Base		99.980759	4,541,027.08	100.441700	4,561,962.58	20,935.50	0.34
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,429,485.690	99.998168	6,429,367.90	99.935710	6,425,352.17	-4,015.73	0.48
Original Face:		Base	7,948,327.000	99.998168	6,429,367.90	99.935710	6,425,352.17	-4,015.73	0.48
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	9,703,663.430	99.995830	9,703,258.74	100.096590	9,713,036.20	9,777.46	0.72
Original Face:		Base	10,000,000.000	99.995830	9,703,258.74	100.096590	9,713,036.20	9,777.46	0.72
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.978686	3,999,147.44	100.511580	4,020,463.20	21,315.76	0.30
Original Face:		Base	4,000,000.000	99.978686	3,999,147.44	100.511580	4,020,463.20	21,315.76	0.30
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.03765	15 Apr 2019		
		Local	4,366,648.540	100.000000	4,366,648.54	100.242220	4,377,225.44	10,576.90	0.33
Original Face:		Base	4,500,000.000	100.000000	4,366,648.54	100.242220	4,377,225.44	10,576.90	0.33
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.19325	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.85
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.85

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24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.996938	7,380,363.01	100.272400	7,400,693.72	20,330.71	0.55
		Base		99.996938	7,380,363.01	100.272400	7,400,693.72	20,330.71	0.55
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.87765	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.180290	4,550,089.59	8,188.59	0.34
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.180290	4,550,089.59	8,188.59	0.34
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.912489	4,537,926.32	100.114000	4,547,078.77	9,152.45	0.34
		Base		99.912489	4,537,926.32	100.114000	4,547,078.77	9,152.45	0.34
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					0.9811	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.975900	3,999,036.00	-964.00	0.30
		Base		100.000000	4,000,000.00	99.975900	3,999,036.00	-964.00	0.30
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	5,255,309.180	99.987806	5,254,668.34	99.725860	5,240,902.28	-13,766.06	0.39
Original Face:		Base	8,000,000.000	99.987806	5,254,668.34	99.725860	5,240,902.28	-13,766.06	0.39
29372EBN7	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A1 144A					0.8	20 Feb 2017		
		Local	7,478,981.250	100.000000	7,478,981.25	99.989680	7,478,209.42	-771.83	0.56
Original Face:		Base	25,000,000.000	100.000000	7,478,981.25	99.989680	7,478,209.42	-771.83	0.56
3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.771924	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.771924	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,258,620.490	102.142493	1,285,586.34	105.276210	1,325,027.95	39,441.61	0.10
Original Face:		Base	2,752,950.000	102.142493	1,285,586.34	105.276210	1,325,027.95	39,441.61	0.10
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	67,472.280	102.824641	69,378.13	102.440160	69,118.71	-259.42	0.01
Original Face:		Base	3,000,000.000	102.824641	69,378.13	102.440160	69,118.71	-259.42	0.01
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	100.272900	4,010,916.00	10,916.00	0.30
		Base		100.000000	4,000,000.00	100.272900	4,010,916.00	10,916.00	0.30

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3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.906986	11,739,070.89	99.745000	11,720,037.50	-19,033.39	0.87
		Base		99.906986	11,739,070.89	99.745000	11,720,037.50	-19,033.39	0.87
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	7,006,765.090	105.469521	7,390,001.56	106.600293	7,469,232.12	79,230.56	0.56
	Original Face:	Base	11,354,753.000	105.469521	7,390,001.56	106.600293	7,469,232.12	79,230.56	0.56
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,944,884.400	105.355906	3,102,609.63	105.681314	3,112,192.53	9,582.90	0.23
	Original Face:	Base	5,677,376.000	105.355906	3,102,609.63	105.681314	3,112,192.53	9,582.90	0.23
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.01128	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.103500	10,010,350.00	10,350.00	0.75
		Base		100.000000	10,000,000.00	100.103500	10,010,350.00	10,350.00	0.75
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	99.936200	11,347,508.67	-7,244.33	0.85
		Base		100.000000	11,354,753.00	99.936200	11,347,508.67	-7,244.33	0.85
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	99.942295	8,511,150.82	100.000500	8,516,107.58	4,956.76	0.63
		Base		99.942295	8,511,150.82	100.000500	8,516,107.58	4,956.76	0.63
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.64106	23 Nov 2018		
		Local	15,000,000.000	99.864234	14,979,635.07	99.881800	14,982,270.00	2,634.93	1.12
		Base		99.864234	14,979,635.07	99.881800	14,982,270.00	2,634.93	1.12
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.85244	22 Jan 2021		
		Local	20,000,000.000	99.982441	19,996,488.23	100.045700	20,009,140.00	12,651.77	1.49
		Base		99.982441	19,996,488.23	100.045700	20,009,140.00	12,651.77	1.49
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	99.950100	24,887,574.90	-12,425.10	1.85
		Base		100.000000	24,900,000.00	99.950100	24,887,574.90	-12,425.10	1.85
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.044000	10,004,400.00	4,400.00	0.75
		Base		100.000000	10,000,000.00	100.044000	10,004,400.00	4,400.00	0.75

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3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		11,000,000.000	Local	100.000000	11,000,000.00	99.989300	10,998,823.00	-1,177.00	0.82
			Base	100.000000	11,000,000.00	99.989300	10,998,823.00	-1,177.00	0.82
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		30,000,000.000	Local	100.000000	30,000,000.00	100.013600	30,004,080.00	4,080.00	2.24
			Base	100.000000	30,000,000.00	100.013600	30,004,080.00	4,080.00	2.24
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		10,000,000.000	Local	100.493573	10,049,357.34	100.570500	10,057,050.00	7,692.66	0.75
			Base	100.493573	10,049,357.34	100.570500	10,057,050.00	7,692.66	0.75
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		14,193,441.000	Local	100.000000	14,193,441.00	99.573700	14,132,934.36	-60,506.64	1.05
			Base	100.000000	14,193,441.00	99.573700	14,132,934.36	-60,506.64	1.05
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		22,709,506.000	Local	100.000000	22,709,506.00	99.762900	22,655,661.76	-53,844.24	1.69
			Base	100.000000	22,709,506.00	99.762900	22,655,661.76	-53,844.24	1.69
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		790,194.560	Local	103.301000	816,278.88	102.249190	807,967.54	-8,311.34	0.06
	Original Face:	2,838,688.000	Base	103.301000	816,278.88	102.249190	807,967.54	-8,311.34	0.06
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		1,909,279.410	Local	100.154643	1,912,231.97	101.509920	1,938,108.00	25,876.03	0.14
	Original Face:	5,677,376.000	Base	100.154643	1,912,231.97	101.509920	1,938,108.00	25,876.03	0.14
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		3,189,047.220	Local	101.737813	3,244,466.89	100.369960	3,200,845.42	-43,621.47	0.24
	Original Face:	5,677,376.000	Base	101.737813	3,244,466.89	100.369960	3,200,845.42	-43,621.47	0.24
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		6,509,653.820	Local	101.839382	6,629,391.24	101.063180	6,578,863.16	-50,528.08	0.49
	Original Face:	11,275,256.000	Base	101.839382	6,629,391.24	101.063180	6,578,863.16	-50,528.08	0.49
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		3,404,986.530	Local	100.933021	3,436,755.76	101.589640	3,459,113.56	22,357.80	0.26
	Original Face:	7,317,571.000	Base	100.933021	3,436,755.76	101.589640	3,459,113.56	22,357.80	0.26

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,522,724.430	101.666356	2,564,762.00	99.878530	2,519,660.08	-45,101.92	0.19
Original Face:		Base	5,677,376.000	101.666356	2,564,762.00	99.878530	2,519,660.08	-45,101.92	0.19
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,603,065.880	100.936900	4,646,192.01	98.346940	4,526,974.44	-119,217.57	0.34
Original Face:		Base	6,713,909.000	100.936900	4,646,192.01	98.346940	4,526,974.44	-119,217.57	0.34
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,372,586.680	99.631713	3,360,165.88	98.061200	3,307,198.97	-52,966.91	0.25
Original Face:		Base	5,677,376.000	99.631713	3,360,165.88	98.061200	3,307,198.97	-52,966.91	0.25
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,623,258.720	101.769019	4,705,045.03	100.779950	4,659,317.83	-45,727.20	0.35
Original Face:		Base	6,995,663.000	101.769019	4,705,045.03	100.779950	4,659,317.83	-45,727.20	0.35
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,372,586.680	100.356406	3,384,606.78	98.470280	3,320,995.55	-63,611.23	0.25
Original Face:		Base	5,677,376.000	100.356406	3,384,606.78	98.470280	3,320,995.55	-63,611.23	0.25
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	6,420,800.570	100.797982	6,472,037.39	97.857630	6,283,243.26	-188,794.13	0.47
Original Face:		Base	11,354,753.000	100.797982	6,472,037.39	97.857630	6,283,243.26	-188,794.13	0.47
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,621,591.510	100.476348	3,638,842.88	100.112060	3,625,649.87	-13,193.01	0.27
Original Face:		Base	5,677,376.000	100.476348	3,638,842.88	100.112060	3,625,649.87	-13,193.01	0.27
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,356,525.040	98.360064	1,334,278.90	100.253710	1,359,966.68	25,687.78	0.10
Original Face:		Base	2,000,000.000	98.360064	1,334,278.90	100.253710	1,359,966.68	25,687.78	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,535,958.030	101.890373	4,621,704.54	99.551850	4,515,630.13	-106,074.41	0.34
Original Face:		Base	8,516,065.000	101.890373	4,621,704.54	99.551850	4,515,630.13	-106,074.41	0.34
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,269,251.740	99.828598	3,263,648.19	98.977600	3,235,826.91	-27,821.28	0.24
Original Face:		Base	5,677,376.000	99.828598	3,263,648.19	98.977600	3,235,826.91	-27,821.28	0.24

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3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,872,833.180	97.832522	4,767,215.58	98.597200	4,804,477.08	37,261.50	0.36
Original Face:		Base	6,060,416.000	97.832522	4,767,215.58	98.597200	4,804,477.08	37,261.50	0.36
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	852,216.860	97.933706	834,607.55	100.229690	854,174.32	19,566.77	0.06
Original Face:		Base	2,838,688.000	97.933706	834,607.55	100.229690	854,174.32	19,566.77	0.06
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	87,903.090	102.331670	89,952.70	102.187020	89,825.55	-127.15	0.01
Original Face:		Base	648,587.000	102.331670	89,952.70	102.187020	89,825.55	-127.15	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,073,255.830	100.155755	2,076,485.03	100.630660	2,086,331.03	9,846.00	0.16
Original Face:		Base	5,946,910.000	100.155755	2,076,485.03	100.630660	2,086,331.03	9,846.00	0.16
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	301,914.260	105.397582	318,210.33	105.356530	318,086.39	-123.94	0.02
Original Face:		Base	500,000.000	105.397582	318,210.33	105.356530	318,086.39	-123.94	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	696,342.830	101.995080	710,235.43	102.440640	713,338.05	3,102.62	0.05
Original Face:		Base	5,677,376.000	101.995080	710,235.43	102.440640	713,338.05	3,102.62	0.05
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,671,553.670	101.615916	2,714,723.72	102.213710	2,730,694.12	15,970.40	0.20
Original Face:		Base	11,354,753.000	101.615916	2,714,723.72	102.213710	2,730,694.12	15,970.40	0.20
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,309,354.550	99.298648	1,300,171.37	101.952910	1,334,925.07	34,753.70	0.10
Original Face:		Base	2,838,688.000	99.298648	1,300,171.37	101.952910	1,334,925.07	34,753.70	0.10
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,343,409.950	99.973775	1,343,057.64	100.880950	1,355,244.72	12,187.08	0.10
Original Face:		Base	2,838,688.000	99.973775	1,343,057.64	100.880950	1,355,244.72	12,187.08	0.10
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,216,801.780	99.947620	1,216,164.42	100.548230	1,223,472.65	7,308.23	0.09
Original Face:		Base	3,247,459.000	99.947620	1,216,164.42	100.548230	1,223,472.65	7,308.23	0.09

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,776,634.220	100.308425	1,782,113.81	102.328000	1,817,994.26	35,880.45	0.14
Original Face:		Base	5,677,376.000	100.308425	1,782,113.81	102.328000	1,817,994.26	35,880.45	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,339,888.190	100.427498	5,362,716.12	101.605640	5,425,627.57	62,911.45	0.40
Original Face:		Base	8,516,065.000	100.427498	5,362,716.12	101.605640	5,425,627.57	62,911.45	0.40
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,617,694.070	100.096654	4,622,157.24	98.888010	4,566,345.77	-55,811.47	0.34
Original Face:		Base	7,380,589.000	100.096654	4,622,157.24	98.888010	4,566,345.77	-55,811.47	0.34
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	4,054,174.180	101.470717	4,113,799.62	98.573230	3,996,330.44	-117,469.18	0.30
Original Face:		Base	5,677,376.000	101.470717	4,113,799.62	98.573230	3,996,330.44	-117,469.18	0.30
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,708,968.080	100.027727	3,709,996.45	98.670660	3,659,663.28	-50,333.17	0.27
Original Face:		Base	5,677,376.000	100.027727	3,709,996.45	98.670660	3,659,663.28	-50,333.17	0.27
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,272,420.860	100.859689	9,352,134.80	99.394720	9,216,296.75	-135,838.05	0.69
Original Face:		Base	14,193,441.000	100.859689	9,352,134.80	99.394720	9,216,296.75	-135,838.05	0.69
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	8,140,398.710	100.546821	8,184,912.11	100.965960	8,219,031.71	34,119.60	0.61
Original Face:		Base	14,193,441.000	100.546821	8,184,912.11	100.965960	8,219,031.71	34,119.60	0.61
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	2,076,240.600	99.877242	2,073,691.85	100.447120	2,085,523.89	11,832.04	0.16
Original Face:		Base	3,250,000.000	99.877242	2,073,691.85	100.447120	2,085,523.89	11,832.04	0.16
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,078,993.960	100.617497	4,104,181.64	101.670110	4,147,117.65	42,936.01	0.31
Original Face:		Base	5,677,376.000	100.617497	4,104,181.64	101.670110	4,147,117.65	42,936.01	0.31
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,934,216.960	99.889004	5,927,630.19	98.320230	5,834,535.76	-93,094.43	0.43
Original Face:		Base	8,516,065.000	99.889004	5,927,630.19	98.320230	5,834,535.76	-93,094.43	0.43

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	237,157.000	104.336056	247,440.26	105.135525	249,336.26	1,896.00	0.02
Original Face:		Base	495,228.000	104.336056	247,440.26	105.135525	249,336.26	1,896.00	0.02
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.519206	1,025,192.06	101.790176	1,017,901.76	-7,290.30	0.08
Original Face:		Base	1,000,000.000	102.519206	1,025,192.06	101.790176	1,017,901.76	-7,290.30	0.08
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,651,408.570	103.790381	5,865,618.51	103.424938	5,844,965.81	-20,652.70	0.44
Original Face:		Base	8,516,065.000	103.790381	5,865,618.51	103.424938	5,844,965.81	-20,652.70	0.44
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	15,465.510	99.617601	15,406.37	100.423560	15,531.02	124.65	0.00
Original Face:		Base	8,516,065.000	99.617601	15,406.37	100.423560	15,531.02	124.65	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,292,631.230	101.497385	1,311,986.89	103.898310	1,343,022.00	31,035.11	0.10
Original Face:		Base	44,567,405.000	101.497385	1,311,986.89	103.898310	1,343,022.00	31,035.11	0.10
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	66,920.400	111.105552	74,352.28	112.632660	75,374.23	1,021.95	0.01
Original Face:		Base	1,000,000.000	111.105552	74,352.28	112.632660	75,374.23	1,021.95	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,140,181.910	106.553557	1,214,904.38	109.209330	1,245,185.02	30,280.64	0.09
Original Face:		Base	24,898,134.000	106.553557	1,214,904.38	109.209330	1,245,185.02	30,280.64	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,540,994.670	99.083112	1,526,865.48	103.098660	1,588,744.86	61,879.38	0.12
Original Face:		Base	5,677,376.000	99.083112	1,526,865.48	103.098660	1,588,744.86	61,879.38	0.12
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	902,835.310	105.960294	956,646.95	107.441010	970,015.38	13,368.43	0.07
Original Face:		Base	8,516,065.000	105.960294	956,646.95	107.441010	970,015.38	13,368.43	0.07
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	2,549,132.820	99.999009	2,549,107.57	99.960540	2,548,126.93	-980.64	0.19
Original Face:		Base	5,677,376.000	99.999009	2,549,107.57	99.960540	2,548,126.93	-980.64	0.19

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34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.78765	15 Dec 2017		
		Local	5,620,480.240	100.000000	5,620,480.24	99.985530	5,619,666.96	-813.28	0.42
Original Face:		Base	16,750,000.000	100.000000	5,620,480.24	99.985530	5,619,666.96	-813.28	0.42
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
		Local	2,722,725.720	100.000000	2,722,725.72	99.989820	2,722,448.55	-277.17	0.20
Original Face:		Base	10,000,000.000	100.000000	2,722,725.72	99.989820	2,722,448.55	-277.17	0.20
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	3,924,931.360	99.995586	3,924,758.10	100.051950	3,926,970.36	2,212.26	0.29
Original Face:		Base	4,250,000.000	99.995586	3,924,758.10	100.051950	3,926,970.36	2,212.26	0.29
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					0.90765	15 Dec 2018		
		Local	4,155,809.670	100.000000	4,155,809.67	100.153170	4,162,175.12	6,365.45	0.31
Original Face:		Base	4,500,000.000	100.000000	4,155,809.67	100.153170	4,162,175.12	6,365.45	0.31
34532EAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A1					0.63	15 May 2017		
		Local	5,392,181.200	100.000000	5,392,181.20	100.000080	5,392,185.51	4.31	0.40
Original Face:		Base	14,500,000.000	100.000000	5,392,181.20	100.000080	5,392,185.51	4.31	0.40
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.2411	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.728900	9,155,601.00	155,601.00	0.68
		Base		100.000000	9,000,000.00	101.728900	9,155,601.00	155,601.00	0.68
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.95765	15 Mar 2020		
		Local	11,354,753.000	100.000000	11,354,753.00	100.057490	11,361,280.85	6,527.85	0.85
Original Face:		Base	11,354,753.000	100.000000	11,354,753.00	100.057490	11,361,280.85	6,527.85	0.85
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	109,540.480	104.266222	114,213.72	103.691975	113,584.69	-629.03	0.01
Original Face:		Base	1,675,000.000	104.266222	114,213.72	103.691975	113,584.69	-629.03	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.09244	20 Jun 2018		
		Local	5,766,230.500	100.000000	5,766,230.50	100.107100	5,772,406.13	6,175.63	0.43
Original Face:		Base	7,000,000.000	100.000000	5,766,230.50	100.107100	5,772,406.13	6,175.63	0.43
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.9515	30 Apr 2018		
		Local	5,677,376.000	100.310761	5,695,019.05	100.899700	5,728,455.35	33,436.30	0.43
		Base		100.310761	5,695,019.05	100.899700	5,728,455.35	33,436.30	0.43

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38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	14,630.450	100.130413	14,649.53	101.002050	14,777.05	127.52	0.00
	Original Face:	Base	2,469,659.000	100.130413	14,649.53	101.002050	14,777.05	127.52	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	140,808.010	106.367216	149,773.56	108.052090	152,146.00	2,372.44	0.01
	Original Face:	Base	877,500.000	106.367216	149,773.56	108.052090	152,146.00	2,372.44	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	27,001.270	101.955390	27,529.25	101.373710	27,372.19	-157.06	0.00
	Original Face:	Base	400,000.000	101.955390	27,529.25	101.373710	27,372.19	-157.06	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.721169	10,172,116.94	100.498840	10,049,884.00	-122,232.94	0.75
	Original Face:	Base	10,000,000.000	101.721169	10,172,116.94	100.498840	10,049,884.00	-122,232.94	0.75
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,488,406.340	98.704918	2,456,179.44	97.781010	2,433,188.85	-22,990.59	0.18
	Original Face:	Base	3,000,000.000	98.704918	2,456,179.44	97.781010	2,433,188.85	-22,990.59	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,144,263.580	102.452433	6,294,947.55	99.896050	6,137,876.62	-157,070.93	0.46
	Original Face:	Base	10,493,495.000	102.452433	6,294,947.55	99.896050	6,137,876.62	-157,070.93	0.46
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	99.825900	19,965,180.00	-34,820.00	1.49
		Base		100.000000	20,000,000.00	99.825900	19,965,180.00	-34,820.00	1.49
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.476300	1,996,546.47	9,464.47	0.15
		Base		100.000000	1,987,082.00	100.476300	1,996,546.47	9,464.47	0.15
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.965758	14,994,863.73	101.585900	15,237,885.00	243,021.27	1.14
		Base		99.965758	14,994,863.73	101.585900	15,237,885.00	243,021.27	1.14
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.6145	25 Jan 2018		
		Local	4,610,030.000	100.096442	4,614,475.99	100.680000	4,641,378.20	26,902.21	0.35
		Base		100.096442	4,614,475.99	100.680000	4,641,378.20	26,902.21	0.35

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478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.478092	10,147,809.15	101.380000	10,138,000.00	-9,809.15	0.76
		Base		101.478092	10,147,809.15	101.380000	10,138,000.00	-9,809.15	0.76
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					2.1171	23 Nov 2016		
		Local	5,677,376.000	99.994327	5,677,053.92	99.994327	5,677,053.92	0.00	0.42
		Base		99.994327	5,677,053.92	99.994327	5,677,053.92	0.00	0.42
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.972796	3,973,082.88	100.458300	3,992,377.59	19,294.71	0.30
		Base		99.972796	3,973,082.88	100.458300	3,992,377.59	19,294.71	0.30
50116WAA3	KUBOTA CREDIT OWNER TRUST KCOT 2016 1A A1 144A					0.63	15 Aug 2017		
		Local	8,404,309.550	100.000000	8,404,309.55	100.000280	8,404,333.08	23.53	0.63
Original Face:		Base	10,500,000.000	100.000000	8,404,309.55	100.000280	8,404,333.08	23.53	0.63
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.858441	2,834,669.57	100.518700	2,853,412.27	18,742.70	0.21
		Base		99.858441	2,834,669.57	100.518700	2,853,412.27	18,742.70	0.21
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	10,645,081.000	99.856666	10,629,822.93	99.961600	10,640,993.29	11,170.36	0.79
		Base		99.856666	10,629,822.93	99.961600	10,640,993.29	11,170.36	0.79
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	105.736399	10,573,639.94	106.008500	10,600,850.00	27,210.06	0.79
		Base		105.736399	10,573,639.94	106.008500	10,600,850.00	27,210.06	0.79
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.864351	2,995,930.53	101.004700	3,030,141.00	34,210.47	0.23
		Base		99.864351	2,995,930.53	101.004700	3,030,141.00	34,210.47	0.23
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.890669	9,989,066.90	102.443700	10,244,370.00	255,303.10	0.76
		Base		99.890669	9,989,066.90	102.443700	10,244,370.00	255,303.10	0.76
65478UAA7	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A1					0.64	15 Feb 2017		
		Local	1,863,308.590	100.000000	1,863,308.59	99.992460	1,863,168.10	-140.49	0.14
Original Face:		Base	12,000,000.000	100.000000	1,863,308.59	99.992460	1,863,168.10	-140.49	0.14

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65478VAA5	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A1					0.63	15 May 2017		
		Local	7,450,668.430	100.000000	7,450,668.43	100.000000	7,450,668.43	0.00	0.56
	Original Face:	Base	15,000,000.000	100.000000	7,450,668.43	100.000000	7,450,668.43	0.00	0.56
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.983602	8,514,668.54	100.046700	8,520,042.00	5,373.46	0.63
		Base		99.983602	8,514,668.54	100.046700	8,520,042.00	5,373.46	0.63
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9525	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.346700	5,697,059.46	19,683.46	0.42
		Base		100.000000	5,677,376.00	100.346700	5,697,059.46	19,683.46	0.42
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.2565	30 Apr 2018		
		Local	11,354,753.000	99.876427	11,340,721.63	99.439300	11,291,086.90	-49,634.73	0.84
		Base		99.876427	11,340,721.63	99.439300	11,291,086.90	-49,634.73	0.84
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.12439	25 Nov 2027		
		Local	1,365,590.620	99.867810	1,363,785.44	99.627290	1,360,500.93	-3,284.51	0.10
	Original Face:	Base	3,974,164.000	99.867810	1,363,785.44	99.627290	1,360,500.93	-3,284.51	0.10
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.90765	15 Aug 2025		
		Local	242,598.530	100.000000	242,598.53	100.206160	243,098.67	500.14	0.02
	Original Face:	Base	2,270,951.000	100.000000	242,598.53	100.206160	243,098.67	500.14	0.02
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.22439	25 Jan 2029		
		Local	1,528,433.260	100.000000	1,528,433.26	96.964020	1,482,030.33	-46,402.93	0.11
	Original Face:	Base	2,838,688.000	100.000000	1,528,433.26	96.964020	1,482,030.33	-46,402.93	0.11
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.80439	25 Sep 2019		
		Local	566,566.530	100.000000	566,566.53	99.943280	566,245.17	-321.36	0.04
	Original Face:	Base	2,838,688.000	100.000000	566,566.53	99.943280	566,245.17	-321.36	0.04
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.77439	25 Sep 2019		
		Local	3,923,938.190	100.000000	3,923,938.19	99.285660	3,895,907.93	-28,030.26	0.29
	Original Face:	Base	9,651,540.000	100.000000	3,923,938.19	99.285660	3,895,907.93	-28,030.26	0.29
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.996036	4,541,720.95	99.996036	4,541,720.95	0.00	0.34
		Base		99.996036	4,541,720.95	99.996036	4,541,720.95	0.00	0.34

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.987347	2,838,328.82	100.264700	2,846,202.01	7,873.19	0.21
		Base		99.987347	2,838,328.82	100.264700	2,846,202.01	7,873.19	0.21
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.0065	30 Oct 2017		
		Local	2,838,688.000	99.870336	2,835,007.25	99.376900	2,821,000.14	-14,007.11	0.21
		Base		99.870336	2,835,007.25	99.376900	2,821,000.14	-14,007.11	0.21
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.0065	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.871800	11,340,196.21	-14,556.79	0.85
		Base		100.000000	11,354,753.00	99.871800	11,340,196.21	-14,556.79	0.85
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.611695	4,980,584.76	99.953100	4,997,655.00	17,070.24	0.37
		Base		99.611695	4,980,584.76	99.953100	4,997,655.00	17,070.24	0.37
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.181159	4,959,057.94	99.867200	4,993,360.00	34,302.06	0.37
		Base		99.181159	4,959,057.94	99.867200	4,993,360.00	34,302.06	0.37
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.585349	2,826,917.34	99.746100	2,831,480.57	4,563.23	0.21
		Base		99.585349	2,826,917.34	99.746100	2,831,480.57	4,563.23	0.21
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.339277	3,973,571.06	99.960000	3,998,400.00	24,828.94	0.30
		Base		99.339277	3,973,571.06	99.960000	3,998,400.00	24,828.94	0.30
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	7,883,419.370	99.999377	7,883,370.28	99.870430	7,873,204.82	-10,165.46	0.59
Original Face:		Base	8,516,065.000	99.999377	7,883,370.28	99.870430	7,873,204.82	-10,165.46	0.59
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	105.679915	5,999,846.14	106.211500	6,030,026.21	30,180.07	0.45
		Base		105.679915	5,999,846.14	106.211500	6,030,026.21	30,180.07	0.45
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.3445	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.406600	5,700,460.21	23,084.21	0.42
		Base		100.000000	5,677,376.00	100.406600	5,700,460.21	23,084.21	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.117	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.912800	4,537,940.46	-3,960.54	0.34
		Base		100.000000	4,541,901.00	99.912800	4,537,940.46	-3,960.54	0.34
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000580	20,000,116.00	116.00	1.49
Original Face:		Base	20,000,000.000	100.000000	20,000,000.00	100.000580	20,000,116.00	116.00	1.49
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					0.90765	15 Jul 2019		
		Local	8,897,400.000	100.000000	8,897,400.00	100.006550	8,897,982.78	582.78	0.66
Original Face:		Base	12,000,000.000	100.000000	8,897,400.00	100.006550	8,897,982.78	582.78	0.66
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		Local	8,006,494.800	100.000000	8,006,494.80	100.000150	8,006,506.81	12.01	0.60
Original Face:		Base	10,000,000.000	100.000000	8,006,494.80	100.000150	8,006,506.81	12.01	0.60
US DOLLAR Total									
		Local	801,146,022.200		804,197,367.48		804,272,716.43	75,348.95	59.93
Original Face:		Base	646,963,749.000		804,197,367.48		804,272,716.43	75,348.95	59.93
FIXED INCOME Total									
		Base	801,146,022.200		804,197,367.48		804,272,716.43	75,348.95	59.93
Original Face:			646,963,749.000						

