Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
			-331,527.170	Local	1.000000	-331,527.17	1.000000	-331,527.17	0.00	0.04
				Base	1.000000	-331,527.17	1.000000	-331,527.17	0.00	0.04
US DOLLAR Total									
			-331,527.170	Local		-331,527.17		-331,527.17	0.00	0.04
				Base		-331,527.17		-331,527.17	0.00	0.04
CASH Total									
			-331,527.170	Base		-331,527.17		-331,527.17	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
			12,369,611.420	Local	100.010151	12,370,867.09	100.020000	12,372,085.34	1,218.25	1.59
				Base	100.010151	12,370,867.09	100.020000	12,372,085.34	1,218.25	1.59
US DOLLAR Total									
			12,369,611.420	Local		12,370,867.09		12,372,085.34	1,218.25	1.59
				Base		12,370,867.09		12,372,085.34	1,218.25	1.59
CASH EQUIVALENT Total									
			12,369,611.420	Base		12,370,867.09		12,372,085.34	1,218.25	1.59
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			34,099.000	Local	38.632725	1,317,337.30	51.080000	1,741,776.92	424,439.62	0.22
				Base	38.632725	1,317,337.30	51.080000	1,741,776.92	424,439.62	0.22

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	29,984.000	48.871946	1,465,376.44	48.930000	1,467,117.12	1,740.68	0.19
		Base		48.871946	1,465,376.44	48.930000	1,467,117.12	1,740.68	0.19
002535300	AARON S INC COMMON STOCK USD.5								
		Local	32,413.000	21.196355	687,037.47	24.710000	800,925.23	113,887.76	0.10
		Base		21.196355	687,037.47	24.710000	800,925.23	113,887.76	0.10
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	20,028.000	93.535291	1,873,324.80	104.990000	2,102,739.72	229,414.92	0.27
		Base		93.535291	1,873,324.80	104.990000	2,102,739.72	229,414.92	0.27
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	58,638.000	10.080112	591,077.59	18.120000	1,062,520.56	471,442.97	0.14
		Base		10.080112	591,077.59	18.120000	1,062,520.56	471,442.97	0.14
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	38,739.000	16.629170	644,197.43	23.560000	912,690.84	268,493.41	0.12
		Base		16.629170	644,197.43	23.560000	912,690.84	268,493.41	0.12
00766T100	AECOM COMMON STOCK USD.01								
		Local	28,164.000	28.181652	793,708.04	27.850000	784,367.40	-9,340.64	0.10
		Base		28.181652	793,708.04	27.850000	784,367.40	-9,340.64	0.10
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	367,501.000	4.080935	1,499,747.53	7.230000	2,657,032.23	1,157,284.70	0.34
		Base		4.080935	1,499,747.53	7.230000	2,657,032.23	1,157,284.70	0.34
009728106	AKORN INC COMMON STOCK								
		Local	44,150.000	41.688516	1,840,547.99	23.950000	1,057,392.50	-783,155.49	0.14
		Base		41.688516	1,840,547.99	23.950000	1,057,392.50	-783,155.49	0.14
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	23,050.000	20.637241	475,688.41	41.790000	963,259.50	487,571.09	0.12
		Base		20.637241	475,688.41	41.790000	963,259.50	487,571.09	0.12
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	39,022.000	69.838036	2,725,219.84	107.810000	4,206,961.82	1,481,741.98	0.54
		Base		69.838036	2,725,219.84	107.810000	4,206,961.82	1,481,741.98	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
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	37,655.000	63.006193	2,372,498.18	85.920000	3,235,317.60	862,819.42	0.42
		Base		63.006193	2,372,498.18	85.920000	3,235,317.60	862,819.42	0.42
017175100	ALLEGHANY CORP COMMON STOCK USD1.0								
		Local	7,727.000	347.421065	2,684,522.57	516.210000	3,988,754.67	1,304,232.10	0.51
		Base		347.421065	2,684,522.57	516.210000	3,988,754.67	1,304,232.10	0.51
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	54,545.000	28.421027	1,550,224.92	13.640000	743,993.80	-806,231.12	0.10
		Base		28.421027	1,550,224.92	13.640000	743,993.80	-806,231.12	0.10
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	93,362.000	15.929412	1,487,201.72	12.010000	1,121,277.62	-365,924.10	0.14
		Base		15.929412	1,487,201.72	12.010000	1,121,277.62	-365,924.10	0.14
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	65,291.000	41.486314	2,708,682.94	52.110000	3,402,314.01	693,631.07	0.44
		Base		41.486314	2,708,682.94	52.110000	3,402,314.01	693,631.07	0.44
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	85,503.000	17.727161	1,515,725.43	17.040000	1,456,971.12	-58,754.31	0.19
		Base		17.727161	1,515,725.43	17.040000	1,456,971.12	-58,754.31	0.19
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	36,527.000	35.340216	1,290,872.06	74.500000	2,721,261.50	1,430,389.44	0.35
		Base		35.340216	1,290,872.06	74.500000	2,721,261.50	1,430,389.44	0.35
03232P405	AMSURG CORP COMMON STOCK								
		Local	27,429.000	78.775001	2,160,719.51	59.750000	1,638,882.75	-521,836.76	0.21
		Base		78.775001	2,160,719.51	59.750000	1,638,882.75	-521,836.76	0.21
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,648.000	49.894227	2,177,783.24	91.350000	3,987,244.80	1,809,461.56	0.51
		Base		49.894227	2,177,783.24	91.350000	3,987,244.80	1,809,461.56	0.51
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	31,496.000	44.203118	1,392,221.41	71.440000	2,250,074.24	857,852.83	0.29
		Base		44.203118	1,392,221.41	71.440000	2,250,074.24	857,852.83	0.29