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Holdings

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

As of: *August 31, 2016*

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,339,267,255.140	Base	1,341,915,626.93		1,341,961,106.91	45,479.98	100.00
Original Face:		646,963,749.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-1,582,274.640	1.000000	-1,582,274.64	1.000000	-1,582,274.64	0.00	1.49
		Base		1.000000	-1,582,274.64	1.000000	-1,582,274.64	0.00	1.49
US DOLLAR Total									
		Local	-1,582,274.640		-1,582,274.64		-1,582,274.64	0.00	1.49
		Base			-1,582,274.64		-1,582,274.64	0.00	1.49
CASH Total									
		Base	-1,582,274.640		-1,582,274.64		-1,582,274.64	0.00	1.49
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		Local	3,000,000.000	99.935950	2,998,078.49	99.781100	2,993,433.00	-4,645.49	2.81
		Base		99.935950	2,998,078.49	99.781100	2,993,433.00	-4,645.49	2.81
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		Local	2,000,000.000	99.985028	1,999,700.55	99.888800	1,997,776.00	-1,924.55	1.88
		Base		99.985028	1,999,700.55	99.888800	1,997,776.00	-1,924.55	1.88
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.3465	22 Mar 2018		
		Local	550,000.000	100.274591	551,510.25	100.259000	551,424.50	-85.75	0.52
		Base		100.274591	551,510.25	100.259000	551,424.50	-85.75	0.52
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4162884	31 Dec 2099		
		Local	1,886,821.190	100.000000	1,886,821.19	100.000000	1,886,821.19	0.00	1.77
		Base		100.000000	1,886,821.19	100.000000	1,886,821.19	0.00	1.77
US DOLLAR Total									
		Local	7,436,821.190		7,436,110.48		7,429,454.69	-6,655.79	6.97
		Base			7,436,110.48		7,429,454.69	-6,655.79	6.97

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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
CASH EQUIVALENT Total									
			7,436,821.190	Base	7,436,110.48		7,429,454.69	-6,655.79	6.97
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
			540,000.000	Local	99.998770	539,993.36	100.166110	540,896.99	903.63	0.51
Original Face:			540,000.000	Base	99.998770	539,993.36	100.166110	540,896.99	903.63	0.51
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
			325,000.000	Local	99.997437	324,991.67	100.447320	326,453.79	1,462.12	0.31
Original Face:			325,000.000	Base	99.997437	324,991.67	100.447320	326,453.79	1,462.12	0.31
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
			485,000.000	Local	99.994604	484,973.83	100.426490	487,068.48	2,094.65	0.46
Original Face:			485,000.000	Base	99.994604	484,973.83	100.426490	487,068.48	2,094.65	0.46
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.5576	05 Nov 2018		
			1,105,000.000	Local	100.103456	1,106,143.19	100.652200	1,112,206.81	6,063.62	1.04
				Base	100.103456	1,106,143.19	100.652200	1,112,206.81	6,063.62	1.04
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
			475,000.000	Local	99.904657	474,547.12	99.788500	473,995.38	-551.74	0.44
				Base	99.904657	474,547.12	99.788500	473,995.38	-551.74	0.44
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
			1,400,000.000	Local	99.395386	1,391,535.40	99.983300	1,399,766.20	8,230.80	1.31
				Base	99.395386	1,391,535.40	99.983300	1,399,766.20	8,230.80	1.31
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
			535,000.000	Local	99.988092	534,936.29	100.130500	535,698.18	761.89	0.50
				Base	99.988092	534,936.29	100.130500	535,698.18	761.89	0.50
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
			650,000.000	Local	99.991000	649,941.50	100.256770	651,669.01	1,727.51	0.61
Original Face:			650,000.000	Base	99.991000	649,941.50	100.256770	651,669.01	1,727.51	0.61

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		38,758.580	Local	100.000000	38,758.58	99.956710	38,741.80	-16.78	0.04
	Original Face:	450,000.000	Base	100.000000	38,758.58	99.956710	38,741.80	-16.78	0.04
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		355,000.000	Local	99.999549	354,998.40	99.875690	354,558.70	-439.70	0.33
	Original Face:	355,000.000	Base	99.999549	354,998.40	99.875690	354,558.70	-439.70	0.33
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					1.287	14 Nov 2016		
		750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.70
			Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.70
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					1.287	14 Feb 2017		
		500,000.000	Local	100.000000	500,000.00	100.237200	501,186.00	1,186.00	0.47
			Base	100.000000	500,000.00	100.237200	501,186.00	1,186.00	0.47
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		590,000.000	Local	99.928625	589,578.89	100.482900	592,849.11	3,270.22	0.56
			Base	99.928625	589,578.89	100.482900	592,849.11	3,270.22	0.56
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.3165	01 Aug 2018		
		1,150,000.000	Local	100.017418	1,150,200.31	100.399900	1,154,598.85	4,398.54	1.08
			Base	100.017418	1,150,200.31	100.399900	1,154,598.85	4,398.54	1.08
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.191	22 May 2018		
		1,000,000.000	Local	99.789683	997,896.83	100.237400	1,002,374.00	4,477.17	0.94
			Base	99.789683	997,896.83	100.237400	1,002,374.00	4,477.17	0.94
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		825,000.000	Local	99.999933	824,999.45	99.999933	824,999.45	0.00	0.77
			Base	99.999933	824,999.45	99.999933	824,999.45	0.00	0.77
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		808,000.000	Local	99.906485	807,244.40	99.995200	807,961.22	716.82	0.76
			Base	99.906485	807,244.40	99.995200	807,961.22	716.82	0.76
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		600,000.000	Local	100.225213	601,351.28	100.156200	600,937.20	-414.08	0.56
			Base	100.225213	601,351.28	100.156200	600,937.20	-414.08	0.56

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.935798	589,621.21	101.306800	597,710.12	8,088.91	0.56
		Base		99.935798	589,621.21	101.306800	597,710.12	8,088.91	0.56
084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.3425	15 Mar 2019		
		Local	1,100,000.000	100.775758	1,108,533.34	101.391700	1,115,308.70	6,775.36	1.05
		Base		100.775758	1,108,533.34	101.391700	1,115,308.70	6,775.36	1.05
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	923,153.440	100.020220	923,340.10	99.959820	922,782.52	-557.58	0.87
Original Face:		Base	1,390,000.000	100.020220	923,340.10	99.959820	922,782.52	-557.58	0.87
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.977534	289,934.85	99.865980	289,611.34	-323.51	0.27
Original Face:		Base	290,000.000	99.977534	289,934.85	99.865980	289,611.34	-323.51	0.27
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.976165	259,938.03	100.100080	260,260.21	322.18	0.24
Original Face:		Base	260,000.000	99.976165	259,938.03	100.100080	260,260.21	322.18	0.24
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	643,668.240	99.975838	643,512.72	99.885070	642,928.47	-584.25	0.60
Original Face:		Base	1,210,000.000	99.975838	643,512.72	99.885070	642,928.47	-584.25	0.60
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	79,665.120	99.991263	79,658.16	99.938030	79,615.75	-42.41	0.07
Original Face:		Base	1,000,000.000	99.991263	79,658.16	99.938030	79,615.75	-42.41	0.07
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	393,997.820	99.627018	392,528.28	99.862100	393,454.50	926.22	0.37
Original Face:		Base	500,000.000	99.627018	392,528.28	99.862100	393,454.50	926.22	0.37
13342BAK1	CAMERON INTL CORP SR UNSECURED 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.945473	399,781.89	99.912600	399,650.40	-131.49	0.38
		Base		99.945473	399,781.89	99.912600	399,650.40	-131.49	0.38
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.878075	1,098,658.83	100.015550	1,100,171.05	1,512.22	1.03
Original Face:		Base	1,100,000.000	99.878075	1,098,658.83	100.015550	1,100,171.05	1,512.22	1.03

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14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.997170	329,990.66	100.134970	330,445.40	454.74	0.31
Original Face:		Base	330,000.000	99.997170	329,990.66	100.134970	330,445.40	454.74	0.31
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.393048	1,003,930.48	100.370450	1,003,704.50	-225.98	0.94
Original Face:		Base	1,000,000.000	100.393048	1,003,930.48	100.370450	1,003,704.50	-225.98	0.94
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.994638	664,964.34	100.945300	671,286.25	6,321.91	0.63
		Base		99.994638	664,964.34	100.945300	671,286.25	6,321.91	0.63
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.277899	1,303,612.69	101.370000	1,317,810.00	14,197.31	1.24
		Base		100.277899	1,303,612.69	101.370000	1,317,810.00	14,197.31	1.24
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.083516	1,000,835.16	100.145200	1,001,452.00	616.84	0.94
		Base		100.083516	1,000,835.16	100.145200	1,001,452.00	616.84	0.94
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.333000	371,232.10	1,232.10	0.35
		Base		100.000000	370,000.00	100.333000	371,232.10	1,232.10	0.35
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	100.704300	1,107,747.30	7,747.30	1.04
		Base		100.000000	1,100,000.00	100.704300	1,107,747.30	7,747.30	1.04
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.9613	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.110200	600,661.20	661.20	0.56
		Base		100.000000	600,000.00	100.110200	600,661.20	661.20	0.56
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					0.9625	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.229400	1,403,211.60	3,211.60	1.32
		Base		100.000000	1,400,000.00	100.229400	1,403,211.60	3,211.60	1.32
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					1.0176	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.024160	600,144.96	144.96	0.56
Original Face:		Base	600,000.000	100.000000	600,000.00	100.024160	600,144.96	144.96	0.56

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17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.973891	1,729,548.32	100.037090	1,730,641.66	1,093.34	1.62
Original Face:		Base	1,730,000.000	99.973891	1,729,548.32	100.037090	1,730,641.66	1,093.34	1.62
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.903293	589,429.43	101.209800	597,137.82	7,708.39	0.56
		Base		99.903293	589,429.43	101.209800	597,137.82	7,708.39	0.56
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.935950	659,577.27	100.709800	664,684.68	5,107.41	0.62
		Base		99.935950	659,577.27	100.709800	664,684.68	5,107.41	0.62
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.415307	441,827.35	101.818900	448,003.16	6,175.81	0.42
		Base		100.415307	441,827.35	101.818900	448,003.16	6,175.81	0.42
22160KAE5	COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125					1.125	15 Dec 2017		
		Local	1,600,000.000	100.135125	1,602,162.00	100.252400	1,604,038.40	1,876.40	1.51
		Base		100.135125	1,602,162.00	100.252400	1,604,038.40	1,876.40	1.51
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.909037	709,354.16	101.303400	719,254.14	9,899.98	0.68
		Base		99.909037	709,354.16	101.303400	719,254.14	9,899.98	0.68
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.13933	30 May 2019		
		Local	1,100,000.000	99.961770	1,099,579.47	100.216400	1,102,380.40	2,800.93	1.03
		Base		99.961770	1,099,579.47	100.216400	1,102,380.40	2,800.93	1.03
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.894977	304,679.68	101.268400	308,868.62	4,188.94	0.29
		Base		99.894977	304,679.68	101.268400	308,868.62	4,188.94	0.29
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.8801	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.065000	245,159.25	159.25	0.23
		Base		100.000000	245,000.00	100.065000	245,159.25	159.25	0.23
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.943	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.887100	998,871.00	-1,129.00	0.94
		Base		100.000000	1,000,000.00	99.887100	998,871.00	-1,129.00	0.94

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30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.903530	999,035.30	100.302500	1,003,025.00	3,989.70	0.94
		Base		99.903530	999,035.30	100.302500	1,003,025.00	3,989.70	0.94
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	659,076.800	101.764881	670,708.72	101.653569	669,975.09	-733.63	0.63
Original Face:		Base	1,419,000.000	101.764881	670,708.72	101.653569	669,975.09	-733.63	0.63
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.897000	2,797,116.00	99.824300	2,795,080.40	-2,035.60	2.62
		Base		99.897000	2,797,116.00	99.824300	2,795,080.40	-2,035.60	2.62
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.972000	1,099,692.00	-308.00	1.03
		Base		100.000000	1,100,000.00	99.972000	1,099,692.00	-308.00	1.03
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.042104	1,100,463.14	100.170500	1,101,875.50	1,412.36	1.03
		Base		100.042104	1,100,463.14	100.170500	1,101,875.50	1,412.36	1.03
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	294,357.570	101.024176	297,372.31	100.626590	296,201.99	-1,170.32	0.28
Original Face:		Base	1,000,000.000	101.024176	297,372.31	100.626590	296,201.99	-1,170.32	0.28
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	144,078.020	101.535703	146,290.63	101.360590	146,038.33	-252.30	0.14
Original Face:		Base	1,000,000.000	101.535703	146,290.63	101.360590	146,038.33	-252.30	0.14
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	269,546.220	101.860794	274,561.92	103.416689	278,755.78	4,193.86	0.26
Original Face:		Base	485,000.000	101.860794	274,561.92	103.416689	278,755.78	4,193.86	0.26
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	48,693.710	103.609809	50,451.46	101.715880	49,529.24	-922.22	0.05
Original Face:		Base	281,000.000	103.609809	50,451.46	101.715880	49,529.24	-922.22	0.05
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	35,092.070	100.723611	35,346.00	100.652680	35,321.11	-24.89	0.03
Original Face:		Base	550,000.000	100.723611	35,346.00	100.652680	35,321.11	-24.89	0.03

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31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,591,933.300	101.519409	2,631,315.38	101.703717	2,636,092.51	4,777.13	2.47
Original Face:		Base	5,000,000.000	101.519409	2,631,315.38	101.703717	2,636,092.51	4,777.13	2.47
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.989898	1,199,878.77	100.174500	1,202,094.00	2,215.23	1.13
		Base		99.989898	1,199,878.77	100.174500	1,202,094.00	2,215.23	1.13
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	149,160.190	99.999685	149,159.72	99.939810	149,070.41	-89.31	0.14
Original Face:		Base	780,000.000	99.999685	149,159.72	99.939810	149,070.41	-89.31	0.14
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	371,752.580	99.927210	371,481.98	99.944390	371,545.85	63.87	0.35
Original Face:		Base	500,000.000	99.927210	371,481.98	99.944390	371,545.85	63.87	0.35
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	112,851.220	99.972486	112,820.17	99.951710	112,796.72	-23.45	0.11
Original Face:		Base	450,000.000	99.972486	112,820.17	99.951710	112,796.72	-23.45	0.11
34530VAD1	FORD CREDIT AUTO OWNER TRUST FORDO 2015 B A3					1.16	15 Nov 2019		
		Local	1,050,000.000	100.000000	1,050,000.00	100.048700	1,050,511.35	511.35	0.99
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	100.048700	1,050,511.35	511.35	0.99
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.984718	994,847.94	100.251640	997,503.82	2,655.88	0.94
Original Face:		Base	995,000.000	99.984718	994,847.94	100.251640	997,503.82	2,655.88	0.94
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	100.618598	1,106,804.58	100.708600	1,107,794.60	990.02	1.04
		Base		100.618598	1,106,804.58	100.708600	1,107,794.60	990.02	1.04
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.996842	574,981.84	100.173300	575,996.48	1,014.64	0.54
		Base		99.996842	574,981.84	100.173300	575,996.48	1,014.64	0.54
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.48015	15 Apr 2020		
		Local	750,000.000	100.078977	750,592.33	100.799700	755,997.75	5,405.42	0.71
		Base		100.078977	750,592.33	100.799700	755,997.75	5,405.42	0.71

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375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.074775	1,000,747.75	101.333700	1,013,337.00	12,589.25	0.95
		Base		100.074775	1,000,747.75	101.333700	1,013,337.00	12,589.25	0.95
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	414,569.180	101.523314	420,884.37	100.865900	418,158.93	-2,725.44	0.39
Original Face:		Base	2,750,000.000	101.523314	420,884.37	100.865900	418,158.93	-2,725.44	0.39
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.5576	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	99.610700	677,352.76	-2,647.24	0.64
		Base		100.000000	680,000.00	99.610700	677,352.76	-2,647.24	0.64
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.959087	629,742.25	99.932000	629,571.60	-170.65	0.59
		Base		99.959087	629,742.25	99.932000	629,571.60	-170.65	0.59
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	139,514.620	99.998151	139,512.04	99.921530	139,405.14	-106.90	0.13
Original Face:		Base	440,000.000	99.998151	139,512.04	99.921530	139,405.14	-106.90	0.13
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	800,000.000	99.805258	798,442.06	99.953710	799,629.68	1,187.62	0.75
Original Face:		Base	800,000.000	99.805258	798,442.06	99.953710	799,629.68	1,187.62	0.75
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	86,348.610	99.997278	86,346.26	99.963300	86,316.92	-29.34	0.08
Original Face:		Base	688,000.000	99.997278	86,346.26	99.963300	86,316.92	-29.34	0.08
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	207,432.100	99.979969	207,390.55	99.889630	207,203.16	-187.39	0.19
Original Face:		Base	440,000.000	99.979969	207,390.55	99.889630	207,203.16	-187.39	0.19
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998223	434,992.27	100.279890	436,217.52	1,225.25	0.41
Original Face:		Base	435,000.000	99.998223	434,992.27	100.279890	436,217.52	1,225.25	0.41
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.932695	999,326.95	100.293500	1,002,935.00	3,608.05	0.94
		Base		99.932695	999,326.95	100.293500	1,002,935.00	3,608.05	0.94

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44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	107,121.070	99.996453	107,117.27	99.952740	107,070.44	-46.83	0.10
Original Face:		Base	305,000.000	99.996453	107,117.27	99.952740	107,070.44	-46.83	0.10
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	447,918.510	99.993251	447,888.28	100.001460	447,925.05	36.77	0.42
Original Face:		Base	460,000.000	99.993251	447,888.28	100.001460	447,925.05	36.77	0.42
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	565,000.000	99.991738	564,953.32	99.919410	564,544.67	-408.65	0.53
Original Face:		Base	565,000.000	99.991738	564,953.32	99.919410	564,544.67	-408.65	0.53
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	671,102.860	99.922252	670,581.09	99.953470	670,790.60	209.51	0.63
Original Face:		Base	950,000.000	99.922252	670,581.09	99.953470	670,790.60	209.51	0.63
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.985696	394,943.50	100.305010	396,204.79	1,261.29	0.37
Original Face:		Base	395,000.000	99.985696	394,943.50	100.305010	396,204.79	1,261.29	0.37
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.199294	500,996.47	100.448200	502,241.00	1,244.53	0.47
		Base		100.199294	500,996.47	100.448200	502,241.00	1,244.53	0.47
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.854457	998,544.57	100.235300	1,002,353.00	3,808.43	0.94
		Base		99.854457	998,544.57	100.235300	1,002,353.00	3,808.43	0.94
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.373	28 Jan 2019		
		Local	1,251,000.000	98.897933	1,237,213.14	100.446100	1,256,580.71	19,367.57	1.18
		Base		98.897933	1,237,213.14	100.446100	1,256,580.71	19,367.57	1.18
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					1.9565	29 Oct 2020		
		Local	500,000.000	102.159044	510,795.22	102.076100	510,380.50	-414.72	0.48
		Base		102.159044	510,795.22	102.076100	510,380.50	-414.72	0.48
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	27,822.870	99.996693	27,821.95	99.983570	27,818.30	-3.65	0.03
Original Face:		Base	730,000.000	99.996693	27,821.95	99.983570	27,818.30	-3.65	0.03

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47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		712,889.280	Local	99.973748	712,702.13	99.921110	712,326.88	-375.25	0.67
Original Face:		1,600,000.000	Base	99.973748	712,702.13	99.921110	712,326.88	-375.25	0.67
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		340,000.000	Local	99.967853	339,890.70	100.264000	340,897.60	1,006.90	0.32
			Base	99.967853	339,890.70	100.264000	340,897.60	1,006.90	0.32
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					1.1058	02 Jun 2017		
		475,000.000	Local	100.000000	475,000.00	100.036300	475,172.43	172.43	0.45
			Base	100.000000	475,000.00	100.036300	475,172.43	172.43	0.45
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		1,250,000.000	Local	100.309410	1,253,867.62	100.458300	1,255,728.75	1,861.13	1.18
			Base	100.309410	1,253,867.62	100.458300	1,255,728.75	1,861.13	1.18
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					1.31544	25 Nov 2016		
		750,000.000	Local	100.000000	750,000.00	100.000000	750,000.00	0.00	0.70
			Base	100.000000	750,000.00	100.000000	750,000.00	0.00	0.70
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		900,000.000	Local	99.995058	899,955.52	100.805000	907,245.00	7,289.48	0.85
			Base	99.995058	899,955.52	100.805000	907,245.00	7,289.48	0.85
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		1,370,000.000	Local	99.905277	1,368,702.30	99.968800	1,369,572.56	870.26	1.29
			Base	99.905277	1,368,702.30	99.968800	1,369,572.56	870.26	1.29
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					1.1265	30 Jan 2017		
		1,000,000.000	Local	100.000000	1,000,000.00	100.077400	1,000,774.00	774.00	0.94
			Base	100.000000	1,000,000.00	100.077400	1,000,774.00	774.00	0.94
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		590,000.000	Local	99.989412	589,937.53	100.246800	591,456.12	1,518.59	0.56
			Base	99.989412	589,937.53	100.246800	591,456.12	1,518.59	0.56
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		1,000,000.000	Local	100.157115	1,001,571.15	100.373900	1,003,739.00	2,167.85	0.94
			Base	100.157115	1,001,571.15	100.373900	1,003,739.00	2,167.85	0.94

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	904,902.280	99.991697	904,827.15	99.872700	903,750.34	-1,076.81	0.85
	Original Face:	Base	1,530,000.000	99.991697	904,827.15	99.872700	903,750.34	-1,076.81	0.85
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.877268	599,263.61	100.242080	601,452.48	2,188.87	0.56
	Original Face:	Base	600,000.000	99.877268	599,263.61	100.242080	601,452.48	2,188.87	0.56
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.16128	18 May 2018		
		Local	1,000,000.000	100.100789	1,001,007.89	100.457300	1,004,573.00	3,565.11	0.94
		Base		100.100789	1,001,007.89	100.457300	1,004,573.00	3,565.11	0.94
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.927645	989,283.69	100.620000	996,138.00	6,854.31	0.94
		Base		99.927645	989,283.69	100.620000	996,138.00	6,854.31	0.94
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.899258	659,335.10	99.805000	658,713.00	-622.10	0.62
		Base		99.899258	659,335.10	99.805000	658,713.00	-622.10	0.62
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.075318	1,000,753.18	100.517000	1,005,170.00	4,416.82	0.94
		Base		100.075318	1,000,753.18	100.517000	1,005,170.00	4,416.82	0.94
63743HEM0	NATIONAL RURAL UTIL COOP SR UNSECURED 04/17 0.95					0.95	24 Apr 2017		
		Local	705,000.000	99.995328	704,967.06	99.973000	704,809.65	-157.41	0.66
		Base		99.995328	704,967.06	99.973000	704,809.65	-157.41	0.66
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	405,593.200	99.881085	405,110.89	99.912560	405,238.55	127.66	0.38
	Original Face:	Base	1,500,000.000	99.881085	405,110.89	99.912560	405,238.55	127.66	0.38
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	310,160.500	99.927750	309,936.41	99.901500	309,854.99	-81.42	0.29
	Original Face:	Base	785,000.000	99.927750	309,936.41	99.901500	309,854.99	-81.42	0.29
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	1,150,000.000	99.888940	1,148,722.81	99.992410	1,149,912.72	1,189.91	1.08
	Original Face:	Base	1,150,000.000	99.888940	1,148,722.81	99.992410	1,149,912.72	1,189.91	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
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.913643	999,136.43	100.294700	1,002,947.00	3,810.57	0.94
		Base		99.913643	999,136.43	100.294700	1,002,947.00	3,810.57	0.94
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.26015	15 Jan 2019		
		Local	500,000.000	100.428632	502,143.16	100.636400	503,182.00	1,038.84	0.47
		Base		100.428632	502,143.16	100.636400	503,182.00	1,038.84	0.47
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.993376	499,966.88	100.347600	501,738.00	1,771.12	0.47
		Base		99.993376	499,966.88	100.347600	501,738.00	1,771.12	0.47
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.09305	01 Jun 2018		
		Local	1,400,000.000	99.908857	1,398,724.00	100.104200	1,401,458.80	2,734.80	1.32
		Base		99.908857	1,398,724.00	100.104200	1,401,458.80	2,734.80	1.32
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.864348	249,660.87	99.983400	249,958.50	297.63	0.23
		Base		99.864348	249,660.87	99.983400	249,958.50	297.63	0.23
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.967279	794,739.87	100.129100	796,026.35	1,286.48	0.75
		Base		99.967279	794,739.87	100.129100	796,026.35	1,286.48	0.75
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.952486	384,817.07	100.543700	387,093.25	2,276.18	0.36
		Base		99.952486	384,817.07	100.543700	387,093.25	2,276.18	0.36
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.924847	554,582.90	100.651400	558,615.27	4,032.37	0.52
		Base		99.924847	554,582.90	100.651400	558,615.27	4,032.37	0.52
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	99.723700	269,253.99	-746.01	0.25
		Base		100.000000	270,000.00	99.723700	269,253.99	-746.01	0.25
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.986035	1,499,790.53	100.201600	1,503,024.00	3,233.47	1.41
		Base		99.986035	1,499,790.53	100.201600	1,503,024.00	3,233.47	1.41

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Base Currency: USD - US DOLLAR

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74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.717110	498,585.55	100.131200	500,656.00	2,070.45	0.47
		Base		99.717110	498,585.55	100.131200	500,656.00	2,070.45	0.47
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.551486	995,514.86	100.227300	1,002,273.00	6,758.14	0.94
		Base		99.551486	995,514.86	100.227300	1,002,273.00	6,758.14	0.94
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.992880	299,978.64	100.113300	300,339.90	361.26	0.28
		Base		99.992880	299,978.64	100.113300	300,339.90	361.26	0.28
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.967475	704,770.70	100.369800	707,607.09	2,836.39	0.66
		Base		99.967475	704,770.70	100.369800	707,607.09	2,836.39	0.66
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.914410	1,533,686.20	100.571300	1,543,769.46	10,083.26	1.45
		Base		99.914410	1,533,686.20	100.571300	1,543,769.46	10,083.26	1.45
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	783,111.550	99.996149	783,081.39	99.939940	782,641.21	-440.18	0.73
	Original Face:	Base	1,120,000.000	99.996149	783,081.39	99.939940	782,641.21	-440.18	0.73
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	271,645.480	99.997423	271,638.48	99.900830	271,376.09	-262.39	0.25
	Original Face:	Base	830,000.000	99.997423	271,638.48	99.900830	271,376.09	-262.39	0.25
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.987572	999,875.72	100.146500	1,001,465.00	1,589.28	0.94
		Base		99.987572	999,875.72	100.146500	1,001,465.00	1,589.28	0.94
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.893051	699,251.36	100.219700	701,537.90	2,286.54	0.66
		Base		99.893051	699,251.36	100.219700	701,537.90	2,286.54	0.66
913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.530234	804,241.87	100.603100	804,824.80	582.93	0.76
		Base		100.530234	804,241.87	100.603100	804,824.80	582.93	0.76

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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
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.941195	204,879.45	100.423700	205,868.59	989.14	0.19
		Base		99.941195	204,879.45	100.423700	205,868.59	989.14	0.19
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.796671	1,034,891.48	99.919300	1,036,163.14	1,271.66	0.97
		Base		99.796671	1,034,891.48	99.919300	1,036,163.14	1,271.66	0.97
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.965996	284,903.09	100.219000	285,624.15	721.06	0.27
		Base		99.965996	284,903.09	100.219000	285,624.15	721.06	0.27
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	494,916.110	99.959399	494,715.17	99.798700	493,919.84	-795.33	0.46
Original Face:		Base	1,725,000.000	99.959399	494,715.17	99.798700	493,919.84	-795.33	0.46
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.0201	04 Mar 2021		
		Local	500,000.000	103.054286	515,271.43	103.005300	515,026.50	-244.93	0.48
		Base		103.054286	515,271.43	103.005300	515,026.50	-244.93	0.48
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.871772	722,072.91	100.391400	725,829.82	3,756.91	0.68
		Base		99.871772	722,072.91	100.391400	725,829.82	3,756.91	0.68
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.011733	1,200,140.80	100.012800	1,200,153.60	12.80	1.13
		Base		100.011733	1,200,140.80	100.012800	1,200,153.60	12.80	1.13
US DOLLAR Total									
		Local	97,169,833.100		97,249,451.97		97,514,021.69	264,569.72	91.54
Original Face:		Base	45,523,000.000		97,249,451.97		97,514,021.69	264,569.72	91.54
FIXED INCOME Total									
		Base	97,169,833.100		97,249,451.97		97,514,021.69	264,569.72	91.54
Original Face:			45,523,000.000						

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		103,024,379.650	Base	103,103,287.81		103,361,201.74	257,913.93	100.00
Original Face:		45,523,000.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00
CASH Total									
		-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
31315KH86	FEDERAL AGRIC MTG CORP DISC NT DISC NTS					0.53	30 Sep 2016		
		20,000,000.000	Local	99.957306	19,991,461.11	99.957306	19,991,461.11	0.00	2.05
			Base	99.957306	19,991,461.11	99.957306	19,991,461.11	0.00	2.05
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	1.03
			Base	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	1.03
926NKW009	AMHERST PIERPONT 04/15 VAR					0.4	01 Sep 2016		
		45,848,235.240	Local	100.000000	45,848,235.24	100.000000	45,848,235.24	0.00	4.71
			Base	100.000000	45,848,235.24	100.000000	45,848,235.24	0.00	4.71
979QHR003	SOUTH STREET REPO					0.53	01 Sep 2016		
		229,936,733.060	Local	100.000000	229,936,733.06	100.000000	229,936,733.06	0.00	23.62
			Base	100.000000	229,936,733.06	100.000000	229,936,733.06	0.00	23.62
US DOLLAR Total									
		305,784,968.300	Local		305,775,153.85		305,775,153.85	0.00	31.41
			Base		305,775,153.85		305,775,153.85	0.00	31.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			305,784,968.300	Base	305,775,153.85		305,775,153.85	0.00	31.41
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3130A0BC3	FEDERAL HOME LOAN BANK BONDS 11/16 VAR					0.56	07 Nov 2016		
			15,850,000.000	Local	100.023139	15,853,667.52	100.023139	15,853,667.52	0.00	1.63
				Base	100.023139	15,853,667.52	100.023139	15,853,667.52	0.00	1.63
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
			0.000	Local	0.000000	-0.18	0.000000	0.00	0.18	0.00
				Base	0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
			0.000	Local	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
31315KE48	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 09/16 0.00000					0.01	02 Sep 2016		
			20,000,000.000	Local	99.999000	19,999,800.00	99.999000	19,999,800.00	0.00	2.05
				Base	99.999000	19,999,800.00	99.999000	19,999,800.00	0.00	2.05
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
			20,000,000.000	Local	99.966667	19,993,333.33	99.966667	19,993,333.33	0.00	2.05
				Base	99.966667	19,993,333.33	99.966667	19,993,333.33	0.00	2.05
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
			20,000,000.000	Local	99.891500	19,978,300.00	99.891500	19,978,300.00	0.00	2.05
				Base	99.891500	19,978,300.00	99.891500	19,978,300.00	0.00	2.05
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
			0.000	Local	0.000000	-0.13	0.000000	0.00	0.13	0.00
				Base	0.000000	-0.13	0.000000	0.00	0.13	0.00
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
			20,000,000.000	Local	99.732250	19,946,450.00	99.813000	19,962,600.00	16,150.00	2.05
				Base	99.732250	19,946,450.00	99.813000	19,962,600.00	16,150.00	2.05

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3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	15,110,994.890	105.469521	15,937,493.87	106.600293	16,108,364.83	170,870.96	1.65
	Original Face:	Base	24,487,993.000	105.469521	15,937,493.87	106.600293	16,108,364.83	170,870.96	1.65
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	5,187,051.900	105.355905	5,464,865.46	105.681314	5,481,744.61	16,879.15	0.56
	Original Face:	Base	10,000,000.000	105.355905	5,464,865.46	105.681314	5,481,744.61	16,879.15	0.56
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.01128	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.103500	20,020,700.00	20,700.00	2.06
		Base		100.000000	20,000,000.00	100.103500	20,020,700.00	20,700.00	2.06
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	99.608700	8,964,783.00	-35,217.00	0.92
		Base		100.000000	9,000,000.00	99.608700	8,964,783.00	-35,217.00	0.92
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		Local	30,000,000.000	99.941861	29,982,558.33	99.941861	29,982,558.33	0.00	3.08
		Base		99.941861	29,982,558.33	99.941861	29,982,558.33	0.00	3.08
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		Local	20,000,000.000	99.940667	19,988,133.33	99.940667	19,988,133.33	0.00	2.05
		Base		99.940667	19,988,133.33	99.940667	19,988,133.33	0.00	2.05
313384N88	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/16 0.00000					0.01	09 Nov 2016		
		Local	8,452,000.000	99.929083	8,446,006.12	99.929083	8,446,006.12	0.00	0.87
		Base		99.929083	8,446,006.12	99.929083	8,446,006.12	0.00	0.87
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
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		Local	10,000,000.000	99.573139	9,957,313.89	99.650400	9,965,040.00	7,726.11	1.02
		Base		99.573139	9,957,313.89	99.650400	9,965,040.00	7,726.11	1.02

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3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.58383	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	99.976300	19,995,260.00	-4,740.00	2.05
		Base		100.000000	20,000,000.00	99.976300	19,995,260.00	-4,740.00	2.05
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	99.936200	9,993,620.00	-6,380.00	1.03
		Base		100.000000	10,000,000.00	99.936200	9,993,620.00	-6,380.00	1.03
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.978814	19,995,762.76	99.789600	19,957,920.00	-37,842.76	2.05
		Base		99.978814	19,995,762.76	99.789600	19,957,920.00	-37,842.76	2.05
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.64106	23 Nov 2018		
		Local	20,000,000.000	99.864234	19,972,846.76	99.881800	19,976,360.00	3,513.24	2.05
		Base		99.864234	19,972,846.76	99.881800	19,976,360.00	3,513.24	2.05
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.161242	6,886,085.41	100.148300	6,885,195.63	-889.78	0.71
		Base		100.161242	6,886,085.41	100.148300	6,885,195.63	-889.78	0.71
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.260115	7,369,118.45	100.207500	7,365,251.25	-3,867.20	0.76
		Base		100.260115	7,369,118.45	100.207500	7,365,251.25	-3,867.20	0.76
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.85244	22 Jan 2021		
		Local	10,000,000.000	99.982441	9,998,244.12	100.045700	10,004,570.00	6,325.88	1.03
		Base		99.982441	9,998,244.12	100.045700	10,004,570.00	6,325.88	1.03
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					0.68244	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	99.975600	4,998,780.00	-1,220.00	0.51
		Base		100.000000	5,000,000.00	99.975600	4,998,780.00	-1,220.00	0.51
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	100.049600	5,702,827.20	2,827.20	0.59
		Base		100.000000	5,700,000.00	100.049600	5,702,827.20	2,827.20	0.59
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	100.028500	4,101,168.50	1,168.50	0.42
		Base		100.000000	4,100,000.00	100.028500	4,101,168.50	1,168.50	0.42

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3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.044000	10,004,400.00	4,400.00	1.03
		Base		100.000000	10,000,000.00	100.044000	10,004,400.00	4,400.00	1.03
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.013600	20,002,720.00	2,720.00	2.05
		Base		100.000000	20,000,000.00	100.013600	20,002,720.00	2,720.00	2.05
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.826900	14,974,035.00	-25,965.00	1.54
		Base		100.000000	15,000,000.00	99.826900	14,974,035.00	-25,965.00	1.54
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	100.493573	8,039,485.87	100.570500	8,045,640.00	6,154.13	0.83
		Base		100.493573	8,039,485.87	100.570500	8,045,640.00	6,154.13	0.83
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.951167	8,995,605.00	101.015300	9,091,377.00	95,772.00	0.93
		Base		99.951167	8,995,605.00	101.015300	9,091,377.00	95,772.00	0.93
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.762900	9,976,290.00	-23,710.00	1.02
		Base		100.000000	10,000,000.00	99.762900	9,976,290.00	-23,710.00	1.02
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.963100	19,718,721.11	-7,278.89	2.03
		Base		100.000000	19,726,000.00	99.963100	19,718,721.11	-7,278.89	2.03
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,681,480.500	100.154636	1,684,080.68	101.509920	1,706,869.51	22,788.83	0.18
Original Face:		Base	5,000,000.000	100.154636	1,684,080.68	101.509920	1,706,869.51	22,788.83	0.18
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,828,240.660	99.729740	6,809,786.66	98.358370	6,716,146.21	-93,640.45	0.69
Original Face:		Base	11,452,445.000	99.729740	6,809,786.66	98.358370	6,716,146.21	-93,640.45	0.69

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3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	7,700,798.880	100.332465	7,726,401.34	96.183470	7,406,895.58	-319,505.76	0.76
	Original Face:	Base	11,058,708.000	100.332465	7,726,401.34	96.183470	7,406,895.58	-319,505.76	0.76
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.63865	25 Nov 2018		
		Local	22,383,264.640	99.781018	22,334,249.38	99.842820	22,348,082.62	13,833.24	2.30
	Original Face:	Base	26,125,000.000	99.781018	22,334,249.38	99.842820	22,348,082.62	13,833.24	2.30
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.81431	25 Apr 2020		
		Local	4,692,609.550	99.974226	4,691,400.08	99.956100	4,690,549.49	-850.59	0.48
	Original Face:	Base	5,000,000.000	99.974226	4,691,400.08	99.956100	4,690,549.49	-850.59	0.48
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,557,913.300	98.342390	1,532,089.17	102.191740	1,592,058.71	59,969.54	0.16
	Original Face:	Base	5,000,000.000	98.342390	1,532,089.17	102.191740	1,592,058.71	59,969.54	0.16
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	51,141.030	102.375275	52,355.77	100.416550	51,354.06	-1,001.71	0.01
	Original Face:	Base	2,245,000.000	102.375275	52,355.77	100.416550	51,354.06	-1,001.71	0.01
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	422,040.300	102.257652	431,568.50	103.250550	435,758.93	4,190.43	0.04
	Original Face:	Base	5,000,000.000	102.257652	431,568.50	103.250550	435,758.93	4,190.43	0.04
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	613,261.150	101.995078	625,496.19	102.440640	628,228.65	2,732.46	0.06
	Original Face:	Base	5,000,000.000	101.995078	625,496.19	102.440640	628,228.65	2,732.46	0.06
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	4,732,503.000	99.973779	4,731,262.07	100.880950	4,774,193.99	42,931.92	0.49
	Original Face:	Base	10,000,000.000	99.973779	4,731,262.07	100.880950	4,774,193.99	42,931.92	0.49
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	3,343,941.900	103.421981	3,458,370.95	102.194860	3,417,336.74	-41,034.21	0.35
	Original Face:	Base	10,000,000.000	103.421981	3,458,370.95	102.194860	3,417,336.74	-41,034.21	0.35
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	5,552,697.680	100.857880	5,600,333.17	100.924780	5,604,047.92	3,714.75	0.58
	Original Face:	Base	12,022,600.000	100.857880	5,600,333.17	100.924780	5,604,047.92	3,714.75	0.58

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3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	9,633,603.960	100.427498	9,674,787.47	101.605640	9,788,284.96	113,497.49	1.01
	Original Face:	Base	15,363,692.000	100.427498	9,674,787.47	101.605640	9,788,284.96	113,497.49	1.01
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	12,880,714.800	102.010510	13,139,682.90	101.465570	13,069,490.69	-70,192.21	1.34
	Original Face:	Base	24,000,000.000	102.010510	13,139,682.90	101.465570	13,069,490.69	-70,192.21	1.34
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	5,116,219.100	100.398452	5,136,604.79	99.998330	5,116,133.66	-20,471.13	0.53
	Original Face:	Base	10,000,000.000	100.398452	5,136,604.79	99.998330	5,116,133.66	-20,471.13	0.53
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	15,255,662.190	100.894410	15,392,110.34	100.392140	15,315,485.74	-76,624.60	1.57
	Original Face:	Base	29,723,368.000	100.894410	15,392,110.34	100.392140	15,315,485.74	-76,624.60	1.57
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,578,405.410	101.916279	2,627,814.86	100.471680	2,590,567.23	-37,247.63	0.27
	Original Face:	Base	9,815,000.000	101.916279	2,627,814.86	100.471680	2,590,567.23	-37,247.63	0.27
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	4,562,174.470	100.266822	4,574,347.35	100.407570	4,580,768.52	6,421.17	0.47
	Original Face:	Base	4,690,000.000	100.266822	4,574,347.35	100.407570	4,580,768.52	6,421.17	0.47
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,297,418.300	102.281884	2,349,842.72	102.434360	2,353,345.73	3,503.01	0.24
	Original Face:	Base	10,000,000.000	102.281884	2,349,842.72	102.434360	2,353,345.73	3,503.01	0.24
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,095,338.570	111.784752	2,342,269.02	115.079810	2,411,311.65	69,042.63	0.25
	Original Face:	Base	12,777,000.000	111.784752	2,342,269.02	115.079810	2,411,311.65	69,042.63	0.25
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	457,938.700	106.553561	487,949.99	109.209330	500,111.79	12,161.80	0.05
	Original Face:	Base	10,000,000.000	106.553561	487,949.99	109.209330	500,111.79	12,161.80	0.05
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	52,228.540	103.847724	54,238.15	100.015500	52,236.64	-2,001.51	0.01
	Original Face:	Base	7,000,000.000	103.847724	54,238.15	100.015500	52,236.64	-2,001.51	0.01

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31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	696,361.800	104.882620	730,362.50	107.516970	748,707.11	18,344.61	0.08
Original Face:		Base	5,000,000.000	104.882620	730,362.50	107.516970	748,707.11	18,344.61	0.08
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,180,838.880	103.635593	1,223,769.38	105.101750	1,241,082.33	17,312.95	0.13
Original Face:		Base	16,000,000.000	103.635593	1,223,769.38	105.101750	1,241,082.33	17,312.95	0.13
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	191,231.600	101.665933	194,417.39	100.834970	192,828.33	-1,589.06	0.02
Original Face:		Base	10,000,000.000	101.665933	194,417.39	100.834970	192,828.33	-1,589.06	0.02
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	530,077.750	105.960290	561,671.92	107.441010	569,520.89	7,848.97	0.06
Original Face:		Base	5,000,000.000	105.960290	561,671.92	107.441010	569,520.89	7,848.97	0.06
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	98.816071	9,535,750.89	98.949600	9,548,636.40	12,885.51	0.98
		Base		98.816071	9,535,750.89	98.949600	9,548,636.40	12,885.51	0.98
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.816071	9,881,607.13	98.943400	9,894,340.00	12,732.87	1.02
		Base		98.816071	9,881,607.13	98.943400	9,894,340.00	12,732.87	1.02
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.005266	9,900,526.62	99.103200	9,910,320.00	9,793.38	1.02
		Base		99.005266	9,900,526.62	99.103200	9,910,320.00	9,793.38	1.02
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.005266	5,752,205.96	98.879800	5,744,916.38	-7,289.58	0.59
		Base		99.005266	5,752,205.96	98.879800	5,744,916.38	-7,289.58	0.59
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.816071	9,881,607.13	98.832100	9,883,210.00	1,602.87	1.02
		Base		98.816071	9,881,607.13	98.832100	9,883,210.00	1,602.87	1.02
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.541095	9,854,109.48	98.792600	9,879,260.00	25,150.52	1.01
		Base		98.541095	9,854,109.48	98.792600	9,879,260.00	25,150.52	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	98.984327	9,898,432.74	99.017500	9,901,750.00	3,317.26	1.02
		Base		98.984327	9,898,432.74	99.017500	9,901,750.00	3,317.26	1.02
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.005266	9,900,526.62	99.062000	9,906,200.00	5,673.38	1.02
		Base		99.005266	9,900,526.62	99.062000	9,906,200.00	5,673.38	1.02
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.786581	9,878,658.07	98.778200	9,877,820.00	-838.07	1.01
		Base		98.786581	9,878,658.07	98.778200	9,877,820.00	-838.07	1.01
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.561260	9,856,125.95	98.702300	9,870,230.00	14,104.05	1.01
		Base		98.561260	9,856,125.95	98.702300	9,870,230.00	14,104.05	1.01
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,334,682.330	103.171455	3,440,440.27	103.152666	3,439,813.73	-626.54	0.35
Original Face:		Base	9,875,825.000	103.171455	3,440,440.27	103.152666	3,439,813.73	-626.54	0.35
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	6,280,765.600	101.156223	6,353,385.28	100.847530	6,333,996.97	-19,388.31	0.65
Original Face:		Base	10,000,000.000	101.156223	6,353,385.28	100.847530	6,333,996.97	-19,388.31	0.65
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.721169	10,172,116.94	100.498840	10,049,884.00	-122,232.94	1.03
Original Face:		Base	10,000,000.000	101.721169	10,172,116.94	100.498840	10,049,884.00	-122,232.94	1.03
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.181159	4,959,057.94	99.867200	4,993,360.00	34,302.06	0.51
		Base		99.181159	4,959,057.94	99.867200	4,993,360.00	34,302.06	0.51
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		Local	5,000,000.000	100.117585	5,005,879.24	100.152300	5,007,615.00	1,735.76	0.51
		Base		100.117585	5,005,879.24	100.152300	5,007,615.00	1,735.76	0.51
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	10,000,000.000	99.965433	9,996,543.30	99.972700	9,997,270.00	726.70	1.03
		Base		99.965433	9,996,543.30	99.972700	9,997,270.00	726.70	1.03

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		666,514,601.380	Local		667,765,305.76		667,679,186.92	-86,118.84	68.59
	Original Face:	341,636,631.000	Base		667,765,305.76		667,679,186.92	-86,118.84	68.59
FIXED INCOME Total									
		666,514,601.380	Base		667,765,305.76		667,679,186.92	-86,118.84	68.59
	Original Face:	341,636,631.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		972,299,569.670	Base		973,540,459.60		973,454,340.76	-86,118.84	100.00
Original Face:		341,636,631.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JKQ2	AMERICAN HONDA FINAN					0.5	24 Oct 2016		
		Local	25,000,000.000	99.926389	24,981,597.22	99.926389	24,981,597.22	0.00	2.28
		Base		99.926389	24,981,597.22	99.926389	24,981,597.22	0.00	2.28
0347M2K39	ANGLESEA FDG PLC & ANG					0.66	03 Oct 2016		
		Local	30,000,000.000	99.941333	29,982,400.00	99.941333	29,982,400.00	0.00	2.73
		Base		99.941333	29,982,400.00	99.941333	29,982,400.00	0.00	2.73
04821TL78	ATLANTIC ASSET SECUR					0.75	07 Nov 2016		
		Local	30,000,000.000	99.860417	29,958,125.00	99.860417	29,958,125.00	0.00	2.73
		Base		99.860417	29,958,125.00	99.860417	29,958,125.00	0.00	2.73
05253AJ68	AUST & NEW ZEA					0.62	06 Sep 2016		
		Local	30,000,000.000	99.991389	29,997,416.67	99.991389	29,997,416.67	0.00	2.74
		Base		99.991389	29,997,416.67	99.991389	29,997,416.67	0.00	2.74
06538BJS3	BANK TOKYO MIT UFJ NY					0.58	26 Sep 2016		
		Local	10,000,000.000	99.959722	9,995,972.22	99.959722	9,995,972.22	0.00	0.91
		Base		99.959722	9,995,972.22	99.959722	9,995,972.22	0.00	0.91
14912DKC2	CATERPLR FIN SRV CO.					0.5	12 Oct 2016		
		Local	20,000,000.000	99.943056	19,988,611.11	99.943056	19,988,611.11	0.00	1.82
		Base		99.943056	19,988,611.11	99.943056	19,988,611.11	0.00	1.82
16677JJ15	CHEVRON CORP					0.53	01 Sep 2016		
		Local	11,200,000.000	100.000000	11,200,000.00	100.000000	11,200,000.00	0.00	1.02
		Base		100.000000	11,200,000.00	100.000000	11,200,000.00	0.00	1.02
19121AJM4	COCA-COLA COMPANY					0.38	21 Sep 2016		
		Local	15,000,000.000	99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	1.37
		Base		99.978889	14,996,833.33	99.978889	14,996,833.33	0.00	1.37
19121ALF6	COCA-COLA COMPANY					0.48	15 Nov 2016		
		Local	6,593,000.000	99.900000	6,586,407.00	99.900000	6,586,407.00	0.00	0.60
		Base		99.900000	6,586,407.00	99.900000	6,586,407.00	0.00	0.60

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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
2063C0J78	CONCORD MIN CPTL CO				0.46	07 Sep 2016		
	20,000,000.000	Local	99.992333	19,998,466.67	99.992333	19,998,466.67	0.00	1.82
		Base	99.992333	19,998,466.67	99.992333	19,998,466.67	0.00	1.82
2063C0L18	CONCORD MIN CPTL CO				0.83	01 Nov 2016		
	15,000,000.000	Local	99.859361	14,978,904.16	99.859361	14,978,904.16	0.00	1.37
		Base	99.859361	14,978,904.16	99.859361	14,978,904.16	0.00	1.37
21684BP65	COOPERATIEVE CENTRALE				1.0401	25 Sep 2017		
	2,500,000.000	Local	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.23
		Base	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.23
2284K0LH6	CROWN POINT CAP CO.				0.97	17 Nov 2016		
	10,000,000.000	Local	99.792528	9,979,252.78	99.792528	9,979,252.78	0.00	0.91
		Base	99.792528	9,979,252.78	99.792528	9,979,252.78	0.00	0.91
38102JKE4	GOLDEN FUNDING CORP				0.69	14 Oct 2016		
	8,174,000.000	Local	99.917583	8,167,263.26	99.917583	8,167,263.26	0.00	0.75
		Base	99.917583	8,167,263.26	99.917583	8,167,263.26	0.00	0.75
38102JKH7	GOLDEN FUNDING CORP				0.7	17 Oct 2016		
	18,831,000.000	Local	99.910556	18,814,156.72	99.910556	18,814,156.72	0.00	1.72
		Base	99.910556	18,814,156.72	99.910556	18,814,156.72	0.00	1.72
38346LKB1	GOTHAM FDG CORP				0.65	11 Oct 2016		
	10,000,000.000	Local	99.927778	9,992,777.78	99.927778	9,992,777.78	0.00	0.91
		Base	99.927778	9,992,777.78	99.927778	9,992,777.78	0.00	0.91
38346LLJ3	GOTHAM FDG CORP				0.75	18 Nov 2016		
	20,000,000.000	Local	99.837500	19,967,500.00	99.837500	19,967,500.00	0.00	1.82
		Base	99.837500	19,967,500.00	99.837500	19,967,500.00	0.00	1.82
43851TLF1	HONEYWELL INTERNATN'				0.53	15 Nov 2016		
	9,000,000.000	Local	99.889583	8,990,062.50	99.889583	8,990,062.50	0.00	0.82
		Base	99.889583	8,990,062.50	99.889583	8,990,062.50	0.00	0.82
45779PK49	INSTITUTIONAL SECURED				0.68	04 Oct 2016		
	25,000,000.000	Local	99.937667	24,984,416.67	99.937667	24,984,416.67	0.00	2.28
		Base	99.937667	24,984,416.67	99.937667	24,984,416.67	0.00	2.28

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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
48803MBR9	KELLS FDG LLC					0.77	04 Nov 2016		
		20,000,000.000	Local	99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	1.82
			Base	99.863111	19,972,622.22	99.863111	19,972,622.22	0.00	1.82
52468JKB9	LEGACY CAPITAL COMPANY					0.72	11 Oct 2016		
		11,944,000.000	Local	99.920000	11,934,444.80	99.920000	11,934,444.80	0.00	1.09
			Base	99.920000	11,934,444.80	99.920000	11,934,444.80	0.00	1.09
52952LJK9	LEXINGTN PKR CAP CO LL					0.52	19 Sep 2016		
		30,000,000.000	Local	99.974000	29,992,200.00	99.974000	29,992,200.00	0.00	2.74
			Base	99.974000	29,992,200.00	99.974000	29,992,200.00	0.00	2.74
53127TLE1	LIBERTY FUNDING LLC					0.81	14 Nov 2016		
		24,000,000.000	Local	99.833500	23,960,040.00	99.833500	23,960,040.00	0.00	2.19
			Base	99.833500	23,960,040.00	99.833500	23,960,040.00	0.00	2.19
59515MKC8	MICROSOFT CORP					0.45	12 Oct 2016		
		20,000,000.000	Local	99.948750	19,989,750.00	99.948750	19,989,750.00	0.00	1.82
			Base	99.948750	19,989,750.00	99.948750	19,989,750.00	0.00	1.82
59515MKC8	MICROSOFT CORP					0.46	12 Oct 2016		
		5,000,000.000	Local	99.947611	4,997,380.55	99.947611	4,997,380.55	0.00	0.46
			Base	99.947611	4,997,380.55	99.947611	4,997,380.55	0.00	0.46
62455AJ16	MOUNTCLIFF					0.55	01 Sep 2016		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.28
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.28
62455AKJ5	MOUNTCLIFF					0.8	18 Oct 2016		
		10,000,000.000	Local	99.895556	9,989,555.56	99.895556	9,989,555.56	0.00	0.91
			Base	99.895556	9,989,555.56	99.895556	9,989,555.56	0.00	0.91
64105GJK1	NESTLE CAP CORP					0.49	19 Sep 2016		
		20,000,000.000	Local	99.975500	19,995,100.00	99.975500	19,995,100.00	0.00	1.82
			Base	99.975500	19,995,100.00	99.975500	19,995,100.00	0.00	1.82
64105GKB9	NESTLE CAP CORP					0.46	11 Oct 2016		
		20,000,000.000	Local	99.948889	19,989,777.78	99.948889	19,989,777.78	0.00	1.82
			Base	99.948889	19,989,777.78	99.948889	19,989,777.78	0.00	1.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64105RKB5	NESTLE FIN FRANCE S.					0.5	11 Oct 2016		
		Local	20,000,000.000	99.944444	19,988,888.89	99.944444	19,988,888.89	0.00	1.82
		Base		99.944444	19,988,888.89	99.944444	19,988,888.89	0.00	1.82
66844CJ70	NORTHWESTERN UNIVERS					0.47	07 Sep 2016		
		Local	23,439,000.000	99.992167	23,437,163.95	99.992167	23,437,163.95	0.00	2.14
		Base		99.992167	23,437,163.95	99.992167	23,437,163.95	0.00	2.14
71708ELE3	PFIZER INC					0.6	14 Nov 2016		
		Local	30,000,000.000	99.876667	29,963,000.00	99.876667	29,963,000.00	0.00	2.73
		Base		99.876667	29,963,000.00	99.876667	29,963,000.00	0.00	2.73
71838LJ11	PHILIP MORRIS INTL					0.45	01 Sep 2016		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.74
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.74
82124LKH4	SHEFFIELD RECEIVABLE					0.75	17 Oct 2016		
		Local	20,000,000.000	99.904167	19,980,833.33	99.904167	19,980,833.33	0.00	1.82
		Base		99.904167	19,980,833.33	99.904167	19,980,833.33	0.00	1.82
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	2,000,000.000	98.979445	1,979,588.89	99.190050	1,983,801.00	4,212.11	0.18
		Base		98.979445	1,979,588.89	99.190050	1,983,801.00	4,212.11	0.18
89233GLJ3	TOYOTA MOTOR CREDIT					0.81	18 Nov 2016		
		Local	10,000,000.000	99.824500	9,982,450.00	99.824500	9,982,450.00	0.00	0.91
		Base		99.824500	9,982,450.00	99.824500	9,982,450.00	0.00	0.91
91513UDE9	UNIVERSITY TX PERM UNIV FD					0.46	09 Sep 2016		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.28
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.28
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	10 Nov 2016		
		Local	8,116,137.200	100.000000	8,116,137.20	100.000000	8,116,137.20	0.00	0.74
		Base		100.000000	8,116,137.20	100.000000	8,116,137.20	0.00	0.74
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	12 Jan 2017		
		Local	2,360,160.590	100.000000	2,360,160.59	100.000000	2,360,160.59	0.00	0.22
		Base		100.000000	2,360,160.59	100.000000	2,360,160.59	0.00	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	02 Feb 2017		
		Local	2,813,802.660	100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.26
		Base		100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.26
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	02 Feb 2017		
		Local	4,276,412.150	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.39
		Base		100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.39
92646KJT0	VICTORY RECEIVABLES					0.58	27 Sep 2016		
		Local	30,000,000.000	99.958111	29,987,433.33	99.958111	29,987,433.33	0.00	2.74
		Base		99.958111	29,987,433.33	99.958111	29,987,433.33	0.00	2.74
930ABD003	FIDELITY INVESTMENTS MONEY					0.46	01 Sep 2016		
		Local	50,047,916.010	100.000000	50,047,916.01	100.000000	50,047,916.01	0.00	4.57
		Base		100.000000	50,047,916.01	100.000000	50,047,916.01	0.00	4.57
979QHT009	WELLS FARGO REPO					0.33	01 Sep 2016		
		Local	30,040,344.510	100.000000	30,040,344.51	100.000000	30,040,344.51	0.00	2.74
		Base		100.000000	30,040,344.51	100.000000	30,040,344.51	0.00	2.74
979QHT009	WELLS FARGO REPO					0.34	01 Sep 2016		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.68
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	13.68
979QRC005	BANK OF AMERICA REPO					0.28	01 Sep 2016		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.12
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	9.12
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.41	01 Sep 2016		
		Local	22,948,233.020	100.000000	22,948,233.02	100.000000	22,948,233.02	0.00	2.09
		Base		100.000000	22,948,233.02	100.000000	22,948,233.02	0.00	2.09
US DOLLAR Total									
		Local	1,063,284,006.140		1,062,803,398.53		1,062,815,435.64	12,037.11	96.95
		Base			1,062,803,398.53		1,062,815,435.64	12,037.11	96.95
CASH EQUIVALENT Total									
		Base	1,063,284,006.140		1,062,803,398.53		1,062,815,435.64	12,037.11	96.95