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03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	88,742.000	16.872735	1,497,320.29	30.700000	2,724,379.40	1,227,059.11	0.35
		Base		16.872735	1,497,320.29	30.700000	2,724,379.40	1,227,059.11	0.35
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	45,674.000	31.346569	1,431,723.20	61.120000	2,791,594.88	1,359,871.68	0.36
		Base		31.346569	1,431,723.20	61.120000	2,791,594.88	1,359,871.68	0.36
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	83,483.000	12.776242	1,066,599.05	4.890000	408,231.87	-658,367.18	0.05
		Base		12.776242	1,066,599.05	4.890000	408,231.87	-658,367.18	0.05
044186104	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK								
		Local	31,402.000	49.904488	1,567,100.73	111.730000	3,508,545.46	1,941,444.73	0.45
		Base		49.904488	1,567,100.73	111.730000	3,508,545.46	1,941,444.73	0.45
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	74,358.000	17.519040	1,302,680.76	20.300000	1,509,467.40	206,786.64	0.19
		Base		17.519040	1,302,680.76	20.300000	1,509,467.40	206,786.64	0.19
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	51,969.000	34.643942	1,800,411.03	74.390000	3,865,973.91	2,065,562.88	0.50
		Base		34.643942	1,800,411.03	74.390000	3,865,973.91	2,065,562.88	0.50
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01								
		Local	47,333.000	36.438349	1,724,736.39	32.360000	1,531,695.88	-193,040.51	0.20
		Base		36.438349	1,724,736.39	32.360000	1,531,695.88	-193,040.51	0.20
053807103	AVNET INC COMMON STOCK USD1.0								
		Local	63,739.000	28.945694	1,844,969.62	41.950000	2,673,851.05	828,881.43	0.34
		Base		28.945694	1,844,969.62	41.950000	2,673,851.05	828,881.43	0.34
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	218,702.000	7.815061	1,709,169.42	6.550000	1,432,498.10	-276,671.32	0.18
		Base		7.815061	1,709,169.42	6.550000	1,432,498.10	-276,671.32	0.18
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	43,065.000	17.764881	765,044.61	23.500000	1,012,027.50	246,982.89	0.13
		Base		17.764881	765,044.61	23.500000	1,012,027.50	246,982.89	0.13

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062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	21,453.000	52.600202	1,128,432.13	75.150000	1,612,192.95	483,760.82	0.21
		Base		52.600202	1,128,432.13	75.150000	1,612,192.95	483,760.82	0.21
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	45,456.000	43.968182	1,998,617.69	36.960000	1,680,053.76	-318,563.93	0.22
		Base		43.968182	1,998,617.69	36.960000	1,680,053.76	-318,563.93	0.22
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	50,858.000	25.279450	1,285,662.28	59.520000	3,027,068.16	1,741,405.88	0.39
		Base		25.279450	1,285,662.28	59.520000	3,027,068.16	1,741,405.88	0.39
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	21,079.000	78.272067	1,649,896.90	64.810000	1,366,129.99	-283,766.91	0.18
		Base		78.272067	1,649,896.90	64.810000	1,366,129.99	-283,766.91	0.18
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	47,398.000	45.062799	2,135,886.54	48.720000	2,309,230.56	173,344.02	0.30
		Base		45.062799	2,135,886.54	48.720000	2,309,230.56	173,344.02	0.30
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	49,146.000	26.911139	1,322,574.84	57.100000	2,806,236.60	1,483,661.76	0.36
		Base		26.911139	1,322,574.84	57.100000	2,806,236.60	1,483,661.76	0.36
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	22,207.000	35.106254	779,604.59	43.400000	963,783.80	184,179.21	0.12
		Base		35.106254	779,604.59	43.400000	963,783.80	184,179.21	0.12
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	10,337.000	97.223156	1,004,995.76	158.080000	1,634,072.96	629,077.20	0.21
		Base		97.223156	1,004,995.76	158.080000	1,634,072.96	629,077.20	0.21
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	18,665.000	72.732084	1,357,544.35	103.990000	1,940,973.35	583,429.00	0.25
		Base		72.732084	1,357,544.35	103.990000	1,940,973.35	583,429.00	0.25
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	26,184.000	34.897963	913,768.26	61.850000	1,619,480.40	705,712.14	0.21
		Base		34.897963	913,768.26	61.850000	1,619,480.40	705,712.14	0.21