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		Local	6,739,731.160	100.000000	6,739,731.16	100.000200	6,739,744.64	13.48	0.61
	Original Face:	Base	8,000,000.000	100.000000	6,739,731.16	100.000200	6,739,744.64	13.48	0.61
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	12,863,958.200	100.000000	12,863,958.20	100.000500	12,864,022.52	64.32	1.17
	Original Face:	Base	15,000,000.000	100.000000	12,863,958.20	100.000500	12,864,022.52	64.32	1.17
34531AAA2	FORD CREDIT AUTO LEASE TRUST FORDL 2016 A A1					0.67	15 Mar 2017		
		Local	4,492,497.430	100.000000	4,492,497.43	99.989820	4,492,040.09	-457.34	0.41
	Original Face:	Base	16,500,000.000	100.000000	4,492,497.43	99.989820	4,492,040.09	-457.34	0.41
36250UAA2	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A1					0.67	21 Feb 2017		
		Local	361,369.270	100.000000	361,369.27	99.990810	361,336.06	-33.21	0.03
	Original Face:	Base	12,000,000.000	100.000000	361,369.27	99.990810	361,336.06	-33.21	0.03
43814NAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A1					0.62	21 Feb 2017		
		Local	4,000,308.780	100.000000	4,000,308.78	99.957330	3,998,601.85	-1,706.93	0.36
	Original Face:	Base	17,500,000.000	100.000000	4,000,308.78	99.957330	3,998,601.85	-1,706.93	0.36
78010UNX1	ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2					1.2	23 Jan 2017		
		Local	5,000,000.000	100.108603	5,005,430.17	100.114000	5,005,700.00	269.83	0.46
		Base		100.108603	5,005,430.17	100.114000	5,005,700.00	269.83	0.46
US DOLLAR Total									
		Local	33,457,864.840		33,463,295.01		33,461,445.16	-1,849.85	3.05
	Original Face:	Base	69,000,000.000		33,463,295.01		33,461,445.16	-1,849.85	3.05
FIXED INCOME Total									
		Base	33,457,864.840		33,463,295.01		33,461,445.16	-1,849.85	3.05
	Original Face:		69,000,000.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,096,741,870.980	Base	1,096,266,693.54		1,096,276,880.80	10,187.26	100.00
Original Face:		69,000,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
				Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
			-0.010	Local		-0.01		-0.01	0.00	0.00
				Base		-0.01		-0.01	0.00	0.00
CASH Total									
			-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796HE2	TREASURY BILL 09/16 0.00000					0.406	15 Sep 2016		
			40,000,000.000	Local	99.983511	39,993,404.44	99.983511	39,993,404.44	0.00	4.14
				Base	99.983511	39,993,404.44	99.983511	39,993,404.44	0.00	4.14
912796JA8	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
			40,000,000.000	Local	99.769000	39,907,600.00	99.817400	39,926,960.00	19,360.00	4.14
				Base	99.769000	39,907,600.00	99.817400	39,926,960.00	19,360.00	4.14
912796JE0	TREASURY BILL 03/17 0.00000					0.51	02 Mar 2017		
			40,000,000.000	Local	99.707915	39,883,166.12	99.772800	39,909,120.00	25,953.88	4.13
				Base	99.707915	39,883,166.12	99.772800	39,909,120.00	25,953.88	4.13
912796JJ9	TREASURY BILL 03/17 0.00000					0.54	30 Mar 2017		
			50,000,000.000	Local	99.694333	49,847,166.67	99.731800	49,865,900.00	18,733.33	5.16
				Base	99.694333	49,847,166.67	99.731800	49,865,900.00	18,733.33	5.16
912796JK6	TREASURY BILL 09/16 0.00000					0.403	08 Sep 2016		
			20,000,000.000	Local	99.992164	19,998,432.78	99.992164	19,998,432.78	0.00	2.07
				Base	99.992164	19,998,432.78	99.992164	19,998,432.78	0.00	2.07

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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
912796JP5	TREASURY BILL 04/17 0.00000					0.487	27 Apr 2017		
		Local	70,000,000.000	99.652350	69,756,645.00	99.701000	69,790,700.00	34,055.00	7.23
		Base		99.652350	69,756,645.00	99.701000	69,790,700.00	34,055.00	7.23
912796JX8	TREASURY BILL 06/17 0.00000					0.477	22 Jun 2017		
		Local	20,000,000.000	99.610450	19,922,090.00	99.622400	19,924,480.00	2,390.00	2.06
		Base		99.610450	19,922,090.00	99.622400	19,924,480.00	2,390.00	2.06
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	13 Oct 2016		
		Local	1,910,596.890	100.000000	1,910,596.89	100.000000	1,910,596.89	0.00	0.20
		Base		100.000000	1,910,596.89	100.000000	1,910,596.89	0.00	0.20
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	10 Nov 2016		
		Local	1,106,001.950	100.000000	1,106,001.95	100.000000	1,106,001.95	0.00	0.11
		Base		100.000000	1,106,001.95	100.000000	1,106,001.95	0.00	0.11
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	0.58
		Base		100.000000	5,639,839.41	100.000000	5,639,839.41	0.00	0.58
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	0.18
		Base		100.000000	1,701,491.76	100.000000	1,701,491.76	0.00	0.18
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	0.45
		Base		100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.45
930ABD003	FIDELITY INVESTMENTS MONEY					0.24	01 Sep 2016		
		Local	50,021,663.430	100.000000	50,021,663.43	100.000000	50,021,663.43	0.00	5.18
		Base		100.000000	50,021,663.43	100.000000	50,021,663.43	0.00	5.18
978UHK000	DAIWA CAPITAL MARKETS REPO					0.4	01 Sep 2016		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	20.71
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	20.71
979QHT009	WELLS FARGO REPO					0.33	01 Sep 2016		
		Local	71,876,980.000	100.000000	71,876,980.00	100.000000	71,876,980.00	0.00	7.44
		Base		100.000000	71,876,980.00	100.000000	71,876,980.00	0.00	7.44

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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
979QHT009	WELLS FARGO REPO				0.34	01 Sep 2016		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	15.54
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	15.54
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.41	01 Sep 2016		
	79,307,439.950	Local	100.000000	79,307,439.95	100.000000	79,307,439.95	0.00	8.21
		Base	100.000000	79,307,439.95	100.000000	79,307,439.95	0.00	8.21
US DOLLAR Total								
	845,939,552.600	Local		845,248,057.61		845,348,549.82	100,492.21	87.55
		Base		845,248,057.61		845,348,549.82	100,492.21	87.55
CASH EQUIVALENT Total								
	845,939,552.600	Base		845,248,057.61		845,348,549.82	100,492.21	87.55
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
690353E86	OVERSEAS PRIVATE INV US GOVT GUAR 04/18 0.00000				0.01	30 Apr 2018		
	0.000	Local	0.000000	-11,551.90	0.000000	0.00	11,551.90	0.00
		Base	0.000000	-11,551.90	0.000000	0.00	11,551.90	0.00
912828A59	US TREASURY N/B 12/16 0.625				0.625	15 Dec 2016		
	20,000,000.000	Local	100.033230	20,006,645.97	100.070100	20,014,020.00	7,374.03	2.07
		Base	100.033230	20,006,645.97	100.070100	20,014,020.00	7,374.03	2.07
912828J35	US TREASURY N/B 02/17 0.5				0.5	28 Feb 2017		
	20,000,000.000	Local	99.993325	19,998,664.95	99.986300	19,997,260.00	-1,404.95	2.07
		Base	99.993325	19,998,664.95	99.986300	19,997,260.00	-1,404.95	2.07
912828MD9	US TREASURY N/B 12/16 3.25				3.25	31 Dec 2016		
	10,000,000.000	Local	100.903638	10,090,363.75	100.941800	10,094,180.00	3,816.25	1.05
		Base	100.903638	10,090,363.75	100.941800	10,094,180.00	3,816.25	1.05
912828RJ1	US TREASURY N/B 09/16 1				1.0	30 Sep 2016		
	20,000,000.000	Local	100.037923	20,007,584.50	100.037923	20,007,584.50	0.00	2.07
		Base	100.037923	20,007,584.50	100.037923	20,007,584.50	0.00	2.07

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		20,000,000.000	Local	100.145234	20,029,046.76	100.187500	20,037,500.00	8,453.24	2.08
			Base	100.145234	20,029,046.76	100.187500	20,037,500.00	8,453.24	2.08
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		10,000,000.000	Local	100.022007	10,002,200.71	100.022007	10,002,200.71	0.00	1.04
			Base	100.022007	10,002,200.71	100.022007	10,002,200.71	0.00	1.04
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.222222	20,044,444.44	100.203100	20,040,620.00	-3,824.44	2.08
			Base	100.222222	20,044,444.44	100.203100	20,040,620.00	-3,824.44	2.08
US DOLLAR Total									
		120,000,000.000	Local		120,167,399.18		120,193,365.21	25,966.03	12.45
			Base		120,167,399.18		120,193,365.21	25,966.03	12.45
FIXED INCOME Total									
		120,000,000.000	Base		120,167,399.18		120,193,365.21	25,966.03	12.45

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Books Closed

Holdings

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

As of: *August 31, 2016*

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		965,939,552.590	Base	965,415,456.78		965,541,915.02	126,458.24	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		Local	2,125,000.000	104.684423	2,224,543.99	104.536000	2,221,390.00	-3,153.99	0.74
		Base		104.684423	2,224,543.99	104.536000	2,221,390.00	-3,153.99	0.74
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	101.051192	10,105,119.23	101.101000	10,110,100.00	4,980.77	3.36
		Base		101.051192	10,105,119.23	101.101000	10,110,100.00	4,980.77	3.36
5907416G4	MESQUITE TX MES 02/17 FIXED 2					2.0	15 Feb 2017		
		Local	2,255,000.000	100.564804	2,267,736.33	100.524000	2,266,816.20	-920.13	0.75
		Base		100.564804	2,267,736.33	100.524000	2,266,816.20	-920.13	0.75
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
		Local	1,000,000.000	103.154667	1,031,546.67	103.241000	1,032,410.00	863.33	0.34
		Base		103.154667	1,031,546.67	103.241000	1,032,410.00	863.33	0.34
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	106.060500	1,060,605.00	106.264000	1,062,640.00	2,035.00	0.35
		Base		106.060500	1,060,605.00	106.264000	1,062,640.00	2,035.00	0.35
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	157,194.530	100.000000	157,194.53	100.000000	157,194.53	0.00	0.05
		Base		100.000000	157,194.53	100.000000	157,194.53	0.00	0.05
US DOLLAR Total									
		Local	16,537,194.530		16,846,745.75		16,850,550.73	3,804.98	5.59
		Base			16,846,745.75		16,850,550.73	3,804.98	5.59
CASH EQUIVALENT Total									
		Base	16,537,194.530		16,846,745.75		16,850,550.73	3,804.98	5.59
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	102.593486	2,503,281.06	102.555000	2,502,342.00	-939.06	0.83
		Base		102.593486	2,503,281.06	102.555000	2,502,342.00	-939.06	0.83
040688MJ9	ARIZONA ST WTR INFRASTRUCTURE AZSWTR 10/16 FIXED 3					3.0	01 Oct 2016		
		Local	7,800,000.000	100.214903	7,816,762.40	100.214903	7,816,762.40	0.00	2.59
		Base		100.214903	7,816,762.40	100.214903	7,816,762.40	0.00	2.59
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	101.716935	9,683,452.23	101.697000	9,681,554.40	-1,897.83	3.21
		Base		101.716935	9,683,452.23	101.697000	9,681,554.40	-1,897.83	3.21
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	106.324362	7,628,772.99	106.862000	7,667,348.50	38,575.51	2.54
		Base		106.324362	7,628,772.99	106.862000	7,667,348.50	38,575.51	2.54
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	101.987174	4,079,486.95	101.993000	4,079,720.00	233.05	1.35
		Base		101.987174	4,079,486.95	101.993000	4,079,720.00	233.05	1.35
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	103.631055	4,311,051.89	103.658000	4,312,172.80	1,120.91	1.43
		Base		103.631055	4,311,051.89	103.658000	4,312,172.80	1,120.91	1.43
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	105.338478	5,066,780.81	105.397000	5,069,595.70	2,814.89	1.68
		Base		105.338478	5,066,780.81	105.397000	5,069,595.70	2,814.89	1.68
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	101.950959	4,562,305.43	101.982000	4,563,694.50	1,389.07	1.51
		Base		101.950959	4,562,305.43	101.982000	4,563,694.50	1,389.07	1.51
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	102.039270	6,071,336.55	101.982000	6,067,929.00	-3,407.55	2.01
		Base		102.039270	6,071,336.55	101.982000	6,067,929.00	-3,407.55	2.01
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	102.000132	3,044,703.95	101.982000	3,044,162.70	-541.25	1.01
		Base		102.000132	3,044,703.95	101.982000	3,044,162.70	-541.25	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		1,355,000.000	Local	101.539296	1,375,857.46	101.542000	1,375,894.10	36.64	0.46
			Base	101.539296	1,375,857.46	101.542000	1,375,894.10	36.64	0.46
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		5,020,000.000	Local	101.472692	5,093,929.12	101.565000	5,098,563.00	4,633.88	1.69
			Base	101.472692	5,093,929.12	101.565000	5,098,563.00	4,633.88	1.69
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		4,000,000.000	Local	101.105275	4,044,210.99	101.050000	4,042,000.00	-2,210.99	1.34
			Base	101.105275	4,044,210.99	101.050000	4,042,000.00	-2,210.99	1.34
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		2,200,000.000	Local	107.420397	2,363,248.74	107.892000	2,373,624.00	10,375.26	0.79
			Base	107.420397	2,363,248.74	107.892000	2,373,624.00	10,375.26	0.79
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		3,100,000.000	Local	101.116117	3,134,599.62	101.101000	3,134,131.00	-468.62	1.04
			Base	101.116117	3,134,599.62	101.101000	3,134,131.00	-468.62	1.04
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		4,000,000.000	Local	102.925697	4,117,027.87	102.942000	4,117,680.00	652.13	1.37
			Base	102.925697	4,117,027.87	102.942000	4,117,680.00	652.13	1.37
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		1,325,000.000	Local	100.986553	1,338,071.83	101.017000	1,338,475.25	403.42	0.44
			Base	100.986553	1,338,071.83	101.017000	1,338,475.25	403.42	0.44
442403KK6	HOUSTON TX INDEP SCH DIST HOUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		11,350,000.000	Local	101.992650	11,576,165.83	101.982000	11,574,957.00	-1,208.83	3.84
			Base	101.992650	11,576,165.83	101.982000	11,574,957.00	-1,208.83	3.84
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.57	01 Nov 2039		
		4,000,000.000	Local	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.33
			Base	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.33
4547975F4	INDIANA ST HLTH FAC FING AUTH INSMED 07/28 ADJUSTABLE VAR					0.57	01 Jul 2028		
		9,100,000.000	Local	100.000000	9,100,000.00	100.000000	9,100,000.00	0.00	3.02
			Base	100.000000	9,100,000.00	100.000000	9,100,000.00	0.00	3.02

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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
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		2,850,000.000	Local	104.595185	2,980,962.77	104.639000	2,982,211.50	1,248.73	0.99
			Base	104.595185	2,980,962.77	104.639000	2,982,211.50	1,248.73	0.99
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		8,985,000.000	Local	103.524200	9,301,649.35	103.575000	9,306,213.75	4,564.40	3.09
			Base	103.524200	9,301,649.35	103.575000	9,306,213.75	4,564.40	3.09
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		3,200,000.000	Local	100.339038	3,210,849.23	100.352000	3,211,264.00	414.77	1.07
			Base	100.339038	3,210,849.23	100.352000	3,211,264.00	414.77	1.07
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		10,350,000.000	Local	101.369973	10,491,792.23	101.295000	10,484,032.50	-7,759.73	3.48
			Base	101.369973	10,491,792.23	101.295000	10,484,032.50	-7,759.73	3.48
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		10,030,000.000	Local	102.573063	10,288,078.26	102.630000	10,293,789.00	5,710.74	3.42
			Base	102.573063	10,288,078.26	102.630000	10,293,789.00	5,710.74	3.42
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		3,000,000.000	Local	107.186478	3,215,594.34	107.892000	3,236,760.00	21,165.66	1.07
			Base	107.186478	3,215,594.34	107.892000	3,236,760.00	21,165.66	1.07
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		1,605,000.000	Local	101.862839	1,634,898.57	101.812000	1,634,082.60	-815.97	0.54
			Base	101.862839	1,634,898.57	101.812000	1,634,082.60	-815.97	0.54
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		3,100,000.000	Local	101.854654	3,157,494.27	101.812000	3,156,172.00	-1,322.27	1.05
			Base	101.854654	3,157,494.27	101.812000	3,156,172.00	-1,322.27	1.05
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		4,900,000.000	Local	100.379874	4,918,613.85	100.379874	4,918,613.85	0.00	1.63
			Base	100.379874	4,918,613.85	100.379874	4,918,613.85	0.00	1.63
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		7,500,000.000	Local	105.278621	7,895,896.58	105.486000	7,911,450.00	15,553.42	2.63
			Base	105.278621	7,895,896.58	105.486000	7,911,450.00	15,553.42	2.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	102.511776	1,143,006.30	102.567000	1,143,622.05	615.75	0.38
		Base		102.511776	1,143,006.30	102.567000	1,143,622.05	615.75	0.38
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	103.352027	10,335,202.71	103.412000	10,341,200.00	5,997.29	3.43
		Base		103.352027	10,335,202.71	103.412000	10,341,200.00	5,997.29	3.43
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	103.282374	5,164,118.68	103.294000	5,164,700.00	581.32	1.71
		Base		103.282374	5,164,118.68	103.294000	5,164,700.00	581.32	1.71
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	101.939422	10,193,942.19	101.943000	10,194,300.00	357.81	3.38
		Base		101.939422	10,193,942.19	101.943000	10,194,300.00	357.81	3.38
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	100.170380	7,267,361.08	100.170380	7,267,361.08	0.00	2.41
		Base		100.170380	7,267,361.08	100.170380	7,267,361.08	0.00	2.41
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	105.384197	2,244,683.40	105.397000	2,244,956.10	272.70	0.74
		Base		105.384197	2,244,683.40	105.397000	2,244,956.10	272.70	0.74
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	102.027034	3,060,811.03	102.419000	3,072,570.00	11,758.97	1.02
		Base		102.027034	3,060,811.03	102.419000	3,072,570.00	11,758.97	1.02
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	103.439759	12,154,171.64	103.460000	12,156,550.00	2,378.36	4.03
		Base		103.439759	12,154,171.64	103.460000	12,156,550.00	2,378.36	4.03
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	103.231065	11,355,417.18	103.279000	11,360,690.00	5,272.82	3.77
		Base		103.231065	11,355,417.18	103.279000	11,360,690.00	5,272.82	3.77
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	102.822218	1,028,222.18	102.841000	1,028,410.00	187.82	0.34
		Base		102.822218	1,028,222.18	102.841000	1,028,410.00	187.82	0.34

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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
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	105.517477	4,157,388.60	106.124000	4,181,285.60	23,897.00	1.39
		Base		105.517477	4,157,388.60	106.124000	4,181,285.60	23,897.00	1.39
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	105.174114	9,576,103.06	105.410000	9,597,580.50	21,477.44	3.18
		Base		105.174114	9,576,103.06	105.410000	9,597,580.50	21,477.44	3.18
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	102.404363	5,120,218.14	102.419000	5,120,950.00	731.86	1.70
		Base		102.404363	5,120,218.14	102.419000	5,120,950.00	731.86	1.70
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	106.084172	10,608,417.15	106.166000	10,616,600.00	8,182.85	3.52
		Base		106.084172	10,608,417.15	106.166000	10,616,600.00	8,182.85	3.52
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	101.857857	6,233,700.86	101.816000	6,231,139.20	-2,561.66	2.07
		Base		101.857857	6,233,700.86	101.816000	6,231,139.20	-2,561.66	2.07
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	103.796268	7,789,909.90	104.029000	7,807,376.45	17,466.55	2.59
		Base		103.796268	7,789,909.90	104.029000	7,807,376.45	17,466.55	2.59
97710V3U0	WISCONSIN ST HLTH EDUCTNL FA WISMED 06/37 ADJUSTABLE VAR					0.6	01 Jun 2037		
		Local	12,800,000.000	100.000000	12,800,000.00	100.000000	12,800,000.00	0.00	4.25
		Base		100.000000	12,800,000.00	100.000000	12,800,000.00	0.00	4.25
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	5,850,000.000	103.582889	6,059,599.01	103.641000	6,062,998.50	3,399.49	2.01
		Base		103.582889	6,059,599.01	103.641000	6,062,998.50	3,399.49	2.01
US DOLLAR Total									
		Local	276,855,000.000		284,299,148.28		284,487,485.03	188,336.75	94.41
		Base			284,299,148.28		284,487,485.03	188,336.75	94.41
FIXED INCOME Total									
		Base	276,855,000.000		284,299,148.28		284,487,485.03	188,336.75	94.41

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		293,392,194.530	Base	301,145,894.03		301,338,035.76	192,141.73	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,314,044.630	1.000000	5,314,044.63	1.000000	5,314,044.63	0.00	1.53
		Base		1.000000	5,314,044.63	1.000000	5,314,044.63	0.00	1.53
US DOLLAR Total									
		Local	5,314,044.630		5,314,044.63		5,314,044.63	0.00	1.53
		Base			5,314,044.63		5,314,044.63	0.00	1.53
CASH Total									
		Base	5,314,044.630		5,314,044.63		5,314,044.63	0.00	1.53
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2KM7	ANGLESEA FDG PLC & ANG					0.74	21 Oct 2016		
		Local	5,000,000.000	99.897222	4,994,861.11	99.897222	4,994,861.11	0.00	1.44
		Base		99.897222	4,994,861.11	99.897222	4,994,861.11	0.00	1.44
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.478000	4,973,900.00	99.405500	4,970,275.00	-3,625.00	1.43
		Base		99.478000	4,973,900.00	99.405500	4,970,275.00	-3,625.00	1.43
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.986688	4,999,334.40	-665.60	1.44
		Base		100.000000	5,000,000.00	99.986688	4,999,334.40	-665.60	1.44
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		Local	5,000,000.000	99.596000	4,979,800.00	99.769600	4,988,480.00	8,680.00	1.44
		Base		99.596000	4,979,800.00	99.769600	4,988,480.00	8,680.00	1.44
2063C0L26	CONCORD MIN CPTL CO					0.85	02 Nov 2016		
		Local	5,000,000.000	99.853611	4,992,680.56	99.853611	4,992,680.56	0.00	1.44
		Base		99.853611	4,992,680.56	99.853611	4,992,680.56	0.00	1.44

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22534HLZ2	CREDIT AGRICOLE					0.77	08 Nov 2016		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
2284K0MF9	CROWN POINT CAP CO.					1.02	15 Dec 2016		
		5,000,000.000	Local	99.702500	4,985,125.00	99.718542	4,985,927.10	802.10	1.43
			Base	99.702500	4,985,125.00	99.718542	4,985,927.10	802.10	1.43
48803TBQ6	KELLS FDG LLC					0.6	22 Sep 2016		
		5,000,000.000	Local	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	1.44
			Base	99.965000	4,998,250.00	99.965000	4,998,250.00	0.00	1.44
60689DZN6	MIZUHO BANK LTD					0.9	21 Oct 2016		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.44
62455AKX4	MOUNTCLIFF					0.97	31 Oct 2016		
		5,000,000.000	Local	99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	1.44
			Base	99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	1.44
82124LME9	SHEFFIELD RECEIVABLE					0.95	14 Dec 2016		
		5,000,000.000	Local	99.725555	4,986,277.77	99.776689	4,988,834.45	2,556.68	1.44
			Base	99.725555	4,986,277.77	99.776689	4,988,834.45	2,556.68	1.44
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.361389	4,968,069.45	99.460878	4,973,043.90	4,974.45	1.43
			Base	99.361389	4,968,069.45	99.460878	4,973,043.90	4,974.45	1.43
85520LL11	STARBIRD FDG. CORP					0.8	01 Nov 2016		
		5,000,000.000	Local	99.864444	4,993,222.22	99.864444	4,993,222.22	0.00	1.44
			Base	99.864444	4,993,222.22	99.864444	4,993,222.22	0.00	1.44
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		5,000,000.000	Local	99.987244	4,999,362.22	99.987244	4,999,362.22	0.00	1.44
			Base	99.987244	4,999,362.22	99.987244	4,999,362.22	0.00	1.44
926NKW009	AMHERST PIERPONT 04/15 VAR					0.4	01 Sep 2016		
		2,900,084.370	Local	100.000000	2,900,084.37	100.000000	2,900,084.37	0.00	0.83
			Base	100.000000	2,900,084.37	100.000000	2,900,084.37	0.00	0.83

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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
979QHT009	WELLS FARGO REPO					0.33	01 Sep 2016		
		21,082,675.490	Local	100.000000	21,082,675.49	100.000000	21,082,675.49	0.00	6.07
			Base	100.000000	21,082,675.49	100.000000	21,082,675.49	0.00	6.07
98137RJV3	WORKING CAP. MAN. CO					0.58	29 Sep 2016		
		5,000,000.000	Local	99.954889	4,997,744.44	99.954889	4,997,744.44	0.00	1.44
			Base	99.954889	4,997,744.44	99.954889	4,997,744.44	0.00	1.44
US DOLLAR Total									
		98,982,759.860	Local		98,843,969.30		98,856,691.93	12,722.63	28.45
			Base		98,843,969.30		98,856,691.93	12,722.63	28.45
CASH EQUIVALENT Total									
		98,982,759.860	Base		98,843,969.30		98,856,691.93	12,722.63	28.45
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	102.111129	2,042,222.57	103.128400	2,062,568.00	20,345.43	0.59
			Base	102.111129	2,042,222.57	103.128400	2,062,568.00	20,345.43	0.59
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		2,000,000.000	Local	99.943044	1,998,860.88	101.756500	2,035,130.00	36,269.12	0.59
			Base	99.943044	1,998,860.88	101.756500	2,035,130.00	36,269.12	0.59
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		2,100,000.000	Local	99.296800	2,085,232.80	104.826900	2,201,364.90	116,132.10	0.63
			Base	99.296800	2,085,232.80	104.826900	2,201,364.90	116,132.10	0.63
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.568750	995,687.50	104.910200	1,049,102.00	53,414.50	0.30
			Base	99.568750	995,687.50	104.910200	1,049,102.00	53,414.50	0.30
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		5,000,000.000	Local	99.985965	4,999,298.26	101.383000	5,069,150.00	69,851.74	1.46
			Base	99.985965	4,999,298.26	101.383000	5,069,150.00	69,851.74	1.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.88765	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.247020	3,007,410.60	7,410.60	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.247020	3,007,410.60	7,410.60	0.87
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	2,450,000.000	100.000835	2,450,020.46	100.000835	2,450,020.46	0.00	0.71
		Base		100.000835	2,450,020.46	100.000835	2,450,020.46	0.00	0.71
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6401	26 Sep 2016		
		Local	3,000,000.000	99.999156	2,999,974.69	99.999156	2,999,974.69	0.00	0.86
		Base		99.999156	2,999,974.69	99.999156	2,999,974.69	0.00	0.86
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.0	30 Oct 2017		
		Local	5,000,000.000	99.927497	4,996,374.83	100.535000	5,026,750.00	30,375.17	1.45
		Base		99.927497	4,996,374.83	100.535000	5,026,750.00	30,375.17	1.45
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.98765	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.931510	2,997,945.30	-2,054.70	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.931510	2,997,945.30	-2,054.70	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.17765	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	98.872930	2,966,187.90	-33,812.10	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	98.872930	2,966,187.90	-33,812.10	0.85
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.90765	15 Mar 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	100.057230	5,002,861.50	2,861.50	1.44
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.057230	5,002,861.50	2,861.50	1.44
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	1,021,672.830	99.997191	1,021,644.13	99.937120	1,021,030.40	-613.73	0.29
Original Face:		Base	3,000,000.000	99.997191	1,021,644.13	99.937120	1,021,030.40	-613.73	0.29
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,791,896.400	99.995441	1,791,814.70	100.031290	1,792,457.08	642.38	0.52
Original Face:		Base	3,000,000.000	99.995441	1,791,814.70	100.031290	1,792,457.08	642.38	0.52
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.95765	15 Nov 2018		
		Local	1,791,896.400	100.000000	1,791,896.40	100.087780	1,793,469.33	1,572.93	0.52
Original Face:		Base	3,000,000.000	100.000000	1,791,896.40	100.087780	1,793,469.33	1,572.93	0.52

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166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.987	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.078900	5,003,945.00	3,945.00	1.44
		Base		100.000000	5,000,000.00	100.078900	5,003,945.00	3,945.00	1.44
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.987813	4,999,390.66	100.208540	5,010,427.00	11,036.34	1.44
Original Face:		Base	5,000,000.000	99.987813	4,999,390.66	100.208540	5,010,427.00	11,036.34	1.44
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.853863	2,995,615.89	101.883400	3,056,502.00	60,886.11	0.88
		Base		99.853863	2,995,615.89	101.883400	3,056,502.00	60,886.11	0.88
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.4691	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.335800	2,006,716.00	6,716.00	0.58
		Base		100.000000	2,000,000.00	100.335800	2,006,716.00	6,716.00	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988985	3,999,559.40	100.403690	4,016,147.60	16,588.20	1.16
Original Face:		Base	4,000,000.000	99.988985	3,999,559.40	100.403690	4,016,147.60	16,588.20	1.16
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.987441	3,999,497.64	100.033030	4,001,321.20	1,823.56	1.15
Original Face:		Base	4,000,000.000	99.987441	3,999,497.64	100.033030	4,001,321.20	1,823.56	1.15
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	101.185700	4,047,428.00	47,428.00	1.16
		Base		100.000000	4,000,000.00	101.185700	4,047,428.00	47,428.00	1.16
30231GAV4	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222					2.222	01 Mar 2021		
		Local	1,500,000.000	100.000000	1,500,000.00	102.701300	1,540,519.50	40,519.50	0.44
		Base		100.000000	1,500,000.00	102.701300	1,540,519.50	40,519.50	0.44
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,410,317.800	101.475765	3,460,646.06	99.853348	3,405,316.50	-55,329.56	0.98
Original Face:		Base	5,000,000.000	101.475765	3,460,646.06	99.853348	3,405,316.50	-55,329.56	0.98
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	86,887.060	100.824841	87,603.74	105.824165	91,947.51	4,343.77	0.03
Original Face:		Base	3,158,366.000	100.824841	87,603.74	105.824165	91,947.51	4,343.77	0.03

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312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	92,356.380	100.285752	92,620.29	103.371091	95,469.80	2,849.51	0.03
Original Face:		Base	2,500,000.000	100.285752	92,620.29	103.371091	95,469.80	2,849.51	0.03
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	99.608700	3,984,348.00	-15,652.00	1.15
		Base		100.000000	4,000,000.00	99.608700	3,984,348.00	-15,652.00	1.15
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,636,696.990	103.005882	2,715,952.99	103.605270	2,731,757.04	15,804.05	0.79
Original Face:		Base	5,100,000.000	103.005882	2,715,952.99	103.605270	2,731,757.04	15,804.05	0.79
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.02439	25 Jun 2022		
		Local	2,718,756.510	100.000000	2,718,756.51	99.431810	2,703,308.81	-15,447.70	0.78
Original Face:		Base	3,000,000.000	100.000000	2,718,756.51	99.431810	2,703,308.81	-15,447.70	0.78
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	4,118,700.040	100.455554	4,137,462.93	100.272370	4,129,918.14	-7,544.79	1.19
Original Face:		Base	7,000,000.000	100.455554	4,137,462.93	100.272370	4,129,918.14	-7,544.79	1.19
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,189,494.150	100.245603	3,197,327.63	101.089680	3,224,249.43	26,921.80	0.93
Original Face:		Base	5,000,000.000	100.245603	3,197,327.63	101.089680	3,224,249.43	26,921.80	0.93
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	4,265,502.570	99.331298	4,236,979.08	105.913540	4,517,744.77	280,765.69	1.30
Original Face:		Base	9,000,000.000	99.331298	4,236,979.08	105.913540	4,517,744.77	280,765.69	1.30
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	101.676900	5,460,049.53	90,049.53	1.57
		Base		100.000000	5,370,000.00	101.676900	5,460,049.53	90,049.53	1.57
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,557,913.300	98.342390	1,532,089.17	102.191740	1,592,058.71	59,969.54	0.46
Original Face:		Base	5,000,000.000	98.342390	1,532,089.17	102.191740	1,592,058.71	59,969.54	0.46
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,501,075.250	97.933703	1,470,058.58	100.229690	1,504,523.07	34,464.49	0.43
Original Face:		Base	5,000,000.000	97.933703	1,470,058.58	100.229690	1,504,523.07	34,464.49	0.43

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3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	542,120.600	100.777925	546,337.89	102.187020	553,976.89	7,639.00	0.16
Original Face:		Base	4,000,000.000	100.777925	546,337.89	102.187020	553,976.89	7,639.00	0.16
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	253,224.180	102.257632	258,941.05	103.250550	261,455.36	2,514.31	0.08
Original Face:		Base	3,000,000.000	102.257632	258,941.05	103.250550	261,455.36	2,514.31	0.08
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	241,736.220	99.825359	241,314.05	101.286490	244,846.13	3,532.08	0.07
Original Face:		Base	2,000,000.000	99.825359	241,314.05	101.286490	244,846.13	3,532.08	0.07
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,207,657.020	102.941550	1,243,180.85	105.356530	1,272,345.53	29,164.68	0.37
Original Face:		Base	2,000,000.000	102.941550	1,243,180.85	105.356530	1,272,345.53	29,164.68	0.37
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	906,720.030	102.334820	927,890.31	102.924110	933,233.52	5,343.21	0.27
Original Face:		Base	3,000,000.000	102.334820	927,890.31	102.924110	933,233.52	5,343.21	0.27
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,076,540.940	103.051120	3,170,409.90	105.726380	3,252,715.37	82,305.47	0.94
Original Face:		Base	4,750,000.000	103.051120	3,170,409.90	105.726380	3,252,715.37	82,305.47	0.94
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	922,506.840	99.298661	916,036.94	101.952910	940,522.57	24,485.63	0.27
Original Face:		Base	2,000,000.000	99.298661	916,036.94	101.952910	940,522.57	24,485.63	0.27
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.466795	2,089,335.89	109.499700	2,189,994.00	100,658.11	0.63
Original Face:		Base	2,000,000.000	104.466795	2,089,335.89	109.499700	2,189,994.00	100,658.11	0.63
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	625,864.560	100.308426	627,794.89	102.328000	640,434.69	12,639.80	0.18
Original Face:		Base	2,000,000.000	100.308426	627,794.89	102.328000	640,434.69	12,639.80	0.18
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	239,442.240	102.126530	244,534.05	105.135525	251,738.86	7,204.81	0.07
Original Face:		Base	500,000.000	102.126530	244,534.05	105.135525	251,738.86	7,204.81	0.07

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3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,350,248.890	105.753893	5,658,096.51	108.616269	5,811,240.73	153,144.22	1.67
Original Face:		Base	7,000,000.000	105.753893	5,658,096.51	108.616269	5,811,240.73	153,144.22	1.67
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	121,022.700	100.066393	121,103.05	102.304090	123,811.17	2,708.12	0.04
Original Face:		Base	6,000,000.000	100.066393	121,103.05	102.304090	123,811.17	2,708.12	0.04
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	174,697.800	102.074457	178,321.83	104.773790	183,037.51	4,715.68	0.05
Original Face:		Base	10,000,000.000	102.074457	178,321.83	104.773790	183,037.51	4,715.68	0.05
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	306,158.110	104.187598	318,978.78	101.591910	311,031.87	-7,946.91	0.09
Original Face:		Base	1,625,000.000	104.187598	318,978.78	101.591910	311,031.87	-7,946.91	0.09
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	23,684.600	103.743825	24,571.31	101.029970	23,928.54	-642.77	0.01
Original Face:		Base	2,500,000.000	103.743825	24,571.31	101.029970	23,928.54	-642.77	0.01
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	38,246.320	101.665964	38,883.49	100.834970	38,565.67	-317.82	0.01
Original Face:		Base	2,000,000.000	101.665964	38,883.49	100.834970	38,565.67	-317.82	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	814,281.810	99.083113	806,815.77	103.098660	839,513.63	32,697.86	0.24
Original Face:		Base	3,000,000.000	99.083113	806,815.77	103.098660	839,513.63	32,697.86	0.24
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,183,593.050	97.942964	1,159,246.11	100.761720	1,192,608.71	33,362.60	0.34
Original Face:		Base	4,867,385.000	97.942964	1,159,246.11	100.761720	1,192,608.71	33,362.60	0.34
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	530,077.750	105.960290	561,671.92	107.441010	569,520.89	7,848.97	0.16
Original Face:		Base	5,000,000.000	105.960290	561,671.92	107.441010	569,520.89	7,848.97	0.16
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	90,487.830	100.366392	90,819.37	103.286421	93,461.64	2,642.27	0.03
Original Face:		Base	3,000,000.000	100.366392	90,819.37	103.286421	93,461.64	2,642.27	0.03

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31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,449,507.370	103.037855	4,584,676.95	106.209258	4,725,788.76	141,111.81	1.36
Original Face:		Base	7,000,000.000	103.037855	4,584,676.95	106.209258	4,725,788.76	141,111.81	1.36
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	2,323,815.710	99.999936	2,323,814.22	99.963120	2,322,958.69	-855.53	0.67
Original Face:		Base	4,500,000.000	99.999936	2,323,814.22	99.963120	2,322,958.69	-855.53	0.67
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998165	1,749,967.88	100.263770	1,754,615.98	4,648.10	0.50
Original Face:		Base	1,750,000.000	99.998165	1,749,967.88	100.263770	1,754,615.98	4,648.10	0.50
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.95765	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.057490	2,001,149.80	1,149.80	0.58
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.057490	2,001,149.80	1,149.80	0.58
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	118,256.430	101.398503	119,910.25	103.691975	122,622.43	2,712.18	0.04
Original Face:		Base	1,808,277.000	101.398503	119,910.25	103.691975	122,622.43	2,712.18	0.04
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997440	9,999,743.99	100.317160	10,031,716.00	31,972.01	2.89
Original Face:		Base	10,000,000.000	99.997440	9,999,743.99	100.317160	10,031,716.00	31,972.01	2.89
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.126280	1,773,236.41	101.636800	1,799,987.73	26,751.32	0.52
		Base		100.126280	1,773,236.41	101.636800	1,799,987.73	26,751.32	0.52
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6525	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.652900	4,026,116.00	26,116.00	1.16
		Base		100.000000	4,000,000.00	100.652900	4,026,116.00	26,116.00	1.16
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.9515	30 Apr 2018		
		Local	5,000,000.000	100.310761	5,015,538.03	100.899700	5,044,985.00	29,446.97	1.45
		Base		100.310761	5,015,538.03	100.899700	5,044,985.00	29,446.97	1.45
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	33,471.040	100.117325	33,510.31	101.002050	33,806.44	296.13	0.01
Original Face:		Base	5,650,000.000	100.117325	33,510.31	101.002050	33,806.44	296.13	0.01

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,656,378.750	99.961997	1,655,749.28	102.584680	1,699,190.84	43,441.56	0.49
	Original Face:	Base	5,000,000.000	99.961997	1,655,749.28	102.584680	1,699,190.84	43,441.56	0.49
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	855,461.130	99.795599	853,712.56	102.745410	878,947.05	25,234.49	0.25
	Original Face:	Base	3,000,000.000	99.795599	853,712.56	102.745410	878,947.05	25,234.49	0.25
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,976,626.990	102.013182	2,016,420.08	101.725000	2,010,723.81	-5,696.27	0.58
	Original Face:	Base	2,289,667.000	102.013182	2,016,420.08	101.725000	2,010,723.81	-5,696.27	0.58
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.987719	5,999,263.16	99.962460	5,997,747.60	-1,515.56	1.73
	Original Face:	Base	6,000,000.000	99.987719	5,999,263.16	99.962460	5,997,747.60	-1,515.56	1.73
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	2,161,988.720	99.998514	2,161,956.59	99.977480	2,161,501.84	-454.75	0.62
	Original Face:	Base	5,000,000.000	99.998514	2,161,956.59	99.977480	2,161,501.84	-454.75	0.62
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.997503	1,999,950.06	99.997503	1,999,950.06	0.00	0.58
		Base		99.997503	1,999,950.06	99.997503	1,999,950.06	0.00	0.58
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.961773	1,999,235.46	100.229200	2,004,584.00	5,348.54	0.58
		Base		99.961773	1,999,235.46	100.229200	2,004,584.00	5,348.54	0.58
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.476300	3,014,289.00	14,289.00	0.87
		Base		100.000000	3,000,000.00	100.476300	3,014,289.00	14,289.00	0.87
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.965758	2,998,972.75	101.585900	3,047,577.00	48,604.25	0.88
		Base		99.965758	2,998,972.75	101.585900	3,047,577.00	48,604.25	0.88
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	104.147314	3,124,419.43	104.437200	3,133,116.00	8,696.57	0.90
		Base		104.147314	3,124,419.43	104.437200	3,133,116.00	8,696.57	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	99.166597	991,665.97	103.526400	1,035,264.00	43,598.03	0.30
		Base		99.166597	991,665.97	103.526400	1,035,264.00	43,598.03	0.30
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	4,000,000.000	99.995058	3,999,802.31	100.805000	4,032,200.00	32,397.69	1.16
		Base		99.995058	3,999,802.31	100.805000	4,032,200.00	32,397.69	1.16
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	4,050,000.000	98.988546	4,009,036.10	99.961600	4,048,444.80	39,408.70	1.17
		Base		98.988546	4,009,036.10	99.961600	4,048,444.80	39,408.70	1.17
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.980626	799,845.01	102.634700	821,077.60	21,232.59	0.24
		Base		99.980626	799,845.01	102.634700	821,077.60	21,232.59	0.24
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	2,000,000.000	99.979992	1,999,599.84	100.300130	2,006,002.60	6,402.76	0.58
Original Face:		Base	2,000,000.000	99.979992	1,999,599.84	100.300130	2,006,002.60	6,402.76	0.58
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.983602	4,999,180.10	100.046700	5,002,335.00	3,154.90	1.44
		Base		99.983602	4,999,180.10	100.046700	5,002,335.00	3,154.90	1.44
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5					1.5	18 Apr 2019		
		Local	4,000,000.000	99.726751	3,989,070.03	99.982400	3,999,296.00	10,225.97	1.15
		Base		99.726751	3,989,070.03	99.982400	3,999,296.00	10,225.97	1.15
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	97.555600	1,951,112.00	-48,888.00	0.56
		Base		100.000000	2,000,000.00	97.555600	1,951,112.00	-48,888.00	0.56
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.129062	1,001,290.62	105.052200	1,050,522.00	49,231.38	0.30
		Base		100.129062	1,001,290.62	105.052200	1,050,522.00	49,231.38	0.30
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.257	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.963300	4,998,165.00	-1,835.00	1.44
		Base		100.000000	5,000,000.00	99.963300	4,998,165.00	-1,835.00	1.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.900111	999,001.11	105.236300	1,052,363.00	53,361.89	0.30
		Base		99.900111	999,001.11	105.236300	1,052,363.00	53,361.89	0.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	1,309,134.670	99.993447	1,309,048.88	99.900830	1,307,836.40	-1,212.48	0.38
	Original Face:	Base	4,000,000.000	99.993447	1,309,048.88	99.900830	1,307,836.40	-1,212.48	0.38
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.996036	1,999,920.71	99.996036	1,999,920.71	0.00	0.58
		Base		99.996036	1,999,920.71	99.996036	1,999,920.71	0.00	0.58
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.987347	4,999,367.36	100.264700	5,013,235.00	13,867.64	1.44
		Base		99.987347	4,999,367.36	100.264700	5,013,235.00	13,867.64	1.44
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.716032	2,714,690.89	99.134900	2,726,209.75	11,518.86	0.78
		Base		98.716032	2,714,690.89	99.134900	2,726,209.75	11,518.86	0.78
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.001440	5,050,072.01	101.114900	5,055,745.00	5,672.99	1.46
		Base		101.001440	5,050,072.01	101.114900	5,055,745.00	5,672.99	1.46
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.135480	5,006,774.01	100.351600	5,017,580.00	10,805.99	1.44
		Base		100.135480	5,006,774.01	100.351600	5,017,580.00	10,805.99	1.44
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.985066	4,999,253.28	99.799700	4,989,985.00	-9,268.28	1.44
		Base		99.985066	4,999,253.28	99.799700	4,989,985.00	-9,268.28	1.44
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.977860	999,778.60	102.599800	1,025,998.00	26,219.40	0.30
		Base		99.977860	999,778.60	102.599800	1,025,998.00	26,219.40	0.30
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.3445	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.406600	5,020,330.00	20,330.00	1.44
		Base		100.000000	5,000,000.00	100.406600	5,020,330.00	20,330.00	1.44

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		240,257,117.980	Local		241,188,345.99		243,292,098.94	2,103,752.95	70.02
	Original Face:	215,998,695.000	Base		241,188,345.99		243,292,098.94	2,103,752.95	70.02
FIXED INCOME Total									
		240,257,117.980	Base		241,188,345.99		243,292,098.94	2,103,752.95	70.02
	Original Face:	215,998,695.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		344,553,922.470	Base		345,346,359.92		347,462,835.50	2,116,475.58	100.00
Original Face:		215,998,695.000							

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Books Closed

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX					0.2625684	31 Dec 2030		
		1,208.940	Local	100.000000	1,208.94	100.000000	1,208.94	0.00	100.00
			Base	100.000000	1,208.94	100.000000	1,208.94	0.00	100.00
US DOLLAR Total									
		1,208.940	Local		1,208.94		1,208.94	0.00	100.00
			Base		1,208.94		1,208.94	0.00	100.00
CASH EQUIVALENT Total									
		1,208.940	Base		1,208.94		1,208.94	0.00	100.00

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Books Closed

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,208.940	Base	1,208.94		1,208.94	0.00	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	983,749.170	1.000000	983,749.17	1.000000	983,749.17	0.00	0.28
		Base		1.000000	983,749.17	1.000000	983,749.17	0.00	0.28
US DOLLAR Total									
		Local	983,749.170		983,749.17		983,749.17	0.00	0.28
		Base			983,749.17		983,749.17	0.00	0.28
CASH Total									
		Base	983,749.170		983,749.17		983,749.17	0.00	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.478000	4,973,900.00	99.405500	4,970,275.00	-3,625.00	1.42
		Base		99.478000	4,973,900.00	99.405500	4,970,275.00	-3,625.00	1.42
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.986688	4,999,334.40	-665.60	1.43
		Base		100.000000	5,000,000.00	99.986688	4,999,334.40	-665.60	1.43
2063C0L26	CONCORD MIN CPTL CO					0.85	02 Nov 2016		
		Local	5,000,000.000	99.853611	4,992,680.56	99.853611	4,992,680.56	0.00	1.42
		Base		99.853611	4,992,680.56	99.853611	4,992,680.56	0.00	1.42
22534HLZ2	CREDIT AGRICOLE					0.77	08 Nov 2016		
		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
60689DZN6	MIZUHO BANK LTD					0.9	21 Oct 2016		
		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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455AKX4	MOUNTCLIFF					0.97	31 Oct 2016		
		5,000,000.000	Local	99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	1.42
			Base	99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	1.42
78009NHT6	ROYAL BK OF CANADA					1.167	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	99.910000	1,998,200.00	-1,800.00	0.57
			Base	100.000000	2,000,000.00	99.910000	1,998,200.00	-1,800.00	0.57
82124LME9	SHEFFIELD RECEIVABLE					0.95	14 Dec 2016		
		5,000,000.000	Local	99.725555	4,986,277.77	99.776689	4,988,834.45	2,556.68	1.42
			Base	99.725555	4,986,277.77	99.776689	4,988,834.45	2,556.68	1.42
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.361389	4,968,069.45	99.460878	4,973,043.90	4,974.45	1.42
			Base	99.361389	4,968,069.45	99.460878	4,973,043.90	4,974.45	1.42
85520LL11	STARBIRD FDG. CORP					0.8	01 Nov 2016		
		5,000,000.000	Local	99.864444	4,993,222.22	99.864444	4,993,222.22	0.00	1.42
			Base	99.864444	4,993,222.22	99.864444	4,993,222.22	0.00	1.42
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		5,000,000.000	Local	99.987244	4,999,362.22	99.987244	4,999,362.22	0.00	1.43
			Base	99.987244	4,999,362.22	99.987244	4,999,362.22	0.00	1.43
979QHT009	WELLS FARGO REPO					0.33	01 Sep 2016		
		5,000,000.000	Local	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									
		57,000,000.000	Local		56,905,428.89		56,906,869.42	1,440.53	16.23
			Base		56,905,428.89		56,906,869.42	1,440.53	16.23
CASH EQUIVALENT Total									
		57,000,000.000	Base		56,905,428.89		56,906,869.42	1,440.53	16.23

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
		Local	2,000,000.000	100.104987	2,002,099.73	100.714200	2,014,284.00	12,184.27	0.57
		Base		100.104987	2,002,099.73	100.714200	2,014,284.00	12,184.27	0.57
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	102.111129	2,042,222.57	103.128400	2,062,568.00	20,345.43	0.59
		Base		102.111129	2,042,222.57	103.128400	2,062,568.00	20,345.43	0.59
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.401	22 May 2018		
		Local	5,000,000.000	100.013535	5,000,676.73	99.913100	4,995,655.00	-5,021.73	1.42
		Base		100.013535	5,000,676.73	99.913100	4,995,655.00	-5,021.73	1.42
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	3,000,000.000	99.943044	2,998,291.32	101.756500	3,052,695.00	54,403.68	0.87
		Base		99.943044	2,998,291.32	101.756500	3,052,695.00	54,403.68	0.87
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.1565	01 Feb 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.143300	5,007,165.00	7,165.00	1.43
		Base		100.000000	5,000,000.00	100.143300	5,007,165.00	7,165.00	1.43
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		Local	1,996,000.000	105.539971	2,106,577.82	106.570800	2,127,153.17	20,575.35	0.61
		Base		105.539971	2,106,577.82	106.570800	2,127,153.17	20,575.35	0.61
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.6401	26 Sep 2016		
		Local	5,000,000.000	99.999156	4,999,957.82	99.999156	4,999,957.82	0.00	1.43
		Base		99.999156	4,999,957.82	99.999156	4,999,957.82	0.00	1.43
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
		Local	3,000,000.000	99.808044	2,994,241.33	102.757600	3,082,728.00	88,486.67	0.88
		Base		99.808044	2,994,241.33	102.757600	3,082,728.00	88,486.67	0.88
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.11711	23 May 2017		
		Local	2,530,000.000	99.037426	2,505,646.87	99.978600	2,529,458.58	23,811.71	0.72
		Base		99.037426	2,505,646.87	99.978600	2,529,458.58	23,811.71	0.72
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
		Local	1,835,192.230	99.997378	1,835,144.12	99.997270	1,835,142.13	-1.99	0.52
Original Face:		Base	6,000,000.000	99.997378	1,835,144.12	99.997270	1,835,142.13	-1.99	0.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.98765	15 Jun 2020		
		3,000,000.000	Local	100.000000	3,000,000.00	99.931510	2,997,945.30	-2,054.70	0.86
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	99.931510	2,997,945.30	-2,054.70	0.86
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.17765	17 Jul 2023		
		3,000,000.000	Local	100.000000	3,000,000.00	98.872930	2,966,187.90	-33,812.10	0.85
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	98.872930	2,966,187.90	-33,812.10	0.85
14041NEW7	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A3 A3					0.90765	15 Mar 2023		
		5,000,000.000	Local	100.000000	5,000,000.00	100.057230	5,002,861.50	2,861.50	1.43
Original Face:		5,000,000.000	Base	100.000000	5,000,000.00	100.057230	5,002,861.50	2,861.50	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		2,000,000.000	Local	99.997228	1,999,944.56	100.023300	2,000,466.00	521.44	0.57
			Base	99.997228	1,999,944.56	100.023300	2,000,466.00	521.44	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		2,000,000.000	Local	99.980801	1,999,616.01	100.441700	2,008,834.00	9,217.99	0.57
			Base	99.980801	1,999,616.01	100.441700	2,008,834.00	9,217.99	0.57
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		1,021,672.830	Local	99.997191	1,021,644.13	99.937120	1,021,030.40	-613.73	0.29
Original Face:		3,000,000.000	Base	99.997191	1,021,644.13	99.937120	1,021,030.40	-613.73	0.29
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		2,986,494.010	Local	99.995452	2,986,358.19	100.031290	2,987,428.48	1,070.29	0.85
Original Face:		5,000,000.000	Base	99.995452	2,986,358.19	100.031290	2,987,428.48	1,070.29	0.85
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.95765	15 Nov 2018		
		2,986,494.010	Local	100.000000	2,986,494.01	100.087780	2,989,115.55	2,621.54	0.85
Original Face:		5,000,000.000	Base	100.000000	2,986,494.01	100.087780	2,989,115.55	2,621.54	0.85
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		5,000,000.000	Local	99.983571	4,999,178.53	99.875100	4,993,755.00	-5,423.53	1.42
Original Face:		5,000,000.000	Base	99.983571	4,999,178.53	99.875100	4,993,755.00	-5,423.53	1.42
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.987	15 Nov 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.078900	5,003,945.00	3,945.00	1.43
			Base	100.000000	5,000,000.00	100.078900	5,003,945.00	3,945.00	1.43

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166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.304500	5,015,225.00	15,225.00	1.43
		Base		100.000000	5,000,000.00	100.304500	5,015,225.00	15,225.00	1.43
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.3565	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.375000	2,007,500.00	7,500.00	0.57
		Base		100.000000	2,000,000.00	100.375000	2,007,500.00	7,500.00	0.57
233851BX1	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/17 VAR					1.4691	03 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.335800	2,006,716.00	6,716.00	0.57
		Base		100.000000	2,000,000.00	100.335800	2,006,716.00	6,716.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.996929	1,999,938.57	100.272400	2,005,448.00	5,509.43	0.57
		Base		99.996929	1,999,938.57	100.272400	2,005,448.00	5,509.43	0.57
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	4,287,986.070	100.000000	4,287,986.07	100.000500	4,288,007.51	21.44	1.22
	Original Face:	Base	5,000,000.000	100.000000	4,287,986.07	100.000500	4,288,007.51	21.44	1.22
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.988985	3,999,559.40	100.403690	4,016,147.60	16,588.20	1.15
	Original Face:	Base	4,000,000.000	99.988985	3,999,559.40	100.403690	4,016,147.60	16,588.20	1.15
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.987441	3,999,497.64	100.033030	4,001,321.20	1,823.56	1.14
	Original Face:	Base	4,000,000.000	99.987441	3,999,497.64	100.033030	4,001,321.20	1,823.56	1.14
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	101.185700	4,047,428.00	47,428.00	1.15
		Base		100.000000	4,000,000.00	101.185700	4,047,428.00	47,428.00	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	102.701300	1,540,519.50	40,519.50	0.44
		Base		100.000000	1,500,000.00	102.701300	1,540,519.50	40,519.50	0.44
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.85765	15 May 2036		
		Local	684,183.200	100.051093	684,532.77	99.740654	682,408.80	-2,123.97	0.19
	Original Face:	Base	16,000,000.000	100.051093	684,532.77	99.740654	682,408.80	-2,123.97	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,410,317.800	101.475765	3,460,646.06	99.853348	3,405,316.50	-55,329.56	0.97
Original Face:		Base	5,000,000.000	101.475765	3,460,646.06	99.853348	3,405,316.50	-55,329.56	0.97
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	7,177,604.800	105.316820	7,559,225.11	102.387688	7,348,983.61	-210,241.50	2.10
Original Face:		Base	10,000,000.000	105.316820	7,559,225.11	102.387688	7,348,983.61	-210,241.50	2.10
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	118.187639	2,954,690.97	128.898000	3,222,450.00	267,759.03	0.92
		Base		118.187639	2,954,690.97	128.898000	3,222,450.00	267,759.03	0.92
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	117.183651	2,929,591.28	126.896200	3,172,405.00	242,813.72	0.90
		Base		117.183651	2,929,591.28	126.896200	3,172,405.00	242,813.72	0.90
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.02439	25 Jun 2022		
		Local	2,718,756.510	100.000000	2,718,756.51	99.431810	2,703,308.81	-15,447.70	0.77
Original Face:		Base	3,000,000.000	100.000000	2,718,756.51	99.431810	2,703,308.81	-15,447.70	0.77
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.249362	5,062,468.11	103.388070	5,169,403.50	106,935.39	1.47
Original Face:		Base	5,000,000.000	101.249362	5,062,468.11	103.388070	5,169,403.50	106,935.39	1.47
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	100.764215	2,015,284.30	101.886400	2,037,728.00	22,443.70	0.58
Original Face:		Base	2,000,000.000	100.764215	2,015,284.30	101.886400	2,037,728.00	22,443.70	0.58
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	2,018,753.150	100.869483	2,036,305.86	99.657280	2,011,834.48	-24,471.38	0.57
Original Face:		Base	5,000,000.000	100.869483	2,036,305.86	99.657280	2,011,834.48	-24,471.38	0.57
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	103.606116	5,180,305.81	106.040650	5,302,032.50	121,726.69	1.51
Original Face:		Base	5,000,000.000	103.606116	5,180,305.81	106.040650	5,302,032.50	121,726.69	1.51
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.470875	3,134,126.26	109.499700	3,284,991.00	150,864.74	0.94
Original Face:		Base	3,000,000.000	104.470875	3,134,126.26	109.499700	3,284,991.00	150,864.74	0.94