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100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,532.000	307.521198	1,393,686.07	155.250000	703,593.00	-690,093.07	0.09
		Base		307.521198	1,393,686.07	155.250000	703,593.00	-690,093.07	0.09
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	27,487.000	20.581022	565,710.54	49.240000	1,353,459.88	787,749.34	0.17
		Base		20.581022	565,710.54	49.240000	1,353,459.88	787,749.34	0.17
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	59,191.000	24.796161	1,467,709.56	64.660000	3,827,290.06	2,359,580.50	0.49
		Base		24.796161	1,467,709.56	64.660000	3,827,290.06	2,359,580.50	0.49
111621306	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001								
		Local	200,611.000	9.041952	1,813,915.07	10.600000	2,126,476.60	312,561.53	0.27
		Base		9.041952	1,813,915.07	10.600000	2,126,476.60	312,561.53	0.27
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	57,373.000	22.084680	1,267,064.37	36.860000	2,114,768.78	847,704.41	0.27
		Base		22.084680	1,267,064.37	36.860000	2,114,768.78	847,704.41	0.27
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	45,150.000	24.541187	1,108,034.60	43.500000	1,964,025.00	855,990.40	0.25
		Base		24.541187	1,108,034.60	43.500000	1,964,025.00	855,990.40	0.25
119848109	BUFFALO WILD WINGS INC COMMON STOCK								
		Local	9,158.000	188.623483	1,727,413.86	145.650000	1,333,862.70	-393,551.16	0.17
		Base		188.623483	1,727,413.86	145.650000	1,333,862.70	-393,551.16	0.17
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	40,679.000	30.388884	1,236,189.42	63.210000	2,571,319.59	1,335,130.17	0.33
		Base		30.388884	1,236,189.42	63.210000	2,571,319.59	1,335,130.17	0.33
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		Local	75,138.000	31.540637	2,369,900.41	54.610000	4,103,286.18	1,733,385.77	0.53
		Base		31.540637	2,369,900.41	54.610000	4,103,286.18	1,733,385.77	0.53
125134106	CEB INC COMMON STOCK USD.01								
		Local	16,117.000	35.363450	569,952.73	48.650000	784,092.05	214,139.32	0.10
		Base		35.363450	569,952.73	48.650000	784,092.05	214,139.32	0.10

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12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
			87,647.000	Local 17.674475	1,549,114.74	15.080000	1,321,716.76	-227,397.98	0.17
				Base 17.674475	1,549,114.74	15.080000	1,321,716.76	-227,397.98	0.17
12646R105	CST BRANDS INC COMMON STOCK USD.01								
			37,878.000	Local 31.888857	1,207,886.13	48.020000	1,818,901.56	611,015.43	0.23
				Base 31.888857	1,207,886.13	48.020000	1,818,901.56	611,015.43	0.23
126804301	CABELA S INC COMMON STOCK USD.01								
			25,696.000	Local 55.631017	1,429,494.61	61.610000	1,583,130.56	153,635.95	0.20
				Base 55.631017	1,429,494.61	61.610000	1,583,130.56	153,635.95	0.20
12685J105	CABLE ONE INC COMMON STOCK USD.01								
			2,347.000	Local 373.753911	877,200.43	576.740000	1,353,608.78	476,408.35	0.17
				Base 373.753911	877,200.43	576.740000	1,353,608.78	476,408.35	0.17
127055101	CABOT CORP COMMON STOCK USD1.0								
			31,217.000	Local 30.376155	948,252.42	52.140000	1,627,654.38	679,401.96	0.21
				Base 30.376155	948,252.42	52.140000	1,627,654.38	679,401.96	0.21
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
			146,298.000	Local 9.455061	1,383,256.55	25.580000	3,742,302.84	2,359,046.29	0.48
				Base 9.455061	1,383,256.55	25.580000	3,742,302.84	2,359,046.29	0.48
128195104	CALATLANTIC GROUP INC COMMON STOCK USD.01								
			37,329.000	Local 41.116525	1,534,838.76	32.320000	1,206,473.28	-328,365.48	0.16
				Base 41.116525	1,534,838.76	32.320000	1,206,473.28	-328,365.48	0.16
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
			43,745.000	Local 46.388857	2,029,280.55	81.440000	3,562,592.80	1,533,312.25	0.46
				Base 46.388857	2,029,280.55	81.440000	3,562,592.80	1,533,312.25	0.46
141624106	CARE CAPITAL PROPERTIES INC REIT USD.01								
			42,008.000	Local 33.031849	1,387,601.90	26.570000	1,116,152.56	-271,449.34	0.14
				Base 33.031849	1,387,601.90	26.570000	1,116,152.56	-271,449.34	0.14
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
			32,339.000	Local 46.737048	1,511,429.40	104.850000	3,390,744.15	1,879,314.75	0.44
				Base 46.737048	1,511,429.40	104.850000	3,390,744.15	1,879,314.75	0.44

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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
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
			23,327.000	Local	40.809102	951,953.93	31.610000	737,366.47	-214,587.46	0.09
				Base	40.809102	951,953.93	31.610000	737,366.47	-214,587.46	0.09
146229109	CARTER S INC COMMON STOCK USD.01								
			25,052.000	Local	51.103536	1,280,245.78	86.340000	2,162,989.68	882,743.90	0.28
				Base	51.103536	1,280,245.78	86.340000	2,162,989.68	882,743.90	0.28
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
			19,608.000	Local	97.658243	1,914,882.83	112.990000	2,215,507.92	300,625.09	0.29
				Base	97.658243	1,914,882.83	112.990000	2,215,507.92	300,625.09	0.29
148806102	CATALENT INC COMMON STOCK USD.01								
			62,426.000	Local	31.949702	1,994,492.07	22.810000	1,423,937.06	-570,555.01	0.18
				Base	31.949702	1,994,492.07	22.810000	1,423,937.06	-570,555.01	0.18
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
			37,098.000	Local	14.016077	519,968.41	29.950000	1,111,085.10	591,116.69	0.14
				Base	14.016077	519,968.41	29.950000	1,111,085.10	591,116.69	0.14
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
			23,668.000	Local	39.121659	925,931.43	75.880000	1,795,927.84	869,996.41	0.23
				Base	39.121659	925,931.43	75.880000	1,795,927.84	869,996.41	0.23
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
			22,377.000	Local	26.857182	600,983.17	53.190000	1,190,232.63	589,249.46	0.15
				Base	26.857182	600,983.17	53.190000	1,190,232.63	589,249.46	0.15
163731102	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0								
			35,015.000	Local	43.675600	1,529,301.14	42.950000	1,503,894.25	-25,406.89	0.19
				Base	43.675600	1,529,301.14	42.950000	1,503,894.25	-25,406.89	0.19
168615102	CHICO S FAS INC COMMON STOCK USD.01								
			66,075.000	Local	11.351734	750,065.82	11.670000	771,095.25	21,029.43	0.10
				Base	11.351734	750,065.82	11.670000	771,095.25	21,029.43	0.10
171484108	CHURCHILL DOWNS INC COMMON STOCK								
			6,226.000	Local	121.566269	756,871.59	136.000000	846,736.00	89,864.41	0.11
				Base	121.566269	756,871.59	136.000000	846,736.00	89,864.41	0.11