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3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.658755	5,657,309.65	101.916240	5,671,638.69	14,329.04	1.62
Original Face:		Base	5,565,000.000	101.658755	5,657,309.65	101.916240	5,671,638.69	14,329.04	1.62
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.554824	4,788,573.78	106.897290	4,803,964.21	15,390.43	1.37
Original Face:		Base	4,494,000.000	106.554824	4,788,573.78	106.897290	4,803,964.21	15,390.43	1.37
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	625,864.560	100.308426	627,794.89	102.328000	640,434.69	12,639.80	0.18
Original Face:		Base	2,000,000.000	100.308426	627,794.89	102.328000	640,434.69	12,639.80	0.18
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	2,006,440.200	100.427682	2,015,021.38	99.913250	2,004,699.61	-10,321.77	0.57
Original Face:		Base	5,000,000.000	100.427682	2,015,021.38	99.913250	2,004,699.61	-10,321.77	0.57
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.663373	862,383.52	99.417400	843,331.53	-19,051.99	0.24
Original Face:		Base	10,630,000.000	101.663373	862,383.52	99.417400	843,331.53	-19,051.99	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	6,117,660.170	100.432620	6,144,126.39	99.432580	6,082,947.34	-61,179.05	1.73
Original Face:		Base	14,878,168.000	100.432620	6,144,126.39	99.432580	6,082,947.34	-61,179.05	1.73
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.977314	4,948,865.71	105.274470	5,263,723.50	314,857.79	1.50
Original Face:		Base	5,000,000.000	98.977314	4,948,865.71	105.274470	5,263,723.50	314,857.79	1.50
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,867,662.150	99.571747	2,855,381.31	100.965960	2,895,362.62	39,981.31	0.83
Original Face:		Base	5,000,000.000	99.571747	2,855,381.31	100.965960	2,895,362.62	39,981.31	0.83
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	4,855,095.850	101.429809	4,924,514.43	102.681140	4,985,267.77	60,753.34	1.42
Original Face:		Base	5,000,000.000	101.429809	4,924,514.43	102.681140	4,985,267.77	60,753.34	1.42
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	4,855,095.850	103.457520	5,022,961.76	103.339010	5,017,207.99	-5,753.77	1.43
Original Face:		Base	5,000,000.000	103.457520	5,022,961.76	103.339010	5,017,207.99	-5,753.77	1.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,235,530.700	104.165616	3,370,310.48	106.292968	3,439,141.61	68,831.13	0.98
Original Face:		Base	5,000,000.000	104.165616	3,370,310.48	106.292968	3,439,141.61	68,831.13	0.98
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,733,070.240	101.351424	1,756,491.36	102.813112	1,781,823.45	25,332.09	0.51
Original Face:		Base	1,800,000.000	101.351424	1,756,491.36	102.813112	1,781,823.45	25,332.09	0.51
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	457,938.700	106.553071	487,947.75	109.209330	500,111.79	12,164.04	0.14
Original Face:		Base	10,000,000.000	106.553071	487,947.75	109.209330	500,111.79	12,164.04	0.14
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.197624	6,491,857.42	109.772750	6,586,365.00	94,507.58	1.88
Original Face:		Base	6,000,000.000	108.197624	6,491,857.42	109.772750	6,586,365.00	94,507.58	1.88
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,319,350.160	106.673167	4,607,587.62	104.005950	4,492,381.17	-115,206.45	1.28
Original Face:		Base	5,568,000.000	106.673167	4,607,587.62	104.005950	4,492,381.17	-115,206.45	1.28
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	530,077.750	105.960288	561,671.91	107.441010	569,520.89	7,848.98	0.16
Original Face:		Base	5,000,000.000	105.960288	561,671.91	107.441010	569,520.89	7,848.98	0.16
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.95765	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.057490	3,001,724.70	1,724.70	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.057490	3,001,724.70	1,724.70	0.86
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.82933	30 May 2017		
		Local	5,000,000.000	99.969771	4,998,488.56	100.209200	5,010,460.00	11,971.44	1.43
		Base		99.969771	4,998,488.56	100.209200	5,010,460.00	11,971.44	1.43
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.6525	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.652900	4,026,116.00	26,116.00	1.15
		Base		100.000000	4,000,000.00	100.652900	4,026,116.00	26,116.00	1.15
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.725974	5,186,298.70	103.977610	5,198,880.50	12,581.80	1.48
Original Face:		Base	5,000,000.000	103.725974	5,186,298.70	103.977610	5,198,880.50	12,581.80	1.48

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	107.094120	3,212,823.59	112.063800	3,361,914.00	149,090.41	0.96
		Base		107.094120	3,212,823.59	112.063800	3,361,914.00	149,090.41	0.96
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	2,161,988.720	99.998514	2,161,956.59	99.977480	2,161,501.84	-454.75	0.62
Original Face:		Base	5,000,000.000	99.998514	2,161,956.59	99.977480	2,161,501.84	-454.75	0.62
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.961796	1,999,235.92	100.229200	2,004,584.00	5,348.08	0.57
		Base		99.961796	1,999,235.92	100.229200	2,004,584.00	5,348.08	0.57
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.476300	3,014,289.00	14,289.00	0.86
		Base		100.000000	3,000,000.00	100.476300	3,014,289.00	14,289.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.858441	4,992,922.03	100.518700	5,025,935.00	33,012.97	1.43
		Base		99.858441	4,992,922.03	100.518700	5,025,935.00	33,012.97	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	7,000,000.000	98.989810	6,929,286.70	99.961600	6,997,312.00	68,025.30	2.00
		Base		98.989810	6,929,286.70	99.961600	6,997,312.00	68,025.30	2.00
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.957669	4,997,883.46	100.292600	5,014,630.00	16,746.54	1.43
		Base		99.957669	4,997,883.46	100.292600	5,014,630.00	16,746.54	1.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.978020	4,998,901.00	100.219000	5,010,950.00	12,049.00	1.43
		Base		99.978020	4,998,901.00	100.219000	5,010,950.00	12,049.00	1.43
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	105.166457	1,719,471.57	106.727900	1,745,001.17	25,529.60	0.50
		Base		105.166457	1,719,471.57	106.727900	1,745,001.17	25,529.60	0.50
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.904268	2,997,128.05	104.992900	3,149,787.00	152,658.95	0.90
		Base		99.904268	2,997,128.05	104.992900	3,149,787.00	152,658.95	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.881412	4,994,070.59	100.179300	5,008,965.00	14,894.41	1.43
		Base		99.881412	4,994,070.59	100.179300	5,008,965.00	14,894.41	1.43
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.616010	2,988,480.30	103.593600	3,107,808.00	119,327.70	0.89
		Base		99.616010	2,988,480.30	103.593600	3,107,808.00	119,327.70	0.89
78008SVU7	ROYAL BANK OF CANADA SR UNSECURED 05/20 VAR					1.1876	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	98.160600	2,944,818.00	-55,182.00	0.84
		Base		100.000000	3,000,000.00	98.160600	2,944,818.00	-55,182.00	0.84
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR					2.0	19 Apr 2024		
		Local	2,000,000.000	100.000000	2,000,000.00	97.555600	1,951,112.00	-48,888.00	0.56
		Base		100.000000	2,000,000.00	97.555600	1,951,112.00	-48,888.00	0.56
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.80439	25 Sep 2019		
		Local	399,174.920	100.000000	399,174.92	99.943280	398,948.51	-226.41	0.11
Original Face:		Base	2,000,000.000	100.000000	399,174.92	99.943280	398,948.51	-226.41	0.11
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.955872	2,998,676.16	100.239900	3,007,197.00	8,520.84	0.86
		Base		99.955872	2,998,676.16	100.239900	3,007,197.00	8,520.84	0.86
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					1.257	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.963300	4,998,165.00	-1,835.00	1.43
		Base		100.000000	5,000,000.00	99.963300	4,998,165.00	-1,835.00	1.43
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.980603	4,499,127.13	101.339870	4,560,294.15	61,167.02	1.30
Original Face:		Base	4,500,000.000	99.980603	4,499,127.13	101.339870	4,560,294.15	61,167.02	1.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	1,309,134.670	99.997533	1,309,102.37	99.900830	1,307,836.40	-1,265.97	0.37
Original Face:		Base	4,000,000.000	99.997533	1,309,102.37	99.900830	1,307,836.40	-1,265.97	0.37
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.987347	4,999,367.36	100.264700	5,013,235.00	13,867.64	1.43
		Base		99.987347	4,999,367.36	100.264700	5,013,235.00	13,867.64	1.43

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Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.0065	30 Oct 2017		
		Local	4,000,000.000	99.935168	3,997,406.73	99.376900	3,975,076.00	-22,330.73	1.13
		Base		99.935168	3,997,406.73	99.376900	3,975,076.00	-22,330.73	1.13
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,000,000.000	98.716033	1,974,320.65	99.134900	1,982,698.00	8,377.35	0.57
		Base		98.716033	1,974,320.65	99.134900	1,982,698.00	8,377.35	0.57
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	102.322745	3,069,682.35	107.566100	3,226,983.00	157,300.65	0.92
		Base		102.322745	3,069,682.35	107.566100	3,226,983.00	157,300.65	0.92
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					1.0501	15 Oct 2016		
		Local	5,000,000.000	99.809687	4,990,484.34	99.809687	4,990,484.34	0.00	1.42
		Base		99.809687	4,990,484.34	99.809687	4,990,484.34	0.00	1.42
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.3445	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.406600	5,020,330.00	20,330.00	1.43
		Base		100.000000	5,000,000.00	100.406600	5,020,330.00	20,330.00	1.43
US DOLLAR Total									
		Local	286,669,812.760		290,538,096.89		292,742,508.31	2,204,411.42	83.49
	Original Face:	Base	221,435,168.000		290,538,096.89		292,742,508.31	2,204,411.42	83.49
FIXED INCOME Total									
		Base	286,669,812.760		290,538,096.89		292,742,508.31	2,204,411.42	83.49
	Original Face:		221,435,168.000						

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Books Closed

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		344,653,561.930	Base	348,427,274.95		350,633,126.90	2,205,851.95	100.00
Original Face:		221,435,168.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	512,138.360	1.000000	512,138.36	1.000000	512,138.36	0.00	0.05
		Base		1.000000	512,138.36	1.000000	512,138.36	0.00	0.05
US DOLLAR Total									
		Local	512,138.360		512,138.36		512,138.36	0.00	0.05
		Base			512,138.36		512,138.36	0.00	0.05
CASH Total									
		Base	512,138.360		512,138.36		512,138.36	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2K39	ANGLESEA FDG PLC & ANG					0.67	03 Oct 2016		
		Local	25,000,000.000	99.940444	24,985,111.11	99.940444	24,985,111.11	0.00	2.51
		Base		99.940444	24,985,111.11	99.940444	24,985,111.11	0.00	2.51
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	10,000,000.000	99.478000	9,947,800.00	99.405500	9,940,550.00	-7,250.00	1.00
		Base		99.478000	9,947,800.00	99.405500	9,940,550.00	-7,250.00	1.00
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	98.924028	19,784,805.56	98.802028	19,760,405.60	-24,399.96	1.98
		Base		98.924028	19,784,805.56	98.802028	19,760,405.60	-24,399.96	1.98
2284K0MF9	CROWN POINT CAP CO.					1.02	15 Dec 2016		
		Local	15,000,000.000	99.702500	14,955,375.00	99.718542	14,957,781.30	2,406.30	1.50
		Base		99.702500	14,955,375.00	99.718542	14,957,781.30	2,406.30	1.50
4497W0PD4	ING (US) FUNDING LLC					0.01	13 Feb 2017		
		Local	25,000,000.000	99.486667	24,871,666.67	99.464208	24,866,052.00	-5,614.67	2.49
		Base		99.486667	24,871,666.67	99.464208	24,866,052.00	-5,614.67	2.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4497W0PD4	ING (US) FUNDING LLC					1.12	13 Feb 2017		
		25,000,000.000	Local	99.486667	24,871,666.67	99.464208	24,866,052.00	-5,614.67	2.49
			Base	99.486667	24,871,666.67	99.464208	24,866,052.00	-5,614.67	2.49
45779PJ90	INSTITUTIONAL SECURED					0.71	09 Sep 2016		
		10,000,000.000	Local	99.984222	9,998,422.22	99.984222	9,998,422.22	0.00	1.00
			Base	99.984222	9,998,422.22	99.984222	9,998,422.22	0.00	1.00
48803MBR9	KELLS FDG LLC					0.83	04 Nov 2016		
		30,000,000.000	Local	99.863111	29,958,933.33	99.863111	29,958,933.33	0.00	3.00
			Base	99.863111	29,958,933.33	99.863111	29,958,933.33	0.00	3.00
56274LLJ1	MANHATTAN ASSET FDG.					0.98	18 Nov 2016		
		25,000,000.000	Local	99.787667	24,946,916.67	99.787667	24,946,916.67	0.00	2.50
			Base	99.787667	24,946,916.67	99.787667	24,946,916.67	0.00	2.50
60689DZN6	MIZUHO BANK LTD					0.9	21 Oct 2016		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.00
60689DZX4	MIZUHO BANK LTD					0.9	24 Oct 2016		
		20,000,000.000	Local	99.999996	19,999,999.29	99.999996	19,999,999.29	0.00	2.01
			Base	99.999996	19,999,999.29	99.999996	19,999,999.29	0.00	2.01
62455AK30	MOUNTCLIFF					0.75	03 Oct 2016		
		20,000,000.000	Local	99.933333	19,986,666.66	99.933333	19,986,666.66	0.00	2.00
			Base	99.933333	19,986,666.66	99.933333	19,986,666.66	0.00	2.00
78009NHT6	ROYAL BK OF CANADA					1.167	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.05	99.910000	9,933,086.17	-8,947.88	1.00
			Base	100.000001	9,942,034.05	99.910000	9,933,086.17	-8,947.88	1.00
82124LJ11	SHEFFIELD RECEIVABLE					0.82	01 Sep 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.01
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.01
82124LJL7	SHEFFIELD RECEIVABLE					0.85	20 Sep 2016		
		10,000,000.000	Local	99.955139	9,995,513.89	99.955139	9,995,513.89	0.00	1.00
			Base	99.955139	9,995,513.89	99.955139	9,995,513.89	0.00	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
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		20,000,000.000	Local	99.361389	19,872,277.78	99.460878	19,892,175.60	19,897.82	2.00
			Base	99.361389	19,872,277.78	99.460878	19,892,175.60	19,897.82	2.00
912796HE2	TREASURY BILL 09/16 0.00000					0.328	15 Sep 2016		
		10,000,000.000	Local	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	1.00
			Base	99.987244	9,998,724.44	99.987244	9,998,724.44	0.00	1.00
926NKW009	AMHERST PIERPONT 04/15 VAR					0.4	01 Sep 2016		
		18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	1.81
			Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	1.81
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		25,000,000.000	Local	99.259222	24,814,805.56	99.196289	24,799,072.25	-15,733.31	2.49
			Base	99.259222	24,814,805.56	99.196289	24,799,072.25	-15,733.31	2.49
96327RJ13	WHEELS INC					0.65	01 Sep 2016		
		15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.50
			Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.50
98137RJV3	WORKING CAP. MAN. CO					0.58	29 Sep 2016		
		5,000,000.000	Local	99.954889	4,997,744.44	99.954889	4,997,744.44	0.00	0.50
			Base	99.954889	4,997,744.44	99.954889	4,997,744.44	0.00	0.50
US DOLLAR Total									
		367,942,034.000	Local		366,928,463.34		366,883,206.97	-45,256.37	36.80
			Base		366,928,463.34		366,883,206.97	-45,256.37	36.80
CASH EQUIVALENT Total									
		367,942,034.000	Base		366,928,463.34		366,883,206.97	-45,256.37	36.80
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		4,000,000.000	Local	102.111129	4,084,445.14	103.128400	4,125,136.00	40,690.86	0.41
			Base	102.111129	4,084,445.14	103.128400	4,125,136.00	40,690.86	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.943044	4,997,152.20	101.756500	5,087,825.00	90,672.80	0.51
		Base		99.943044	4,997,152.20	101.756500	5,087,825.00	90,672.80	0.51
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	15,924,079.570	99.999136	15,923,942.04	100.009650	15,925,616.24	1,674.20	1.60
	Original Face:	Base	19,000,000.000	99.999136	15,923,942.04	100.009650	15,925,616.24	1,674.20	1.60
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.978700	2,999,361.01	101.902500	3,057,075.00	57,713.99	0.31
		Base		99.978700	2,999,361.01	101.902500	3,057,075.00	57,713.99	0.31
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999996	2,161,311.91	100.747200	2,177,461.32	16,149.41	0.22
		Base		99.999996	2,161,311.91	100.747200	2,177,461.32	16,149.41	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	105.198081	3,001,229.72	105.268400	3,003,235.87	2,006.15	0.30
		Base		105.198081	3,001,229.72	105.268400	3,003,235.87	2,006.15	0.30
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.11711	23 May 2017		
		Local	8,336,180.000	99.750459	8,315,377.85	99.978600	8,334,396.06	19,018.21	0.84
		Base		99.750459	8,315,377.85	99.978600	8,334,396.06	19,018.21	0.84
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	1,813,391.580	99.996255	1,813,323.66	99.923120	1,811,997.44	-1,326.22	0.18
	Original Face:	Base	5,000,000.000	99.996255	1,813,323.66	99.923120	1,811,997.44	-1,326.22	0.18
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.980758	3,457,433.59	100.441700	3,473,373.42	15,939.83	0.35
		Base		99.980758	3,457,433.59	100.441700	3,473,373.42	15,939.83	0.35
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	4,895,262.230	99.998172	4,895,172.75	99.935710	4,892,115.07	-3,057.68	0.49
	Original Face:	Base	6,051,673.000	99.998172	4,895,172.75	99.935710	4,892,115.07	-3,057.68	0.49
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		Local	12,636,995.920	100.000000	12,636,995.92	100.000200	12,637,021.19	25.27	1.27
	Original Face:	Base	15,000,000.000	100.000000	12,636,995.92	100.000200	12,637,021.19	25.27	1.27

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161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.983571	4,999,178.53	99.875100	4,993,755.00	-5,423.53	0.50
	Original Face:	Base	5,000,000.000	99.983571	4,999,178.53	99.875100	4,993,755.00	-5,423.53	0.50
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.987	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.078900	5,003,945.00	3,945.00	0.50
		Base		100.000000	5,000,000.00	100.078900	5,003,945.00	3,945.00	0.50
17120CAA0	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A1 144A					0.68	17 Apr 2017		
		Local	2,407,440.610	100.000000	2,407,440.61	99.999990	2,407,440.37	-0.24	0.24
	Original Face:	Base	7,000,000.000	100.000000	2,407,440.61	99.999990	2,407,440.37	-0.24	0.24
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					1.19325	16 Nov 2017		
		Local	8,645,247.000	100.000000	8,645,247.04	100.000000	8,645,247.00	-0.04	0.87
		Base		100.000000	8,645,247.04	100.000000	8,645,247.00	-0.04	0.87
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.996937	5,619,238.87	100.272400	5,634,718.28	15,479.41	0.57
		Base		99.996937	5,619,238.87	100.272400	5,634,718.28	15,479.41	0.57
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.987821	9,998,782.12	100.103000	10,010,300.00	11,517.88	1.00
		Base		99.987821	9,998,782.12	100.103000	10,010,300.00	11,517.88	1.00
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	8,575,972.130	100.000000	8,575,972.13	100.000500	8,576,015.01	42.88	0.86
	Original Face:	Base	10,000,000.000	100.000000	8,575,972.13	100.000500	8,576,015.01	42.88	0.86
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.87765	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.180290	3,464,333.45	6,234.61	0.35
	Original Face:	Base	3,458,099.000	100.000000	3,458,098.84	100.180290	3,464,333.45	6,234.61	0.35
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.912488	3,455,072.75	100.114000	3,462,041.23	6,968.48	0.35
		Base		99.912488	3,455,072.75	100.114000	3,462,041.23	6,968.48	0.35
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.894976	4,994,748.81	101.268400	5,063,420.00	68,671.19	0.51
		Base		99.894976	4,994,748.81	101.268400	5,063,420.00	68,671.19	0.51

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29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	10,000,000.000	99.987441	9,998,744.10	100.033030	10,003,303.00	4,558.90	1.00
	Original Face:	Base	10,000,000.000	99.987441	9,998,744.10	100.033030	10,003,303.00	4,558.90	1.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	958,284.330	102.142495	978,815.52	105.276210	1,008,845.42	30,029.90	0.10
	Original Face:	Base	2,096,032.000	102.142495	978,815.52	105.276210	1,008,845.42	30,029.90	0.10
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.807053	9,980,705.26	99.509200	9,950,920.00	-29,785.26	1.00
		Base		99.807053	9,980,705.26	99.509200	9,950,920.00	-29,785.26	1.00
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,334,789.310	105.469519	5,626,576.62	106.600293	5,686,901.04	60,324.42	0.57
	Original Face:	Base	8,645,247.000	105.469519	5,626,576.62	106.600293	5,686,901.04	60,324.42	0.57
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,242,167.500	105.355904	2,362,255.85	105.681314	2,369,552.08	7,296.23	0.24
	Original Face:	Base	4,322,624.000	105.355904	2,362,255.85	105.681314	2,369,552.08	7,296.23	0.24
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.936200	8,639,731.33	-5,515.77	0.87
		Base		100.000001	8,645,247.10	99.936200	8,639,731.33	-5,515.77	0.87
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000000	6,483,935.01	100.000500	6,483,967.42	32.41	0.65
		Base		100.000000	6,483,935.01	100.000500	6,483,967.42	32.41	0.65
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.962603	12,495,325.41	99.957100	12,494,637.50	-687.91	1.25
		Base		99.962603	12,495,325.41	99.957100	12,494,637.50	-687.91	1.25
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.044000	10,004,400.00	4,400.00	1.00
		Base		100.000000	10,000,000.00	100.044000	10,004,400.00	4,400.00	1.00
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	93.765900	4,688,294.98	95.817300	4,790,865.00	102,570.02	0.48
		Base		93.765900	4,688,294.98	95.817300	4,790,865.00	102,570.02	0.48

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3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	99.573700	10,760,490.64	-46,068.25	1.08
		Base		99.999999	10,806,558.89	99.573700	10,760,490.64	-46,068.25	1.08
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.762900	17,249,498.24	-40,995.76	1.73
		Base		100.000000	17,290,494.00	99.762900	17,249,498.24	-40,995.76	1.73
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	601,636.040	103.300999	621,496.04	102.249190	615,167.98	-6,328.06	0.06
Original Face:		Base	2,161,312.000	103.300999	621,496.04	102.249190	615,167.98	-6,328.06	0.06
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,453,681.590	100.154642	1,455,929.59	101.509920	1,475,631.02	19,701.43	0.15
Original Face:		Base	4,322,624.000	100.154642	1,455,929.59	101.509920	1,475,631.02	19,701.43	0.15
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,428,067.520	101.737812	2,470,262.77	100.369960	2,437,050.40	-33,212.37	0.24
Original Face:		Base	4,322,624.000	101.737812	2,470,262.77	100.369960	2,437,050.40	-33,212.37	0.24
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	4,956,300.360	101.839381	5,047,465.63	101.063180	5,008,994.75	-38,470.88	0.50
Original Face:		Base	8,584,720.000	101.839381	5,047,465.63	101.063180	5,008,994.75	-38,470.88	0.50
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,592,477.840	100.933020	2,616,666.17	101.589640	2,633,688.90	17,022.73	0.26
Original Face:		Base	5,571,429.000	100.933020	2,616,666.17	101.589640	2,633,688.90	17,022.73	0.26
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,920,744.570	101.666355	1,952,750.99	99.878530	1,918,411.44	-34,339.55	0.19
Original Face:		Base	4,322,624.000	101.666355	1,952,750.99	99.878530	1,918,411.44	-34,339.55	0.19
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,504,668.560	100.936899	3,537,503.78	98.346940	3,446,734.29	-90,769.49	0.35
Original Face:		Base	5,111,816.000	100.936899	3,537,503.78	98.346940	3,446,734.29	-90,769.49	0.35
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,567,810.220	99.631713	2,558,353.31	98.061200	2,518,025.52	-40,327.79	0.25
Original Face:		Base	4,322,624.000	99.631713	2,558,353.31	98.061200	2,518,025.52	-40,327.79	0.25

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3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,520,042.910	101.769019	3,582,313.13	100.779950	3,547,497.48	-34,815.65	0.36
	Original Face:	Base	5,326,337.000	101.769019	3,582,313.13	100.779950	3,547,497.48	-34,815.65	0.36
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,567,810.220	100.356406	2,576,962.05	98.470280	2,528,529.91	-48,432.14	0.25
	Original Face:	Base	4,322,624.000	100.356406	2,576,962.05	98.470280	2,528,529.91	-48,432.14	0.25
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,888,649.430	100.797981	4,927,659.94	97.857630	4,783,916.47	-143,743.47	0.48
	Original Face:	Base	8,645,247.000	100.797981	4,927,659.94	97.857630	4,783,916.47	-143,743.47	0.48
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,757,396.790	100.476347	2,770,531.58	100.112060	2,760,486.73	-10,044.85	0.28
	Original Face:	Base	4,322,624.000	100.476347	2,770,531.58	100.112060	2,760,486.73	-10,044.85	0.28
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,453,573.570	101.890371	3,518,858.93	99.551850	3,438,096.38	-80,762.55	0.34
	Original Face:	Base	6,483,935.000	101.890371	3,518,858.93	99.551850	3,438,096.38	-80,762.55	0.34
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,489,133.360	99.828597	2,484,866.92	98.977600	2,463,684.46	-21,182.46	0.25
	Original Face:	Base	4,322,624.000	99.828597	2,484,866.92	98.977600	2,463,684.46	-21,182.46	0.25
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	648,858.390	97.933703	635,451.05	100.229690	650,348.75	14,897.70	0.07
	Original Face:	Base	2,161,312.000	97.933703	635,451.05	100.229690	650,348.75	14,897.70	0.07
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,578,529.130	100.155754	1,580,987.76	100.630660	1,588,484.28	7,496.52	0.16
	Original Face:	Base	4,527,840.000	100.155754	1,580,987.76	100.630660	1,588,484.28	7,496.52	0.16
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	530,179.470	101.995079	540,756.97	102.440640	543,119.24	2,362.27	0.05
	Original Face:	Base	4,322,624.000	101.995079	540,756.97	102.440640	543,119.24	2,362.27	0.05
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,034,059.330	101.615916	2,066,928.01	102.213710	2,079,087.50	12,159.49	0.21
	Original Face:	Base	8,645,247.000	101.615916	2,066,928.01	102.213710	2,079,087.50	12,159.49	0.21

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3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	996,912.550	99.298650	989,920.70	101.952910	1,016,381.35	26,460.65	0.10
Original Face:		Base	2,161,312.000	99.298650	989,920.70	101.952910	1,016,381.35	26,460.65	0.10
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,022,841.550	99.973758	1,022,573.14	100.880950	1,031,852.27	9,279.13	0.10
Original Face:		Base	2,161,312.000	99.973758	1,022,573.14	100.880950	1,031,852.27	9,279.13	0.10
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	926,445.040	99.947619	925,959.76	100.548230	931,524.09	5,564.33	0.09
Original Face:		Base	2,472,541.000	99.947619	925,959.76	100.548230	931,524.09	5,564.33	0.09
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,352,688.580	100.308417	1,356,860.50	102.328000	1,384,179.17	27,318.67	0.14
Original Face:		Base	4,322,624.000	100.308417	1,356,860.50	102.328000	1,384,179.17	27,318.67	0.14
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,065,667.410	100.427497	4,083,048.03	101.605640	4,130,947.39	47,899.36	0.41
Original Face:		Base	6,483,935.000	100.427497	4,083,048.03	101.605640	4,130,947.39	47,899.36	0.41
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,515,806.240	100.096652	3,519,204.35	98.888010	3,476,710.83	-42,493.52	0.35
Original Face:		Base	5,619,411.000	100.096652	3,519,204.35	98.888010	3,476,710.83	-42,493.52	0.35
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,086,755.320	101.470717	3,132,152.77	98.573230	3,042,714.42	-89,438.35	0.31
Original Face:		Base	4,322,624.000	101.470717	3,132,152.77	98.573230	3,042,714.42	-89,438.35	0.31
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,823,923.320	100.027727	2,824,706.30	98.670660	2,786,383.78	-38,322.52	0.28
Original Face:		Base	4,322,624.000	100.027727	2,824,706.30	98.670660	2,786,383.78	-38,322.52	0.28
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	7,059,807.640	100.859688	7,120,499.97	99.394720	7,017,076.04	-103,423.93	0.70
Original Face:		Base	10,806,559.000	100.859688	7,120,499.97	99.394720	7,017,076.04	-103,423.93	0.70
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	6,197,912.040	100.546820	6,231,803.49	100.965960	6,257,781.39	25,977.90	0.63
Original Face:		Base	10,806,559.000	100.546820	6,231,803.49	100.965960	6,257,781.39	25,977.90	0.63

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,105,652.540	100.617497	3,124,829.85	101.670110	3,157,520.35	32,690.50	0.32
Original Face:		Base	4,322,624.000	100.617497	3,124,829.85	101.670110	3,157,520.35	32,690.50	0.32
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,518,175.590	99.889003	4,513,160.53	98.320230	4,442,280.63	-70,879.90	0.45
Original Face:		Base	6,483,935.000	99.889003	4,513,160.53	98.320230	4,442,280.63	-70,879.90	0.45
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,302,851.830	103.790380	4,465,946.27	103.424938	4,450,221.84	-15,724.43	0.45
Original Face:		Base	6,483,935.000	103.790380	4,465,946.27	103.424938	4,450,221.84	-15,724.43	0.45
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	11,775.090	99.617498	11,730.05	100.423560	11,824.96	94.91	0.00
Original Face:		Base	6,483,935.000	99.617498	11,730.05	100.423560	11,824.96	94.91	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	984,179.630	101.497386	998,916.60	103.898310	1,022,546.00	23,629.40	0.10
Original Face:		Base	33,932,595.000	101.497386	998,916.60	103.898310	1,022,546.00	23,629.40	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	868,108.260	106.553556	925,000.22	109.209330	948,055.21	23,054.99	0.10
Original Face:		Base	18,956,866.000	106.553556	925,000.22	109.209330	948,055.21	23,054.99	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,173,278.030	99.083112	1,162,520.38	103.098660	1,209,633.93	47,113.55	0.12
Original Face:		Base	4,322,624.000	99.083112	1,162,520.38	103.098660	1,209,633.93	47,113.55	0.12
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	687,397.940	105.960293	728,368.87	107.441010	738,547.29	10,178.42	0.07
Original Face:		Base	6,483,935.000	105.960293	728,368.87	107.441010	738,547.29	10,178.42	0.07
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	1,940,851.330	99.998995	1,940,831.83	99.960540	1,940,085.47	-746.36	0.19
Original Face:		Base	4,322,624.000	99.998995	1,940,831.83	99.960540	1,940,085.47	-746.36	0.19
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	5,164,034.900	99.999948	5,164,032.24	99.963120	5,162,130.40	-1,901.84	0.52
Original Face:		Base	10,000,000.000	99.999948	5,164,032.24	99.963120	5,162,130.40	-1,901.84	0.52