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Base Currency: USD - US DOLLAR

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171779309	CIENA CORP COMMON STOCK USD.01								
		Local	69,118.000	17.403995	1,202,929.35	19.380000	1,339,506.84	136,577.49	0.17
		Base		17.403995	1,202,929.35	19.380000	1,339,506.84	136,577.49	0.17
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	52,927.000	24.643674	1,304,315.72	39.800000	2,106,494.60	802,178.88	0.27
		Base		24.643674	1,304,315.72	39.800000	2,106,494.60	802,178.88	0.27
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	31,267.000	55.884591	1,747,343.51	53.980000	1,687,792.66	-59,550.85	0.22
		Base		55.884591	1,747,343.51	53.980000	1,687,792.66	-59,550.85	0.22
179895107	CLARCOR INC COMMON STOCK USD1.0								
		Local	24,402.000	49.958694	1,219,092.04	62.210000	1,518,048.42	298,956.38	0.20
		Base		49.958694	1,219,092.04	62.210000	1,518,048.42	298,956.38	0.20
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	26,184.000	41.051153	1,074,883.38	47.320000	1,239,026.88	164,143.50	0.16
		Base		41.051153	1,074,883.38	47.320000	1,239,026.88	164,143.50	0.16
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	42,592.000	43.286718	1,843,667.90	51.600000	2,197,747.20	354,079.30	0.28
		Base		43.286718	1,843,667.90	51.600000	2,197,747.20	354,079.30	0.28
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	41,557.000	29.816376	1,239,079.14	49.820000	2,070,369.74	831,290.60	0.27
		Base		29.816376	1,239,079.14	49.820000	2,070,369.74	831,290.60	0.27
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	57,365.000	14.247854	817,328.12	15.710000	901,204.15	83,876.03	0.12
		Base		14.247854	817,328.12	15.710000	901,204.15	83,876.03	0.12
20341J104	COMMUNICATIONS SALES + LE REIT USD.0001								
		Local	68,028.000	28.644716	1,948,642.77	28.430000	1,934,036.04	-14,606.73	0.25
		Base		28.644716	1,948,642.77	28.430000	1,934,036.04	-14,606.73	0.25
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,675.000	74.547985	1,541,279.58	53.500000	1,106,112.50	-435,167.08	0.14
		Base		74.547985	1,541,279.58	53.500000	1,106,112.50	-435,167.08	0.14

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20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	16,910.000	87.338967	1,476,901.93	71.850000	1,214,983.50	-261,918.43	0.16
		Base		87.338967	1,476,901.93	71.850000	1,214,983.50	-261,918.43	0.16
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.0								
		Local	70,275.000	31.087701	2,184,688.21	54.450000	3,826,473.75	1,641,785.54	0.49
		Base		31.087701	2,184,688.21	54.450000	3,826,473.75	1,641,785.54	0.49
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	22,404.000	38.530000	863,226.12	28.790000	645,011.16	-218,214.96	0.08
		Base		38.530000	863,226.12	28.790000	645,011.16	-218,214.96	0.08
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	88,410.000	11.434113	1,010,889.97	16.950000	1,498,549.50	487,659.53	0.19
		Base		11.434113	1,010,889.97	16.950000	1,498,549.50	487,659.53	0.19
212485106	CONVERGYS CORP COMMON STOCK								
		Local	47,997.000	11.613418	557,409.22	29.200000	1,401,512.40	844,103.18	0.18
		Base		11.613418	557,409.22	29.200000	1,401,512.40	844,103.18	0.18
217204106	COPART INC COMMON STOCK								
		Local	48,718.000	22.564334	1,099,289.24	52.470000	2,556,233.46	1,456,944.22	0.33
		Base		22.564334	1,099,289.24	52.470000	2,556,233.46	1,456,944.22	0.33
21871D103	CORELOGIC INC COMMON STOCK USD1.0								
		Local	44,188.000	18.941849	837,002.44	42.560000	1,880,641.28	1,043,638.84	0.24
		Base		18.941849	837,002.44	42.560000	1,880,641.28	1,043,638.84	0.24
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	47,422.000	31.884711	1,512,036.78	26.690000	1,265,693.18	-246,343.60	0.16
		Base		31.884711	1,512,036.78	26.690000	1,265,693.18	-246,343.60	0.16
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	66,974.000	30.118591	2,017,162.54	14.450000	967,774.30	-1,049,388.24	0.12
		Base		30.118591	2,017,162.54	14.450000	967,774.30	-1,049,388.24	0.12
222795106	COUSINS PROPERTIES INC REIT USD1.0								
		Local	170,536.000	10.190000	1,737,761.84	7.770000	1,325,064.72	-412,697.12	0.17
		Base		10.190000	1,737,761.84	7.770000	1,325,064.72	-412,697.12	0.17

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22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	11,982.000	151.450425	1,814,678.99	138.000000	1,653,516.00	-161,162.99	0.21
		Base		151.450425	1,814,678.99	138.000000	1,653,516.00	-161,162.99	0.21
224399105	CRANE CO COMMON STOCK USD1.0								
		Local	24,842.000	37.616161	934,460.68	68.010000	1,689,504.42	755,043.74	0.22
		Base		37.616161	934,460.68	68.010000	1,689,504.42	755,043.74	0.22
225447101	CREE INC COMMON STOCK USD.00125								
		Local	50,470.000	34.138720	1,722,981.22	22.300000	1,125,481.00	-597,500.22	0.14
		Base		34.138720	1,722,981.22	22.300000	1,125,481.00	-597,500.22	0.14
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	27,661.000	58.403597	1,615,501.89	75.990000	2,101,959.39	486,457.50	0.27
		Base		58.403597	1,615,501.89	75.990000	2,101,959.39	486,457.50	0.27
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	22,232.000	69.000000	1,534,008.00	89.620000	1,992,431.84	458,423.84	0.26
		Base		69.000000	1,534,008.00	89.620000	1,992,431.84	458,423.84	0.26
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	160,731.000	15.357197	2,468,377.68	9.970000	1,602,488.07	-865,889.61	0.21
		Base		15.357197	2,468,377.68	9.970000	1,602,488.07	-865,889.61	0.21
233153204	DCT INDUSTRIAL TRUST INC REIT USD.01								
		Local	45,114.000	39.704885	1,791,246.19	46.750000	2,109,079.50	317,833.31	0.27
		Base		39.704885	1,791,246.19	46.750000	2,109,079.50	317,833.31	0.27
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,323.000	61.799745	1,008,757.24	96.160000	1,569,619.68	560,862.44	0.20
		Base		61.799745	1,008,757.24	96.160000	1,569,619.68	560,862.44	0.20
235825205	DANA INC COMMON STOCK USD.01								
		Local	71,780.000	21.413155	1,537,036.26	15.480000	1,111,154.40	-425,881.86	0.14
		Base		21.413155	1,537,036.26	15.480000	1,111,154.40	-425,881.86	0.14
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	45,251.000	19.923342	901,551.17	18.260000	826,283.26	-75,267.91	0.11
		Base		19.923342	901,551.17	18.260000	826,283.26	-75,267.91	0.11

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243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	16,035.000	63.935981	1,025,213.46	52.190000	836,866.65	-188,346.81	0.11
		Base		63.935981	1,025,213.46	52.190000	836,866.65	-188,346.81	0.11
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	199,339.000	7.033078	1,401,966.75	2.390000	476,420.21	-925,546.54	0.06
		Base		7.033078	1,401,966.75	2.390000	476,420.21	-925,546.54	0.06
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	24,405.000	25.241954	616,029.88	61.200000	1,493,586.00	877,556.12	0.19
		Base		25.241954	616,029.88	61.200000	1,493,586.00	877,556.12	0.19
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	28,396.000	24.972127	709,108.53	22.700000	644,589.20	-64,519.33	0.08
		Base		24.972127	709,108.53	22.700000	644,589.20	-64,519.33	0.08
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	32,253.000	17.594595	567,478.47	16.490000	531,851.97	-35,626.50	0.07
		Base		17.594595	567,478.47	16.490000	531,851.97	-35,626.50	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	44,045.000	32.536234	1,433,058.42	55.650000	2,451,104.25	1,018,045.83	0.32
		Base		32.536234	1,433,058.42	55.650000	2,451,104.25	1,018,045.83	0.32
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	37,592.000	29.169537	1,096,541.22	21.800000	819,505.60	-277,035.62	0.11
		Base		29.169537	1,096,541.22	21.800000	819,505.60	-277,035.62	0.11
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	24,151.000	63.760572	1,539,881.57	169.240000	4,087,315.24	2,547,433.67	0.53
		Base		63.760572	1,539,881.57	169.240000	4,087,315.24	2,547,433.67	0.53
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	31,320.000	49.975445	1,565,230.94	35.950000	1,125,954.00	-439,276.94	0.15
		Base		49.975445	1,565,230.94	35.950000	1,125,954.00	-439,276.94	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	66,621.000	26.221840	1,746,925.23	36.520000	2,432,998.92	686,073.69	0.31
		Base		26.221840	1,746,925.23	36.520000	2,432,998.92	686,073.69	0.31

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25960P109	DOUGLAS EMMETT INC REIT USD.01								
		71,804.000	Local	29.931407	2,149,194.78	36.500000	2,620,846.00	471,651.22	0.34
			Base	29.931407	2,149,194.78	36.500000	2,620,846.00	471,651.22	0.34
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		18,802.000	Local	74.626940	1,403,135.73	47.500000	893,095.00	-510,040.73	0.12
			Base	74.626940	1,403,135.73	47.500000	893,095.00	-510,040.73	0.12
264411505	DUKE REALTY CORP REIT USD.01								
		175,532.000	Local	13.100539	2,299,563.84	26.150000	4,590,161.80	2,290,597.96	0.59
			Base	13.100539	2,299,563.84	26.150000	4,590,161.80	2,290,597.96	0.59
265504100	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001								
		45,913.000	Local	52.497367	2,410,311.63	48.360000	2,220,352.68	-189,958.95	0.29
			Base	52.497367	2,410,311.63	48.360000	2,220,352.68	-189,958.95	0.29
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		15,727.000	Local	87.750000	1,380,044.25	76.930000	1,209,878.11	-170,166.14	0.16
			Base	87.750000	1,380,044.25	76.930000	1,209,878.11	-170,166.14	0.16
26884U109	EPR PROPERTIES REIT USD.01								
		31,841.000	Local	54.566281	1,737,444.94	72.720000	2,315,477.52	578,032.58	0.30
			Base	54.566281	1,737,444.94	72.720000	2,315,477.52	578,032.58	0.30
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		24,142.000	Local	70.252402	1,696,033.48	80.970000	1,954,777.74	258,744.26	0.25
			Base	70.252402	1,696,033.48	80.970000	1,954,777.74	258,744.26	0.25
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		72,115.000	Local	22.429272	1,617,486.94	39.510000	2,849,263.65	1,231,776.71	0.37
			Base	22.429272	1,617,486.94	39.510000	2,849,263.65	1,231,776.71	0.37
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		56,763.000	Local	27.794834	1,577,718.19	35.060000	1,990,110.78	412,392.59	0.26
			Base	27.794834	1,577,718.19	35.060000	1,990,110.78	412,392.59	0.26
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		29,502.000	Local	46.609213	1,375,064.99	75.400000	2,224,450.80	849,385.81	0.29
			Base	46.609213	1,375,064.99	75.400000	2,224,450.80	849,385.81	0.29

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28140H203	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	36,557.000	42.789324	1,564,249.30	42.590000	1,556,962.63	-7,286.67	0.20
		Base		42.789324	1,564,249.30	42.590000	1,556,962.63	-7,286.67	0.20
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	30,427.000	49.010473	1,491,241.65	60.460000	1,839,616.42	348,374.77	0.24
		Base		49.010473	1,491,241.65	60.460000	1,839,616.42	348,374.77	0.24
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	48,578.000	53.391142	2,593,634.91	50.130000	2,435,215.14	-158,419.77	0.31
		Base		53.391142	2,593,634.91	50.130000	2,435,215.14	-158,419.77	0.31
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	30,980.000	25.034751	775,576.58	46.510000	1,440,879.80	665,303.22	0.19
		Base		25.034751	775,576.58	46.510000	1,440,879.80	665,303.22	0.19
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	21,733.000	67.843019	1,474,432.34	65.130000	1,415,470.29	-58,962.05	0.18
		Base		67.843019	1,474,432.34	65.130000	1,415,470.29	-58,962.05	0.18
294752100	EQUITY ONE INC REIT USD.01								
		Local	46,047.000	20.657326	951,207.88	28.500000	1,312,339.50	361,131.62	0.17
		Base		20.657326	951,207.88	28.500000	1,312,339.50	361,131.62	0.17
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,711.000	81.463265	1,198,406.09	73.450000	1,080,522.95	-117,883.14	0.14
		Base		81.463265	1,198,406.09	73.450000	1,080,522.95	-117,883.14	0.14
302520101	FNB CORP COMMON STOCK USD.01								
		Local	105,153.000	11.866589	1,247,807.42	13.070000	1,374,349.71	126,542.29	0.18
		Base		11.866589	1,247,807.42	13.070000	1,374,349.71	126,542.29	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	21,108.000	42.200531	890,768.80	38.960000	822,367.68	-68,401.12	0.11
		Base		42.200531	890,768.80	38.960000	822,367.68	-68,401.12	0.11
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	20,344.000	67.534139	1,373,914.52	154.720000	3,147,623.68	1,773,709.16	0.41
		Base		67.534139	1,373,914.52	154.720000	3,147,623.68	1,773,709.16	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
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,442.000	30.188876	466,176.63	120.680000	1,863,540.56	1,397,363.93	0.24
		Base		30.188876	466,176.63	120.680000	1,863,540.56	1,397,363.93	0.24
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK								
		Local	46,959.000	21.839321	1,025,552.66	27.000000	1,267,893.00	242,340.34	0.16
		Base		21.839321	1,025,552.66	27.000000	1,267,893.00	242,340.34	0.16
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	54,908.000	16.716985	917,896.19	39.060000	2,144,706.48	1,226,810.29	0.28
		Base		16.716985	917,896.19	39.060000	2,144,706.48	1,226,810.29	0.28
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	116,112.000	11.093417	1,288,078.80	15.410000	1,789,285.92	501,207.12	0.23
		Base		11.093417	1,288,078.80	15.410000	1,789,285.92	501,207.12	0.23
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	58,483.000	22.913736	1,340,064.03	26.410000	1,544,536.03	204,472.00	0.20
		Base		22.913736	1,340,064.03	26.410000	1,544,536.03	204,472.00	0.20
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	91,102.000	13.338532	1,215,166.96	15.520000	1,413,903.04	198,736.08	0.18
		Base		13.338532	1,215,166.96	15.520000	1,413,903.04	198,736.08	0.18
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	73,457.000	23.184089	1,703,033.59	32.060000	2,355,031.42	651,997.83	0.30
		Base		23.184089	1,703,033.59	32.060000	2,355,031.42	651,997.83	0.30
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	20,954.000	32.715049	685,511.14	27.270000	571,415.58	-114,095.56	0.07
		Base		32.715049	685,511.14	27.270000	571,415.58	-114,095.56	0.07
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	86,606.000	9.951653	861,872.88	14.900000	1,290,429.40	428,556.52	0.17
		Base		9.951653	861,872.88	14.900000	1,290,429.40	428,556.52	0.17
361448103	GATX CORP COMMON STOCK USD.625								
		Local	20,218.000	31.654134	639,983.29	43.770000	884,941.86	244,958.57	0.11
		Base		31.654134	639,983.29	43.770000	884,941.86	244,958.57	0.11

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36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	52,022.000	32.769374	1,704,728.35	24.050000	1,251,129.10	-453,599.25	0.16
		Base		32.769374	1,704,728.35	24.050000	1,251,129.10	-453,599.25	0.16
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,348.000	34.795462	1,438,722.77	86.040000	3,557,581.92	2,118,859.15	0.46
		Base		34.795462	1,438,722.77	86.040000	3,557,581.92	2,118,859.15	0.46
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	28,649.000	76.365578	2,187,797.45	67.940000	1,946,413.06	-241,384.39	0.25
		Base		76.365578	2,187,797.45	67.940000	1,946,413.06	-241,384.39	0.25
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	143,522.000	9.879459	1,417,919.69	16.910000	2,426,957.02	1,009,037.33	0.31
		Base		9.879459	1,417,919.69	16.910000	2,426,957.02	1,009,037.33	0.31
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	249,387.000	5.024168	1,252,962.25	4.140000	1,032,462.18	-220,500.07	0.13
		Base		5.024168	1,252,962.25	4.140000	1,032,462.18	-220,500.07	0.13
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	27,864.000	36.992135	1,030,748.86	74.900000	2,087,013.60	1,056,264.74	0.27
		Base		36.992135	1,030,748.86	74.900000	2,087,013.60	1,056,264.74	0.27
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,328.000	434.475352	1,011,458.62	475.000000	1,105,800.00	94,341.38	0.14
		Base		434.475352	1,011,458.62	475.000000	1,105,800.00	94,341.38	0.14
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	19,817.000	26.703591	529,185.07	49.160000	974,203.72	445,018.65	0.13
		Base		26.703591	529,185.07	49.160000	974,203.72	445,018.65	0.13
391164100	GREAT PLAINS ENERGY INC COMMON STOCK								
		Local	103,772.000	24.634538	2,556,375.30	28.440000	2,951,275.68	394,900.38	0.38
		Base		24.634538	2,556,375.30	28.440000	2,951,275.68	394,900.38	0.38
397624107	GREIF INC CL A COMMON STOCK								
		Local	12,903.000	52.471444	677,039.04	46.860000	604,634.58	-72,404.46	0.08
		Base		52.471444	677,039.04	46.860000	604,634.58	-72,404.46	0.08

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401617105	GUESS? INC COMMON STOCK USD.01								
		Local	30,825.000	32.546716	1,003,252.51	13.500000	416,137.50	-587,115.01	0.05
		Base		32.546716	1,003,252.51	13.500000	416,137.50	-587,115.01	0.05
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	62,739.000	54.745564	3,434,681.92	24.110000	1,512,637.29	-1,922,044.63	0.19
		Base		54.745564	3,434,681.92	24.110000	1,512,637.29	-1,922,044.63	0.19
404251100	HNI CORP COMMON STOCK USD1.0								
		Local	22,248.000	30.897045	687,397.46	40.660000	904,603.68	217,206.22	0.12
		Base		30.897045	687,397.46	40.660000	904,603.68	217,206.22	0.12
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,954.000	40.906491	652,622.15	37.700000	601,465.80	-51,156.35	0.08
		Base		40.906491	652,622.15	37.700000	601,465.80	-51,156.35	0.08
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	51,770.000	24.863520	1,287,184.43	36.370000	1,882,874.90	595,690.47	0.24
		Base		24.863520	1,287,184.43	36.370000	1,882,874.90	595,690.47	0.24
40650V100	HALYARD HEALTH INC COMMON STOCK USD.01								
		Local	23,356.000	38.849583	907,370.85	32.350000	755,566.60	-151,804.25	0.10
		Base		38.849583	907,370.85	32.350000	755,566.60	-151,804.25	0.10
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	38,807.000	31.415518	1,219,142.01	33.550000	1,301,974.85	82,832.84	0.17
		Base		31.415518	1,219,142.01	33.550000	1,301,974.85	82,832.84	0.17
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	21,391.000	46.642802	997,736.18	76.190000	1,629,780.29	632,044.11	0.21
		Base		46.642802	997,736.18	76.190000	1,629,780.29	632,044.11	0.21
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK								
		Local	54,146.000	24.374347	1,319,773.39	29.500000	1,597,307.00	277,533.61	0.21
		Base		24.374347	1,319,773.39	29.500000	1,597,307.00	277,533.61	0.21
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	57,981.000	30.087902	1,744,526.67	31.890000	1,849,014.09	104,487.42	0.24
		Base		30.087902	1,744,526.67	31.890000	1,849,014.09	104,487.42	0.24

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
			39,303.000	Local 30.216994	1,187,618.53	81.020000	3,184,329.06	1,996,710.53	0.41
				Base 30.216994	1,187,618.53	81.020000	3,184,329.06	1,996,710.53	0.41
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
			49,349.000	Local 32.655493	1,611,515.92	49.630000	2,449,190.87	837,674.95	0.32
				Base 32.655493	1,611,515.92	49.630000	2,449,190.87	837,674.95	0.32
431475102	HILL ROM HOLDINGS INC COMMON STOCK								
			29,812.000	Local 34.013480	1,014,009.86	55.410000	1,651,882.92	637,873.06	0.21
				Base 34.013480	1,014,009.86	55.410000	1,651,882.92	637,873.06	0.21
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
			88,338.000	Local 28.626864	2,528,839.92	24.950000	2,204,033.10	-324,806.82	0.28
				Base 28.626864	2,528,839.92	24.950000	2,204,033.10	-324,806.82	0.28
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
			82,177.000	Local 22.740932	1,868,781.61	27.360000	2,248,362.72	379,581.11	0.29
				Base 22.740932	1,868,781.61	27.360000	2,248,362.72	379,581.11	0.29
443510607	HUBBELL INC COMMON STOCK USD.01								
			25,753.000	Local 55.070883	1,418,240.45	104.520000	2,691,703.56	1,273,463.11	0.35
				Base 55.070883	1,418,240.45	104.520000	2,691,703.56	1,273,463.11	0.35
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
			23,416.000	Local 42.586004	997,193.86	161.360000	3,778,405.76	2,781,211.90	0.49
				Base 42.586004	997,193.86	161.360000	3,778,405.76	2,781,211.90	0.49
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
			18,619.000	Local 74.944440	1,395,390.52	97.010000	1,806,229.19	410,838.67	0.23
				Base 74.944440	1,395,390.52	97.010000	1,806,229.19	410,838.67	0.23
45073V108	ITT INC COMMON STOCK USD1.0								
			44,840.000	Local 21.447293	961,696.62	35.220000	1,579,264.80	617,568.18	0.20
				Base 21.447293	961,696.62	35.220000	1,579,264.80	617,568.18	0.20
451107106	IDACORP INC COMMON STOCK								
			25,224.000	Local 38.212336	963,867.97	78.390000	1,977,309.36	1,013,441.39	0.25
				Base 38.212336	963,867.97	78.390000	1,977,309.36	1,013,441.39	0.25

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45167R104	IDEX CORP COMMON STOCK USD.01								
		38,099.000	Local	38.579262	1,469,831.31	86.440000	3,293,277.56	1,823,446.25	0.42
			Base	38.579262	1,469,831.31	86.440000	3,293,277.56	1,823,446.25	0.42
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		44,810.000	Local	31.544536	1,413,510.68	107.140000	4,800,943.40	3,387,432.72	0.62
			Base	31.544536	1,413,510.68	107.140000	4,800,943.40	3,387,432.72	0.62
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		74,896.000	Local	19.705229	1,475,842.84	37.200000	2,786,131.20	1,310,288.36	0.36
			Base	19.705229	1,475,842.84	37.200000	2,786,131.20	1,310,288.36	0.36
457187102	INGREDION INC COMMON STOCK USD.01								
		36,123.000	Local	44.215516	1,597,197.10	131.170000	4,738,253.91	3,141,056.81	0.61
			Base	44.215516	1,597,197.10	131.170000	4,738,253.91	3,141,056.81	0.61
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		67,222.000	Local	7.657786	514,771.69	20.710000	1,392,167.62	877,395.93	0.18
			Base	7.657786	514,771.69	20.710000	1,392,167.62	877,395.93	0.18
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		17,142.000	Local	38.337015	657,173.11	70.650000	1,211,082.30	553,909.19	0.16
			Base	38.337015	657,173.11	70.650000	1,211,082.30	553,909.19	0.16
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		29,042.000	Local	19.087864	554,349.76	30.850000	895,945.70	341,595.94	0.12
			Base	19.087864	554,349.76	30.850000	895,945.70	341,595.94	0.12
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		13,028.000	Local	27.356911	356,405.83	32.900000	428,621.20	72,215.37	0.06
			Base	27.356911	356,405.83	32.900000	428,621.20	72,215.37	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		67,808.000	Local	12.267858	831,858.92	22.080000	1,497,200.64	665,341.72	0.19
			Base	12.267858	831,858.92	22.080000	1,497,200.64	665,341.72	0.19
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		95,557.000	Local	21.093529	2,015,634.32	21.340000	2,039,186.38	23,552.06	0.26
			Base	21.093529	2,015,634.32	21.340000	2,039,186.38	23,552.06	0.26

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466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	16,354.000	88.824529	1,452,636.35	93.730000	1,532,860.42	80,224.07	0.20
		Base		88.824529	1,452,636.35	93.730000	1,532,860.42	80,224.07	0.20
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	71,646.000	7.350972	526,667.73	12.820000	918,501.72	391,833.99	0.12
		Base		7.350972	526,667.73	12.820000	918,501.72	391,833.99	0.12
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	161,960.000	11.458582	1,855,831.88	17.480000	2,831,060.80	975,228.92	0.36
		Base		11.458582	1,855,831.88	17.480000	2,831,060.80	975,228.92	0.36
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,610.000	68.068333	1,539,025.00	96.850000	2,189,778.50	650,753.50	0.28
		Base		68.068333	1,539,025.00	96.850000	2,189,778.50	650,753.50