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34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.997047	7,999,763.72	100.159190	8,012,735.20	12,971.48	0.80
Original Face:		Base	8,000,000.000	99.997047	7,999,763.72	100.159190	8,012,735.20	12,971.48	0.80
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.991639	2,999,749.18	100.249140	3,007,474.20	7,725.02	0.30
Original Face:		Base	3,000,000.000	99.991639	2,999,749.18	100.249140	3,007,474.20	7,725.02	0.30
345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.652518	1,993,050.36	100.094800	2,001,896.00	8,845.64	0.20
		Base		99.652518	1,993,050.36	100.094800	2,001,896.00	8,845.64	0.20
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.95765	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.057490	8,650,217.15	4,970.15	0.87
Original Face:		Base	8,645,247.000	100.000000	8,645,247.00	100.057490	8,650,217.15	4,970.15	0.87
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.9515	30 Apr 2018		
		Local	4,322,624.000	100.310756	4,336,056.82	100.899700	4,361,514.65	25,457.83	0.44
		Base		100.310756	4,336,056.82	100.899700	4,361,514.65	25,457.83	0.44
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	11,139.280	100.130350	11,153.80	101.002050	11,250.90	97.10	0.00
Original Face:		Base	1,880,341.000	100.130350	11,153.80	101.002050	11,250.90	97.10	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.721169	7,120,481.86	100.498840	7,034,918.80	-85,563.06	0.71
Original Face:		Base	7,000,000.000	101.721169	7,120,481.86	100.498840	7,034,918.80	-85,563.06	0.71
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,678,100.540	102.452433	4,792,827.84	99.896050	4,673,237.65	-119,590.19	0.47
Original Face:		Base	7,989,505.000	102.452433	4,792,827.84	99.896050	4,673,237.65	-119,590.19	0.47
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	2,000,000.000	100.436978	2,008,739.55	100.770600	2,015,412.00	6,672.45	0.20
		Base		100.436978	2,008,739.55	100.770600	2,015,412.00	6,672.45	0.20
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.990579	3,999,623.14	101.957200	4,078,288.00	78,664.86	0.41
		Base		99.990579	3,999,623.14	101.957200	4,078,288.00	78,664.86	0.41

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437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.789968	6,985,297.74	102.229900	7,156,093.00	170,795.26	0.72
		Base		99.789968	6,985,297.74	102.229900	7,156,093.00	170,795.26	0.72
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	4,323,977.430	99.998535	4,323,914.07	99.977480	4,323,003.67	-910.40	0.43
Original Face:		Base	10,000,000.000	99.998535	4,323,914.07	99.977480	4,323,003.67	-910.40	0.43
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	3,000,000.000	99.997505	2,999,925.14	99.997505	2,999,925.14	0.00	0.30
		Base		99.997505	2,999,925.14	99.997505	2,999,925.14	0.00	0.30
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		Local	1,512,918.000	100.000009	1,512,918.13	100.476300	1,520,124.03	7,205.90	0.15
		Base		100.000009	1,512,918.13	100.476300	1,520,124.03	7,205.90	0.15
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	0.50
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.50
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	99.218000	4,960,900.00	-39,100.00	0.50
		Base		100.000000	5,000,000.00	99.218000	4,960,900.00	-39,100.00	0.50
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.6145	25 Jan 2018		
		Local	3,509,970.000	100.096445	3,513,355.19	100.680000	3,533,837.80	20,482.61	0.35
		Base		100.096445	3,513,355.19	100.680000	3,533,837.80	20,482.61	0.35
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.955851	3,998,234.05	100.047400	4,001,896.00	3,661.95	0.40
		Base		99.955851	3,998,234.05	100.047400	4,001,896.00	3,661.95	0.40
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					2.1171	23 Nov 2016		
		Local	4,322,624.000	99.994326	4,322,378.73	99.994326	4,322,378.73	0.00	0.43
		Base		99.994326	4,322,378.73	99.994326	4,322,378.73	0.00	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.972803	3,025,013.05	100.458300	3,039,703.41	14,690.36	0.30
		Base		99.972803	3,025,013.05	100.458300	3,039,703.41	14,690.36	0.30

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494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		Local	3,000,000.000	99.956712	2,998,701.35	101.807200	3,054,216.00	55,514.65	0.31
		Base		99.956712	2,998,701.35	101.807200	3,054,216.00	55,514.65	0.31
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.945364	7,495,902.32	101.621100	7,621,582.50	125,680.18	0.76
		Base		99.945364	7,495,902.32	101.621100	7,621,582.50	125,680.18	0.76
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.858436	2,158,252.37	100.518700	2,172,522.73	14,270.36	0.22
		Base		99.858436	2,158,252.37	100.518700	2,172,522.73	14,270.36	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.05215	07 Jun 2017		
		Local	8,104,919.000	99.856666	8,093,301.90	99.961600	8,101,806.71	8,504.81	0.81
		Base		99.856666	8,093,301.90	99.961600	8,101,806.71	8,504.81	0.81
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	105.736399	10,573,639.94	106.008500	10,600,850.00	27,210.06	1.06
		Base		105.736399	10,573,639.94	106.008500	10,600,850.00	27,210.06	1.06
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.978020	4,998,901.00	100.219000	5,010,950.00	12,049.00	0.50
		Base		99.978020	4,998,901.00	100.219000	5,010,950.00	12,049.00	0.50
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.985633	1,999,712.65	100.262130	2,005,242.60	5,529.95	0.20
Original Face:		Base	2,000,000.000	99.985633	1,999,712.65	100.262130	2,005,242.60	5,529.95	0.20
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.0191	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.293200	10,029,320.00	29,320.00	1.01
		Base		100.000000	10,000,000.00	100.293200	10,029,320.00	29,320.00	1.01
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.983603	6,482,871.81	100.046700	6,486,963.00	4,091.19	0.65
		Base		99.983603	6,482,871.81	100.046700	6,486,963.00	4,091.19	0.65
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.9525	15 Jun 2018		
		Local	4,322,624.000	99.999995	4,322,623.80	100.346700	4,337,610.54	14,986.74	0.44
		Base		99.999995	4,322,623.80	100.346700	4,337,610.54	14,986.74	0.44

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74153WCB3	PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15					1.15	25 Nov 2016		
		Local	6,640,000.000	100.066413	6,644,409.85	100.066413	6,644,409.85	0.00	0.67
		Base		100.066413	6,644,409.85	100.066413	6,644,409.85	0.00	0.67
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.2565	30 Apr 2018		
		Local	8,645,247.000	99.876428	8,634,563.88	99.439300	8,596,773.10	-37,790.78	0.86
		Base		99.876428	8,634,563.88	99.439300	8,596,773.10	-37,790.78	0.86
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					1.12439	25 Nov 2027		
		Local	1,039,728.930	99.867809	1,038,354.50	99.627290	1,035,853.76	-2,500.74	0.10
Original Face:		Base	3,025,836.000	99.867809	1,038,354.50	99.627290	1,035,853.76	-2,500.74	0.10
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.90765	15 Aug 2025		
		Local	184,708.850	100.000000	184,708.85	100.206160	185,089.65	380.80	0.02
Original Face:		Base	1,729,049.000	100.000000	184,708.85	100.206160	185,089.65	380.80	0.02
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.22439	25 Jan 2029		
		Local	1,163,714.060	100.000001	1,163,714.07	96.964020	1,128,383.93	-35,330.14	0.11
Original Face:		Base	2,161,312.000	100.000001	1,163,714.07	96.964020	1,128,383.93	-35,330.14	0.11
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.80439	25 Sep 2019		
		Local	431,370.770	100.000002	431,370.78	99.943280	431,126.10	-244.68	0.04
Original Face:		Base	2,161,312.000	100.000002	431,370.78	99.943280	431,126.10	-244.68	0.04
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.77439	25 Sep 2019		
		Local	2,987,596.050	100.000000	2,987,596.05	99.285660	2,966,254.46	-21,341.59	0.30
Original Face:		Base	7,348,460.000	100.000000	2,987,596.05	99.285660	2,966,254.46	-21,341.59	0.30
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.873330	6,991,133.08	103.106000	7,217,420.00	226,286.92	0.72
		Base		99.873330	6,991,133.08	103.106000	7,217,420.00	226,286.92	0.72
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	2,000,000.000	99.987070	1,999,741.40	99.987070	1,999,741.40	0.00	0.20
		Base		99.987070	1,999,741.40	99.987070	1,999,741.40	0.00	0.20
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.248788	6,947,415.15	101.470800	7,102,956.00	155,540.85	0.71
		Base		99.248788	6,947,415.15	101.470800	7,102,956.00	155,540.85	0.71

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89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	2,975,352.800	99.998147	2,975,297.67	99.922470	2,973,046.01	-2,251.66	0.30
Original Face:		Base	6,000,000.000	99.998147	2,975,297.67	99.922470	2,973,046.01	-2,251.66	0.30
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.996036	3,457,961.92	99.996036	3,457,961.92	0.00	0.35
		Base		99.996036	3,457,961.92	99.996036	3,457,961.92	0.00	0.35
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.987343	2,161,038.45	100.264700	2,167,032.99	5,994.54	0.22
		Base		99.987343	2,161,038.45	100.264700	2,167,032.99	5,994.54	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.0065	30 Oct 2017		
		Local	2,161,312.000	99.870333	2,158,509.49	99.376900	2,147,844.86	-10,664.63	0.22
		Base		99.870333	2,158,509.49	99.376900	2,147,844.86	-10,664.63	0.22
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.0065	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.04	99.871800	8,634,163.79	-11,083.25	0.87
		Base		100.000000	8,645,247.04	99.871800	8,634,163.79	-11,083.25	0.87
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	99.134900	4,956,745.00	-43,255.00	0.50
		Base		100.000000	5,000,000.00	99.134900	4,956,745.00	-43,255.00	0.50
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,500,000.000	99.992545	5,499,589.98	100.085580	5,504,706.90	5,116.92	0.55
Original Face:		Base	5,500,000.000	99.992545	5,499,589.98	100.085580	5,504,706.90	5,116.92	0.55
912796HQ5	TREASURY BILL 11/16 0.00000						10 Nov 2016		
		Local	20,000,000.000	99.908611	19,981,722.23	99.908611	19,981,722.23	0.00	2.00
		Base		99.908611	19,981,722.23	99.908611	19,981,722.23	0.00	2.00
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.027609	10,002,760.85	101.949200	10,194,920.00	192,159.15	1.02
		Base		100.027609	10,002,760.85	101.949200	10,194,920.00	192,159.15	1.02
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	101.001440	5,050,072.01	101.114900	5,055,745.00	5,672.99	0.51
		Base		101.001440	5,050,072.01	101.114900	5,055,745.00	5,672.99	0.51

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.891220	9,989,121.95	100.085900	10,008,590.00	19,468.05	1.00
		Base		99.891220	9,989,121.95	100.085900	10,008,590.00	19,468.05	1.00
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.950287	4,997,514.33	99.972700	4,998,635.00	1,120.67	0.50
		Base		99.950287	4,997,514.33	99.972700	4,998,635.00	1,120.67	0.50
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.585344	2,152,349.99	99.746100	2,155,824.43	3,474.44	0.22
		Base		99.585344	2,152,349.99	99.746100	2,155,824.43	3,474.44	0.22
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.546250	19,909,249.93	101.644500	20,328,900.00	419,650.07	2.04
		Base		99.546250	19,909,249.93	101.644500	20,328,900.00	419,650.07	2.04
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.983600	4,249,303.01	100.048190	4,252,048.08	2,745.07	0.43
Original Face:		Base	4,250,000.000	99.983600	4,249,303.01	100.048190	4,252,048.08	2,745.07	0.43
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,002,253.490	99.999371	6,002,215.72	99.870430	5,994,476.37	-7,739.35	0.60
Original Face:		Base	6,483,935.000	99.999371	6,002,215.72	99.870430	5,994,476.37	-7,739.35	0.60
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	105.679911	4,568,145.18	106.211500	4,591,123.79	22,978.61	0.46
		Base		105.679911	4,568,145.18	106.211500	4,591,123.79	22,978.61	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.3445	23 Apr 2018		
		Local	4,322,624.000	99.999995	4,322,623.80	100.406600	4,340,199.79	17,575.99	0.44
		Base		99.999995	4,322,623.80	100.406600	4,340,199.79	17,575.99	0.44
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.117	14 May 2018		
		Local	3,458,099.000	99.999998	3,458,098.93	99.912800	3,455,083.54	-3,015.39	0.35
		Base		99.999998	3,458,098.93	99.912800	3,455,083.54	-3,015.39	0.35
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		Local	3,202,597.920	100.000000	3,202,597.92	100.000150	3,202,602.72	4.80	0.32
Original Face:		Base	4,000,000.000	100.000000	3,202,597.92	100.000150	3,202,602.72	4.80	0.32

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

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		626,441,106.270	Local		628,502,353.22		629,660,183.01	1,157,829.79	63.15
	Original Face:	433,821,433.000	Base		628,502,353.22		629,660,183.01	1,157,829.79	63.15
FIXED INCOME Total									
		626,441,106.270	Base		628,502,353.22		629,660,183.01	1,157,829.79	63.15
	Original Face:	433,821,433.000							

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

Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		994,895,278.630	Base		995,942,954.92		997,055,528.34	1,112,573.42	100.00
Original Face:		433,821,433.000							

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

Books Closed

Prepared by State Street

Base Currency: 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	2,044.430	1.000000	2,044.43	1.000000	2,044.43	0.00	0.00
		Base		1.000000	2,044.43	1.000000	2,044.43	0.00	0.00
US DOLLAR Total									
		Local	2,044.430		2,044.43		2,044.43	0.00	0.00
		Base			2,044.43		2,044.43	0.00	0.00
CASH Total									
		Base	2,044.430		2,044.43		2,044.43	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2JW7	ANGLESEA FDG PLC & ANG					0.6	30 Sep 2016		
		Local	10,000,000.000	99.951667	9,995,166.67	99.951667	9,995,166.67	0.00	15.99
		Base		99.951667	9,995,166.67	99.951667	9,995,166.67	0.00	15.99
48803T2G8	KELLS FDG LLC					0.75	31 Oct 2016		
		Local	10,000,000.000	99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	15.98
		Base		99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	15.98
62455AKX4	MOUNTCLIFF					0.97	31 Oct 2016		
		Local	5,000,000.000	99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	7.99
		Base		99.838333	4,991,916.67	99.838333	4,991,916.67	0.00	7.99
82124LLW0	SHEFFIELD RECEIVABLE					1.0	30 Nov 2016		
		Local	15,000,000.000	99.750000	14,962,500.00	99.750000	14,962,500.00	0.00	23.94
		Base		99.750000	14,962,500.00	99.750000	14,962,500.00	0.00	23.94
85749P9B9	STATE STR INSTL LIQUID RESVS					0.4233522	31 Dec 2099		
		Local	36,115.680	100.000000	36,115.68	100.000000	36,115.68	0.00	0.06
		Base		100.000000	36,115.68	100.000000	36,115.68	0.00	0.06

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		40,036,115.680	Local		39,973,199.02		39,973,199.02	0.00	63.96
			Base		39,973,199.02		39,973,199.02	0.00	63.96
CASH EQUIVALENT Total									
		40,036,115.680	Base		39,973,199.02		39,973,199.02	0.00	63.96
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		22,522,675.590	Local	1.000000	22,522,675.59	1.000000	22,522,675.59	0.00	36.04
			Base	1.000000	22,522,675.59	1.000000	22,522,675.59	0.00	36.04
US DOLLAR Total									
		22,522,675.590	Local		22,522,675.59		22,522,675.59	0.00	36.04
			Base		22,522,675.59		22,522,675.59	0.00	36.04
EQUITY Total									
		22,522,675.590	Base		22,522,675.59		22,522,675.59	0.00	36.04

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

Holdings

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

As of: *August 31, 2016* *View Date:* *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		62,560,835.700	Base	62,497,919.04		62,497,919.04	0.00	100.00

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,279.850	Local	-1,279.85	-1,279.85	0.00	0.00		0.00
		Base	-1,279.85	-1,279.85	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,920,309.460	Local	3,920,309.46	3,920,309.46	0.49	0.00		0.00
		Base	3,920,309.46	3,920,309.46	0.49	0.00	0.00	0.00
EQUITY								
	20,287,679.440	Local	592,569,441.73	802,974,526.22	99.51	210,405,084.49		210,405,084.49
		Base	592,569,441.73	802,974,526.22	99.51	210,405,084.49	0.00	210,405,084.49
US DOLLAR Total								
	24,206,709.050	Local	596,488,471.34	806,893,555.83	100.00	210,405,084.49		210,405,084.49
		Base	596,488,471.34	806,893,555.83	100.00	210,405,084.49	0.00	210,405,084.49
FUND Total								
	24,206,709.050	Base	596,488,471.34	806,893,555.83	100.00	210,405,084.49	0.00	210,405,084.49

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,845.150	Local	-1,845.15	-1,845.15	0.00	0.00		0.00
		Base	-1,845.15	-1,845.15	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	7,416,870.620	Local	7,416,870.62	7,416,870.62	1.35	0.00		0.00
		Base	7,416,870.62	7,416,870.62	1.35	0.00	0.00	0.00
EQUITY								
	19,311,132.240	Local	432,825,335.58	542,740,900.17	98.65	109,915,564.59		109,915,564.59
		Base	432,825,335.58	542,740,900.17	98.65	109,915,564.59	0.00	109,915,564.59
US DOLLAR Total								
	26,726,157.710	Local	440,240,361.05	550,155,925.64	100.00	109,915,564.59		109,915,564.59
		Base	440,240,361.05	550,155,925.64	100.00	109,915,564.59	0.00	109,915,564.59
FUND Total								
	26,726,157.710	Base	440,240,361.05	550,155,925.64	100.00	109,915,564.59	0.00	109,915,564.59

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	10,931,198.040	Local	10,931,198.04	10,931,198.04	0.55	0.00		0.00
		Base	10,931,198.04	10,931,198.04	0.55	0.00	0.00	0.00
CASH EQUIVALENT								
	20,000,000.000	Local	19,962,500.00	19,978,150.00	1.01	15,650.00		15,650.00
		Base	19,962,500.00	19,978,150.00	1.01	15,650.00	0.00	15,650.00
EQUITY								
	657,864.940	Local	657,864.94	657,864.94	0.03	0.00		0.00
		Base	657,864.94	657,864.94	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,790,366,008.660	Local	1,875,938,326.37	1,950,744,516.09	98.41	74,806,189.72		74,806,189.72
Original Face:	1,511,909,935.000	Base	1,875,938,326.37	1,950,744,516.09	98.41	74,806,189.72	0.00	74,806,189.72
US DOLLAR Total								
	1,821,955,071.640	Local	1,907,489,889.35	1,982,311,729.07	100.00	74,821,839.72		74,821,839.72
Original Face:	1,511,909,935.000	Base	1,907,489,889.35	1,982,311,729.07	100.00	74,821,839.72	0.00	74,821,839.72
FUND Total								
	1,821,955,071.640	Base	1,907,489,889.35	1,982,311,729.07	100.00	74,821,839.72	0.00	74,821,839.72
Original Face:	1,511,909,935.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	316,655.510	Local	316,655.51	316,655.51	0.12	0.00		0.00
		Base	316,655.51	316,655.51	0.12	0.00	0.00	0.00
CASH EQUIVALENT								
	37,500,000.000	Local	37,459,177.77	37,475,427.00	14.13	16,249.23		16,249.23
		Base	37,459,177.77	37,475,427.00	14.13	16,249.23	0.00	16,249.23
FIXED INCOME								
	224,463,527.450	Local	225,971,587.98	227,449,810.60	85.75	1,478,222.62		1,478,222.62
Original Face:	183,833,802.000	Base	225,971,587.98	227,449,810.60	85.75	1,478,222.62	0.00	1,478,222.62
US DOLLAR Total								
	262,280,182.960	Local	263,747,421.26	265,241,893.11	100.00	1,494,471.85		1,494,471.85
Original Face:	183,833,802.000	Base	263,747,421.26	265,241,893.11	100.00	1,494,471.85	0.00	1,494,471.85
FUND Total								
	262,280,182.960	Base	263,747,421.26	265,241,893.11	100.00	1,494,471.85	0.00	1,494,471.85
Original Face:	183,833,802.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,023,741.810	Local	1,023,741.81	1,023,741.81	0.70	0.00		0.00
		Base	1,023,741.81	1,023,741.81	0.70	0.00	0.00	0.00
CASH EQUIVALENT								
	23,981,880.180	Local	23,967,494.62	23,968,420.68	16.40	926.06		926.06
		Base	23,967,494.62	23,968,420.68	16.40	926.06	0.00	926.06
FIXED INCOME								
	118,780,181.580	Local	120,722,192.57	121,171,535.49	82.90	449,342.92		449,342.92
Original Face:	150,892,710.000	Base	120,722,192.57	121,171,535.49	82.90	449,342.92	0.00	449,342.92
US DOLLAR Total								
	143,785,803.570	Local	145,713,429.00	146,163,697.98	100.00	450,268.98		450,268.98
Original Face:	150,892,710.000	Base	145,713,429.00	146,163,697.98	100.00	450,268.98	0.00	450,268.98
FUND Total								
	143,785,803.570	Base	145,713,429.00	146,163,697.98	100.00	450,268.98	0.00	450,268.98
Original Face:	150,892,710.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	8,867,946.710	Local	8,867,946.71	8,867,946.71	0.48	0.00		0.00
		Base	8,867,946.71	8,867,946.71	0.48	0.00	0.00	0.00
EQUITY								
	29,344,903.000	Local	1,143,554,436.27	1,853,125,718.74	99.52	709,571,282.47		709,571,282.47
		Base	1,143,554,436.27	1,853,125,718.74	99.52	709,571,282.47	0.00	709,571,282.47
US DOLLAR Total								
	38,212,849.710	Local	1,152,422,382.98	1,861,993,665.45	100.00	709,571,282.47		709,571,282.47
		Base	1,152,422,382.98	1,861,993,665.45	100.00	709,571,282.47	0.00	709,571,282.47
FUND Total								
	38,212,849.710	Base	1,152,422,382.98	1,861,993,665.45	100.00	709,571,282.47	0.00	709,571,282.47

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	378,251,680.390	Local	378,147,248.16	378,172,211.50	36.90	24,963.34		24,963.34
		Base	378,147,248.16	378,172,211.50	36.90	24,963.34	0.00	24,963.34
FIXED INCOME								
	639,886,692.730	Local	647,896,285.78	646,588,469.52	63.10	-1,307,816.26		-1,307,816.26
Original Face:	738,292,595.000	Base	647,896,285.78	646,588,469.52	63.10	-1,307,816.26	0.00	-1,307,816.26
US DOLLAR Total								
	1,018,138,373.110	Local	1,026,043,533.93	1,024,760,681.01	100.00	-1,282,852.92		-1,282,852.92
Original Face:	738,292,595.000	Base	1,026,043,533.93	1,024,760,681.01	100.00	-1,282,852.92	0.00	-1,282,852.92
FUND Total								
	1,018,138,373.110	Base	1,026,043,533.93	1,024,760,681.01	100.00	-1,282,852.92	0.00	-1,282,852.92
Original Face:	738,292,595.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	538,121,232.940	Local	537,718,259.45	537,688,390.48	40.07	-29,868.97		-29,868.97
		Base	537,718,259.45	537,688,390.48	40.07	-29,868.97	0.00	-29,868.97
FIXED INCOME								
	801,146,022.200	Local	804,197,367.48	804,272,716.43	59.93	75,348.95		75,348.95
Original Face:	646,963,749.000	Base	804,197,367.48	804,272,716.43	59.93	75,348.95	0.00	75,348.95
US DOLLAR Total								
	1,339,267,255.140	Local	1,341,915,626.93	1,341,961,106.91	100.00	45,479.98		45,479.98
Original Face:	646,963,749.000	Base	1,341,915,626.93	1,341,961,106.91	100.00	45,479.98	0.00	45,479.98
FUND Total								
	1,339,267,255.140	Base	1,341,915,626.93	1,341,961,106.91	100.00	45,479.98	0.00	45,479.98
Original Face:	646,963,749.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-1,582,274.640	Local	-1,582,274.64	-1,582,274.64	1.49	0.00		0.00
		Base	-1,582,274.64	-1,582,274.64	1.49	0.00	0.00	0.00
CASH EQUIVALENT								
	7,436,821.190	Local	7,436,110.48	7,429,454.69	6.97	-6,655.79		-6,655.79
		Base	7,436,110.48	7,429,454.69	6.97	-6,655.79	0.00	-6,655.79
FIXED INCOME								
	97,169,833.100	Local	97,249,451.97	97,514,021.69	91.54	264,569.72		264,569.72
Original Face:	45,523,000.000	Base	97,249,451.97	97,514,021.69	91.54	264,569.72	0.00	264,569.72
US DOLLAR Total								
	103,024,379.650	Local	103,103,287.81	103,361,201.74	100.00	257,913.93		257,913.93
Original Face:	45,523,000.000	Base	103,103,287.81	103,361,201.74	100.00	257,913.93	0.00	257,913.93
FUND Total								
	103,024,379.650	Base	103,103,287.81	103,361,201.74	100.00	257,913.93	0.00	257,913.93
Original Face:	45,523,000.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	305,784,968.300	Local	305,775,153.85	305,775,153.85	31.41	0.00		0.00
		Base	305,775,153.85	305,775,153.85	31.41	0.00	0.00	0.00
FIXED INCOME								
	666,514,601.380	Local	667,765,305.76	667,679,186.92	68.59	-86,118.84		-86,118.84
Original Face:	341,636,631.000	Base	667,765,305.76	667,679,186.92	68.59	-86,118.84	0.00	-86,118.84
US DOLLAR Total								
	972,299,569.670	Local	973,540,459.60	973,454,340.76	100.00	-86,118.84		-86,118.84
Original Face:	341,636,631.000	Base	973,540,459.60	973,454,340.76	100.00	-86,118.84	0.00	-86,118.84
FUND Total								
	972,299,569.670	Base	973,540,459.60	973,454,340.76	100.00	-86,118.84	0.00	-86,118.84
Original Face:	341,636,631.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,063,284,006.140	Local	1,062,803,398.53	1,062,815,435.64	96.95	12,037.11		12,037.11
		Base	1,062,803,398.53	1,062,815,435.64	96.95	12,037.11	0.00	12,037.11
FIXED INCOME								
	33,457,864.840	Local	33,463,295.01	33,461,445.16	3.05	-1,849.85		-1,849.85
Original Face:	69,000,000.000	Base	33,463,295.01	33,461,445.16	3.05	-1,849.85	0.00	-1,849.85
US DOLLAR Total								
	1,096,741,870.980	Local	1,096,266,693.54	1,096,276,880.80	100.00	10,187.26		10,187.26
Original Face:	69,000,000.000	Base	1,096,266,693.54	1,096,276,880.80	100.00	10,187.26	0.00	10,187.26
FUND Total								
	1,096,741,870.980	Base	1,096,266,693.54	1,096,276,880.80	100.00	10,187.26	0.00	10,187.26
Original Face:	69,000,000.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	845,939,552.600	Local	845,248,057.61	845,348,549.82	87.55	100,492.21		100,492.21
		Base	845,248,057.61	845,348,549.82	87.55	100,492.21	0.00	100,492.21
FIXED INCOME								
	120,000,000.000	Local	120,167,399.18	120,193,365.21	12.45	25,966.03		25,966.03
		Base	120,167,399.18	120,193,365.21	12.45	25,966.03	0.00	25,966.03
US DOLLAR Total								
	965,939,552.590	Local	965,415,456.78	965,541,915.02	100.00	126,458.24		126,458.24
		Base	965,415,456.78	965,541,915.02	100.00	126,458.24	0.00	126,458.24
FUND Total								
	965,939,552.590	Base	965,415,456.78	965,541,915.02	100.00	126,458.24	0.00	126,458.24

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH EQUIVALENT								
	16,537,194.530	Local	16,846,745.75	16,850,550.73	5.59	3,804.98		3,804.98
		Base	16,846,745.75	16,850,550.73	5.59	3,804.98	0.00	3,804.98
FIXED INCOME								
	276,855,000.000	Local	284,299,148.28	284,487,485.03	94.41	188,336.75		188,336.75
		Base	284,299,148.28	284,487,485.03	94.41	188,336.75	0.00	188,336.75
US DOLLAR Total								
	293,392,194.530	Local	301,145,894.03	301,338,035.76	100.00	192,141.73		192,141.73
		Base	301,145,894.03	301,338,035.76	100.00	192,141.73	0.00	192,141.73
FUND Total								
	293,392,194.530	Base	301,145,894.03	301,338,035.76	100.00	192,141.73	0.00	192,141.73

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,314,044.630	Local	5,314,044.63	5,314,044.63	1.53	0.00		0.00
		Base	5,314,044.63	5,314,044.63	1.53	0.00	0.00	0.00
CASH EQUIVALENT								
	98,982,759.860	Local	98,843,969.30	98,856,691.93	28.45	12,722.63		12,722.63
		Base	98,843,969.30	98,856,691.93	28.45	12,722.63	0.00	12,722.63
FIXED INCOME								
	240,257,117.980	Local	241,188,345.99	243,292,098.94	70.02	2,103,752.95		2,103,752.95
Original Face:	215,998,695.000	Base	241,188,345.99	243,292,098.94	70.02	2,103,752.95	0.00	2,103,752.95
US DOLLAR Total								
	344,553,922.470	Local	345,346,359.92	347,462,835.50	100.00	2,116,475.58		2,116,475.58
Original Face:	215,998,695.000	Base	345,346,359.92	347,462,835.50	100.00	2,116,475.58	0.00	2,116,475.58
FUND Total								
	344,553,922.470	Base	345,346,359.92	347,462,835.50	100.00	2,116,475.58	0.00	2,116,475.58
Original Face:	215,998,695.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,208.940	Local	1,208.94	1,208.94	100.00	0.00		0.00
		Base	1,208.94	1,208.94	100.00	0.00	0.00	0.00
US DOLLAR Total								
	1,208.940	Local	1,208.94	1,208.94	100.00	0.00		0.00
		Base	1,208.94	1,208.94	100.00	0.00	0.00	0.00
FUND Total								
	1,208.940	Base	1,208.94	1,208.94	100.00	0.00	0.00	0.00

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	983,749.170	Local	983,749.17	983,749.17	0.28	0.00		0.00
		Base	983,749.17	983,749.17	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	57,000,000.000	Local	56,905,428.89	56,906,869.42	16.23	1,440.53		1,440.53
		Base	56,905,428.89	56,906,869.42	16.23	1,440.53	0.00	1,440.53
FIXED INCOME								
	286,669,812.760	Local	290,538,096.89	292,742,508.31	83.49	2,204,411.42		2,204,411.42
Original Face:	221,435,168.000	Base	290,538,096.89	292,742,508.31	83.49	2,204,411.42	0.00	2,204,411.42
US DOLLAR Total								
	344,653,561.930	Local	348,427,274.95	350,633,126.90	100.00	2,205,851.95		2,205,851.95
Original Face:	221,435,168.000	Base	348,427,274.95	350,633,126.90	100.00	2,205,851.95	0.00	2,205,851.95
FUND Total								
	344,653,561.930	Base	348,427,274.95	350,633,126.90	100.00	2,205,851.95	0.00	2,205,851.95
Original Face:	221,435,168.000							

Holdings

Currency Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	512,138.360	Local	512,138.36	512,138.36	0.05	0.00		0.00
		Base	512,138.36	512,138.36	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	367,942,034.000	Local	366,928,463.34	366,883,206.97	36.80	-45,256.37		-45,256.37
		Base	366,928,463.34	366,883,206.97	36.80	-45,256.37	0.00	-45,256.37
FIXED INCOME								
	626,441,106.270	Local	628,502,353.22	629,660,183.01	63.15	1,157,829.79		1,157,829.79
Original Face:	433,821,433.000	Base	628,502,353.22	629,660,183.01	63.15	1,157,829.79	0.00	1,157,829.79
US DOLLAR Total								
	994,895,278.630	Local	995,942,954.92	997,055,528.34	100.00	1,112,573.42		1,112,573.42
Original Face:	433,821,433.000	Base	995,942,954.92	997,055,528.34	100.00	1,112,573.42	0.00	1,112,573.42
FUND Total								
	994,895,278.630	Base	995,942,954.92	997,055,528.34	100.00	1,112,573.42	0.00	1,112,573.42
Original Face:	433,821,433.000							

Holdings

Currency Summary

As of: *August 31, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *September 8, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	2,044.430	Local	2,044.43	2,044.43	0.00	0.00		0.00
		Base	2,044.43	2,044.43	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	40,036,115.680	Local	39,973,199.02	39,973,199.02	63.96	0.00		0.00
		Base	39,973,199.02	39,973,199.02	63.96	0.00	0.00	0.00
EQUITY								
	22,522,675.590	Local	22,522,675.59	22,522,675.59	36.04	0.00		0.00
		Base	22,522,675.59	22,522,675.59	36.04	0.00	0.00	0.00
US DOLLAR Total								
	62,560,835.700	Local	62,497,919.04	62,497,919.04	100.00	0.00		0.00
		Base	62,497,919.04	62,497,919.04	100.00	0.00	0.00	0.00
FUND Total								
	62,560,835.700	Base	62,497,919.04	62,497,919.04	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,279.850	-1,279.85	-1,279.85	0.00	0.00	0.00	0.00
CASH Total	-1,279.850	-1,279.85	-1,279.85	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,920,309.460	3,920,309.46	3,920,309.46	0.49	0.00	0.00	0.00
CASH EQUIVALENT Total	3,920,309.460	3,920,309.46	3,920,309.46	0.49	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	20,287,679.440	592,569,441.73	802,974,526.22	99.51	210,405,084.49	0.00	210,405,084.49
EQUITY Total	20,287,679.440	592,569,441.73	802,974,526.22	99.51	210,405,084.49	0.00	210,405,084.49

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	24,206,709.050	596,488,471.34	806,893,555.83	100.00	210,405,084.49	0.00	210,405,084.49

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,845.150	-1,845.15	-1,845.15	0.00	0.00	0.00	0.00
CASH Total	-1,845.150	-1,845.15	-1,845.15	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,416,870.620	7,416,870.62	7,416,870.62	1.35	0.00	0.00	0.00
CASH EQUIVALENT Total	7,416,870.620	7,416,870.62	7,416,870.62	1.35	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	19,311,132.240	432,825,335.58	542,740,900.17	98.65	109,915,564.59	0.00	109,915,564.59
EQUITY Total	19,311,132.240	432,825,335.58	542,740,900.17	98.65	109,915,564.59	0.00	109,915,564.59

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	26,726,157.710	440,240,361.05	550,155,925.64	100.00	109,915,564.59	0.00	109,915,564.59

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	10,931,198.040	10,931,198.04	10,931,198.04	0.55	0.00	0.00	0.00
CASH Total	10,931,198.040	10,931,198.04	10,931,198.04	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	20,000,000.000	19,962,500.00	19,978,150.00	1.01	15,650.00	0.00	15,650.00
CASH EQUIVALENT Total	20,000,000.000	19,962,500.00	19,978,150.00	1.01	15,650.00	0.00	15,650.00

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,790,366,008.660	1,875,938,326.37	1,950,744,516.09	98.41	74,806,189.72	0.00	74,806,189.72
FIXED INCOME Total	1,790,366,008.660	1,875,938,326.37	1,950,744,516.09	98.41	74,806,189.72	0.00	74,806,189.72

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,821,955,071.640	1,907,489,889.35	1,982,311,729.07	100.00	74,821,839.72	0.00	74,821,839.72

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	316,655.510	316,655.51	316,655.51	0.12	0.00	0.00	0.00
CASH Total	316,655.510	316,655.51	316,655.51	0.12	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	37,500,000.000	37,459,177.77	37,475,427.00	14.13	16,249.23	0.00	16,249.23
CASH EQUIVALENT Total	37,500,000.000	37,459,177.77	37,475,427.00	14.13	16,249.23	0.00	16,249.23

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							
	224,463,527.450	225,971,587.98	227,449,810.60	85.75	1,478,222.62	0.00	1,478,222.62
FIXED INCOME Total							
	224,463,527.450	225,971,587.98	227,449,810.60	85.75	1,478,222.62	0.00	1,478,222.62

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	262,280,182.960	263,747,421.26	265,241,893.11	100.00	1,494,471.85	0.00	1,494,471.85

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	1,023,741.810	1,023,741.81	1,023,741.81	0.70	0.00	0.00	0.00
CASH Total	1,023,741.810	1,023,741.81	1,023,741.81	0.70	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	23,981,880.180	23,967,494.62	23,968,420.68	16.40	926.06	0.00	926.06
CASH EQUIVALENT Total	23,981,880.180	23,967,494.62	23,968,420.68	16.40	926.06	0.00	926.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	118,780,181.580	120,722,192.57	121,171,535.49	82.90	449,342.92	0.00	449,342.92
FIXED INCOME Total	118,780,181.580	120,722,192.57	121,171,535.49	82.90	449,342.92	0.00	449,342.92

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	143,785,803.570	145,713,429.00	146,163,697.98	100.00	450,268.98	0.00	450,268.98

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	8,867,946.710	8,867,946.71	8,867,946.71	0.48	0.00	0.00	0.00
CASH EQUIVALENT Total	8,867,946.710	8,867,946.71	8,867,946.71	0.48	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	29,344,903.000	1,143,554,436.27	1,853,125,718.74	99.52	709,571,282.47	0.00	709,571,282.47
EQUITY Total	29,344,903.000	1,143,554,436.27	1,853,125,718.74	99.52	709,571,282.47	0.00	709,571,282.47

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	38,212,849.710	1,152,422,382.98	1,861,993,665.45	100.00	709,571,282.47	0.00	709,571,282.47

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	378,251,680.390	378,147,248.16	378,172,211.50	36.90	24,963.34	0.00	24,963.34
CASH EQUIVALENT Total	378,251,680.390	378,147,248.16	378,172,211.50	36.90	24,963.34	0.00	24,963.34

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	639,886,692.730	647,896,285.78	646,588,469.52	63.10	-1,307,816.26	0.00	-1,307,816.26
FIXED INCOME Total							
	639,886,692.730	647,896,285.78	646,588,469.52	63.10	-1,307,816.26	0.00	-1,307,816.26

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,018,138,373.110	1,026,043,533.93	1,024,760,681.01	100.00	-1,282,852.92	0.00	-1,282,852.92

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	538,121,232.940	537,718,259.45	537,688,390.48	40.07	-29,868.97	0.00	-29,868.97
CASH EQUIVALENT Total	538,121,232.940	537,718,259.45	537,688,390.48	40.07	-29,868.97	0.00	-29,868.97

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	801,146,022.200	804,197,367.48	804,272,716.43	59.93	75,348.95	0.00	75,348.95
FIXED INCOME Total	801,146,022.200	804,197,367.48	804,272,716.43	59.93	75,348.95	0.00	75,348.95

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,339,267,255.140	1,341,915,626.93	1,341,961,106.91	100.00	45,479.98	0.00	45,479.98

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-1,582,274.640	-1,582,274.64	-1,582,274.64	1.49	0.00	0.00	0.00
CASH Total	-1,582,274.640	-1,582,274.64	-1,582,274.64	1.49	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,436,821.190	7,436,110.48	7,429,454.69	6.97	-6,655.79	0.00	-6,655.79
CASH EQUIVALENT Total	7,436,821.190	7,436,110.48	7,429,454.69	6.97	-6,655.79	0.00	-6,655.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	97,169,833.100	97,249,451.97	97,514,021.69	91.54	264,569.72	0.00	264,569.72
FIXED INCOME Total	97,169,833.100	97,249,451.97	97,514,021.69	91.54	264,569.72	0.00	264,569.72

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	103,024,379.650	103,103,287.81	103,361,201.74	100.00	257,913.93	0.00	257,913.93

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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	305,784,968.300	305,775,153.85	305,775,153.85	31.41	0.00	0.00	0.00
CASH EQUIVALENT Total	305,784,968.300	305,775,153.85	305,775,153.85	31.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	666,514,601.380	667,765,305.76	667,679,186.92	68.59	-86,118.84	0.00	-86,118.84
FIXED INCOME Total							
	666,514,601.380	667,765,305.76	667,679,186.92	68.59	-86,118.84	0.00	-86,118.84

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	972,299,569.670	973,540,459.60	973,454,340.76	100.00	-86,118.84	0.00	-86,118.84

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,063,284,006.140	1,062,803,398.53	1,062,815,435.64	96.95	12,037.11	0.00	12,037.11
CASH EQUIVALENT Total	1,063,284,006.140	1,062,803,398.53	1,062,815,435.64	96.95	12,037.11	0.00	12,037.11

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	33,457,864.840	33,463,295.01	33,461,445.16	3.05	-1,849.85	0.00	-1,849.85
FIXED INCOME Total							
	33,457,864.840	33,463,295.01	33,461,445.16	3.05	-1,849.85	0.00	-1,849.85

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,096,741,870.980	1,096,266,693.54	1,096,276,880.80	100.00	10,187.26	0.00	10,187.26

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	845,939,552.600	845,248,057.61	845,348,549.82	87.55	100,492.21	0.00	100,492.21
CASH EQUIVALENT Total	845,939,552.600	845,248,057.61	845,348,549.82	87.55	100,492.21	0.00	100,492.21

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							
	120,000,000.000	120,167,399.18	120,193,365.21	12.45	25,966.03	0.00	25,966.03
FIXED INCOME Total							
	120,000,000.000	120,167,399.18	120,193,365.21	12.45	25,966.03	0.00	25,966.03

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	965,939,552.590	965,415,456.78	965,541,915.02	100.00	126,458.24	0.00	126,458.24

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	16,537,194.530	16,846,745.75	16,850,550.73	5.59	3,804.98	0.00	3,804.98
CASH EQUIVALENT Total	16,537,194.530	16,846,745.75	16,850,550.73	5.59	3,804.98	0.00	3,804.98

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	276,855,000.000	284,299,148.28	284,487,485.03	94.41	188,336.75	0.00	188,336.75
FIXED INCOME Total							
	276,855,000.000	284,299,148.28	284,487,485.03	94.41	188,336.75	0.00	188,336.75

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	293,392,194.530	301,145,894.03	301,338,035.76	100.00	192,141.73	0.00	192,141.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,314,044.630	5,314,044.63	5,314,044.63	1.53	0.00	0.00	0.00
CASH Total	5,314,044.630	5,314,044.63	5,314,044.63	1.53	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	98,982,759.860	98,843,969.30	98,856,691.93	28.45	12,722.63	0.00	12,722.63
CASH EQUIVALENT Total	98,982,759.860	98,843,969.30	98,856,691.93	28.45	12,722.63	0.00	12,722.63

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	240,257,117.980	241,188,345.99	243,292,098.94	70.02	2,103,752.95	0.00	2,103,752.95
FIXED INCOME Total	240,257,117.980	241,188,345.99	243,292,098.94	70.02	2,103,752.95	0.00	2,103,752.95

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	344,553,922.470	345,346,359.92	347,462,835.50	100.00	2,116,475.58	0.00	2,116,475.58

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,208.940	1,208.94	1,208.94	100.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,208.940	1,208.94	1,208.94	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,208.940	1,208.94	1,208.94	100.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	983,749.170	983,749.17	983,749.17	0.28	0.00	0.00	0.00
CASH Total	983,749.170	983,749.17	983,749.17	0.28	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	57,000,000.000	56,905,428.89	56,906,869.42	16.23	1,440.53	0.00	1,440.53
CASH EQUIVALENT Total	57,000,000.000	56,905,428.89	56,906,869.42	16.23	1,440.53	0.00	1,440.53

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	286,669,812.760	290,538,096.89	292,742,508.31	83.49	2,204,411.42	0.00	2,204,411.42
FIXED INCOME Total	286,669,812.760	290,538,096.89	292,742,508.31	83.49	2,204,411.42	0.00	2,204,411.42

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	344,653,561.930	348,427,274.95	350,633,126.90	100.00	2,205,851.95	0.00	2,205,851.95

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	512,138.360	512,138.36	512,138.36	0.05	0.00	0.00	0.00
CASH Total	512,138.360	512,138.36	512,138.36	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	367,942,034.000	366,928,463.34	366,883,206.97	36.80	-45,256.37	0.00	-45,256.37
CASH EQUIVALENT Total	367,942,034.000	366,928,463.34	366,883,206.97	36.80	-45,256.37	0.00	-45,256.37

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	626,441,106.270	628,502,353.22	629,660,183.01	63.15	1,157,829.79	0.00	1,157,829.79
FIXED INCOME Total	626,441,106.270	628,502,353.22	629,660,183.01	63.15	1,157,829.79	0.00	1,157,829.79

Holdings

Asset Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	994,895,278.630	995,942,954.92	997,055,528.34	100.00	1,112,573.42	0.00	1,112,573.42

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	2,044.430	2,044.43	2,044.43	0.00	0.00	0.00	0.00
CASH Total	2,044.430	2,044.43	2,044.43	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	40,036,115.680	39,973,199.02	39,973,199.02	63.96	0.00	0.00	0.00
CASH EQUIVALENT Total	40,036,115.680	39,973,199.02	39,973,199.02	63.96	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,522,675.590	22,522,675.59	22,522,675.59	36.04	0.00	0.00	0.00
EQUITY Total	22,522,675.590	22,522,675.59	22,522,675.59	36.04	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	62,560,835.700	62,497,919.04	62,497,919.04	100.00	0.00	0.00	0.00

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,279.850	-1,279.85	-1,279.85	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							
	3,920,309.460	3,920,309.46	3,920,309.46	0.49	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,287,679.440	592,569,441.73	802,974,526.22	99.51	210,405,084.49	0.00	210,405,084.49
					249,321,198.87 GN	0.00 GN	249,321,198.87 GN
					-38,916,114.38 LS	0.00 LS	-38,916,114.38 LS
FUND Total							
0.000	24,206,709.050	596,488,471.34	806,893,555.83	100.00	210,405,084.49	0.00	210,405,084.49
					249,321,198.87 GN	0.00 GN	249,321,198.87 GN
					-38,916,114.38 LS	0.00 LS	-38,916,114.38 LS

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,845.150	-1,845.15	-1,845.15	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	7,416,870.620	7,416,870.62	7,416,870.62	1.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,311,132.240	432,825,335.58	542,740,900.17	98.65	109,915,564.59	0.00	109,915,564.59
					145,727,796.47 GN	0.00 GN	145,727,796.47 GN
					-35,812,231.88 LS	0.00 LS	-35,812,231.88 LS
FUND Total							
0.000	26,726,157.710	440,240,361.05	550,155,925.64	100.00	109,915,564.59	0.00	109,915,564.59
					145,727,796.47 GN	0.00 GN	145,727,796.47 GN
					-35,812,231.88 LS	0.00 LS	-35,812,231.88 LS

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	10,931,198.040	10,931,198.04	10,931,198.04	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							
	20,000,000.000	19,962,500.00	19,978,150.00	1.01	15,650.00	0.00	15,650.00
					15,650.00 GN	0.00 GN	15,650.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	657,864.940	657,864.94	657,864.94	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,790,366,008.660	1,875,938,326.37	1,950,744,516.09	98.41	74,806,189.72	0.00	74,806,189.72
					78,516,758.49 GN	0.00 GN	78,516,758.49 GN
					-3,710,568.77 LS	0.00 LS	-3,710,568.77 LS
Original Face:	1,511,909,935.000						
FUND Total							
0.000	1,821,955,071.640	1,907,489,889.35	1,982,311,729.07	100.00	74,821,839.72	0.00	74,821,839.72
					78,532,408.49 GN	0.00 GN	78,532,408.49 GN
					-3,710,568.77 LS	0.00 LS	-3,710,568.77 LS
Original Face:	1,511,909,935.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	316,655.510	316,655.51	316,655.51	0.12	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	37,500,000.000	37,459,177.77	37,475,427.00	14.13	16,249.23	0.00	16,249.23
					16,249.23 GN	0.00 GN	16,249.23 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	224,463,527.450	225,971,587.98	227,449,810.60	85.75	1,478,222.62	0.00	1,478,222.62
					1,581,026.22 GN	0.00 GN	1,581,026.22 GN
					-102,803.60 LS	0.00 LS	-102,803.60 LS
Original Face:	183,833,802.000						
FUND Total							
0.000	262,280,182.960	263,747,421.26	265,241,893.11	100.00	1,494,471.85	0.00	1,494,471.85
					1,597,275.45 GN	0.00 GN	1,597,275.45 GN
					-102,803.60 LS	0.00 LS	-102,803.60 LS
Original Face:	183,833,802.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,023,741.810	1,023,741.81	1,023,741.81	0.70	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	23,981,880.180	23,967,494.62	23,968,420.68	16.40	926.06	0.00	926.06
					926.06 GN	0.00 GN	926.06 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	118,780,181.580	120,722,192.57	121,171,535.49	82.90	449,342.92	0.00	449,342.92
					539,755.04 GN	0.00 GN	539,755.04 GN
					-90,412.12 LS	0.00 LS	-90,412.12 LS
Original Face:	150,892,710.000						
FUND Total							
0.000	143,785,803.570	145,713,429.00	146,163,697.98	100.00	450,268.98	0.00	450,268.98
					540,681.10 GN	0.00 GN	540,681.10 GN
					-90,412.12 LS	0.00 LS	-90,412.12 LS
Original Face:	150,892,710.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	8,867,946.710	8,867,946.71	8,867,946.71	0.48	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	29,344,903.000	1,143,554,436.27	1,853,125,718.74	99.52	709,571,282.47	0.00	709,571,282.47
					764,926,873.79 GN	0.00 GN	764,926,873.79 GN
					-55,355,591.32 LS	0.00 LS	-55,355,591.32 LS
FUND Total							
0.000	38,212,849.710	1,152,422,382.98	1,861,993,665.45	100.00	709,571,282.47	0.00	709,571,282.47
					764,926,873.79 GN	0.00 GN	764,926,873.79 GN
					-55,355,591.32 LS	0.00 LS	-55,355,591.32 LS

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	378,251,680.390	378,147,248.16	378,172,211.50	36.90	24,963.34	0.00	24,963.34
					24,963.34 GN	0.00 GN	24,963.34 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	639,886,692.730	647,896,285.78	646,588,469.52	63.10	-1,307,816.26	0.00	-1,307,816.26
					1,375,083.21 GN	0.00 GN	1,375,083.21 GN
					-2,682,899.47 LS	0.00 LS	-2,682,899.47 LS
Original Face:	738,292,595.000						
FUND Total							
0.000	1,018,138,373.110	1,026,043,533.93	1,024,760,681.01	100.00	-1,282,852.92	0.00	-1,282,852.92
					1,400,046.55 GN	0.00 GN	1,400,046.55 GN
					-2,682,899.47 LS	0.00 LS	-2,682,899.47 LS
Original Face:	738,292,595.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	538,121,232.940	537,718,259.45	537,688,390.48	40.07	-29,868.97	0.00	-29,868.97
					23,106.22 GN	0.00 GN	23,106.22 GN
					-52,975.19 LS	0.00 LS	-52,975.19 LS
FIXED INCOME							
	801,146,022.200	804,197,367.48	804,272,716.43	59.93	75,348.95	0.00	75,348.95
					2,015,350.60 GN	0.00 GN	2,015,350.60 GN
					-1,940,001.65 LS	0.00 LS	-1,940,001.65 LS
Original Face:	646,963,749.000						
FUND Total							
0.000	1,339,267,255.140	1,341,915,626.93	1,341,961,106.91	100.00	45,479.98	0.00	45,479.98
					2,038,456.82 GN	0.00 GN	2,038,456.82 GN
					-1,992,976.84 LS	0.00 LS	-1,992,976.84 LS
Original Face:	646,963,749.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-1,582,274.640	-1,582,274.64	-1,582,274.64	1.49	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	7,436,821.190	7,436,110.48	7,429,454.69	6.97	-6,655.79	0.00	-6,655.79
					0.00 GN	0.00 GN	0.00 GN
					-6,655.79 LS	0.00 LS	-6,655.79 LS
FIXED INCOME							
	97,169,833.100	97,249,451.97	97,514,021.69	91.54	264,569.72	0.00	264,569.72
					286,088.60 GN	0.00 GN	286,088.60 GN
					-21,518.88 LS	0.00 LS	-21,518.88 LS
Original Face:	45,523,000.000						
FUND Total							
0.000	103,024,379.650	103,103,287.81	103,361,201.74	100.00	257,913.93	0.00	257,913.93
					286,088.60 GN	0.00 GN	286,088.60 GN
					-28,174.67 LS	0.00 LS	-28,174.67 LS
Original Face:	45,523,000.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	305,784,968.300	305,775,153.85	305,775,153.85	31.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	666,514,601.380	667,765,305.76	667,679,186.92	68.59	-86,118.84	0.00	-86,118.84
					875,526.09 GN	0.00 GN	875,526.09 GN
					-961,644.93 LS	0.00 LS	-961,644.93 LS
Original Face:	341,636,631.000						
FUND Total							
0.000	972,299,569.670	973,540,459.60	973,454,340.76	100.00	-86,118.84	0.00	-86,118.84
					875,526.09 GN	0.00 GN	875,526.09 GN
					-961,644.93 LS	0.00 LS	-961,644.93 LS
Original Face:	341,636,631.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,063,284,006.140	1,062,803,398.53	1,062,815,435.64	96.95	12,037.11	0.00	12,037.11
					12,037.11 GN	0.00 GN	12,037.11 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	33,457,864.840	33,463,295.01	33,461,445.16	3.05	-1,849.85	0.00	-1,849.85
					347.63 GN	0.00 GN	347.63 GN
					-2,197.48 LS	0.00 LS	-2,197.48 LS
Original Face:	69,000,000.000						
FUND Total							
0.000	1,096,741,870.980	1,096,266,693.54	1,096,276,880.80	100.00	10,187.26	0.00	10,187.26
					12,384.74 GN	0.00 GN	12,384.74 GN
					-2,197.48 LS	0.00 LS	-2,197.48 LS
Original Face:	69,000,000.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	845,939,552.600	845,248,057.61	845,348,549.82	87.55	100,492.21	0.00	100,492.21
					100,492.21 GN	0.00 GN	100,492.21 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	120,000,000.000	120,167,399.18	120,193,365.21	12.45	25,966.03	0.00	25,966.03
					31,195.42 GN	0.00 GN	31,195.42 GN
					-5,229.39 LS	0.00 LS	-5,229.39 LS
FUND Total							
0.000	965,939,552.590	965,415,456.78	965,541,915.02	100.00	126,458.24	0.00	126,458.24
					131,687.63 GN	0.00 GN	131,687.63 GN
					-5,229.39 LS	0.00 LS	-5,229.39 LS

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	16,537,194.530	16,846,745.75	16,850,550.73	5.59	3,804.98	0.00	3,804.98
					7,879.10 GN	0.00 GN	7,879.10 GN
					-4,074.12 LS	0.00 LS	-4,074.12 LS
FIXED INCOME							
	276,855,000.000	284,299,148.28	284,487,485.03	94.41	188,336.75	0.00	188,336.75
					211,470.51 GN	0.00 GN	211,470.51 GN
					-23,133.76 LS	0.00 LS	-23,133.76 LS
FUND Total							
0.000	293,392,194.530	301,145,894.03	301,338,035.76	100.00	192,141.73	0.00	192,141.73
					219,349.61 GN	0.00 GN	219,349.61 GN
					-27,207.88 LS	0.00 LS	-27,207.88 LS

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		5,314,044.630	5,314,044.63	5,314,044.63	1.53	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		98,982,759.860	98,843,969.30	98,856,691.93	28.45	12,722.63	0.00	12,722.63
						17,013.23 GN	0.00 GN	17,013.23 GN
						-4,290.60 LS	0.00 LS	-4,290.60 LS
FIXED INCOME								
		240,257,117.980	241,188,345.99	243,292,098.94	70.02	2,103,752.95	0.00	2,103,752.95
						2,312,840.90 GN	0.00 GN	2,312,840.90 GN
						-209,087.95 LS	0.00 LS	-209,087.95 LS
Original Face:	215,998,695.000							
FUND Total								
	0.000	344,553,922.470	345,346,359.92	347,462,835.50	100.00	2,116,475.58	0.00	2,116,475.58
						2,329,854.13 GN	0.00 GN	2,329,854.13 GN
						-213,378.55 LS	0.00 LS	-213,378.55 LS
Original Face:	215,998,695.000							

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,208.940	1,208.94	1,208.94	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	1,208.940	1,208.94	1,208.94	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	983,749.170	983,749.17	983,749.17	0.28	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							
	57,000,000.000	56,905,428.89	56,906,869.42	16.23	1,440.53	0.00	1,440.53
					7,531.13 GN	0.00 GN	7,531.13 GN
					-6,090.60 LS	0.00 LS	-6,090.60 LS
FIXED INCOME							
	286,669,812.760	290,538,096.89	292,742,508.31	83.49	2,204,411.42	0.00	2,204,411.42
					2,900,649.20 GN	0.00 GN	2,900,649.20 GN
					-696,237.78 LS	0.00 LS	-696,237.78 LS
Original Face:	221,435,168.000						
FUND Total							
0.000	344,653,561.930	348,427,274.95	350,633,126.90	100.00	2,205,851.95	0.00	2,205,851.95
					2,908,180.33 GN	0.00 GN	2,908,180.33 GN
					-702,328.38 LS	0.00 LS	-702,328.38 LS
Original Face:	221,435,168.000						

Holdings

Fund Summary

As of: *August 31, 2016*

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

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	512,138.360	512,138.36	512,138.36	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	367,942,034.000	366,928,463.34	366,883,206.97	36.80	-45,256.37	0.00	-45,256.37
					22,304.12 GN	0.00 GN	22,304.12 GN
					-67,560.49 LS	0.00 LS	-67,560.49 LS
FIXED INCOME							
	626,441,106.270	628,502,353.22	629,660,183.01	63.15	1,157,829.79	0.00	1,157,829.79
					2,656,431.42 GN	0.00 GN	2,656,431.42 GN
					-1,498,601.63 LS	0.00 LS	-1,498,601.63 LS
Original Face:	433,821,433.000						
FUND Total							
0.000	994,895,278.630	995,942,954.92	997,055,528.34	100.00	1,112,573.42	0.00	1,112,573.42
					2,678,735.54 GN	0.00 GN	2,678,735.54 GN
					-1,566,162.12 LS	0.00 LS	-1,566,162.12 LS
Original Face:	433,821,433.000						

Holdings

Fund Summary

As of: *August 31, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *September 8, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	2,044.430	2,044.43	2,044.43	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	40,036,115.680	39,973,199.02	39,973,199.02	63.96	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,522,675.590	22,522,675.59	22,522,675.59	36.04	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	62,560,835.700	62,497,919.04	62,497,919.04	100.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS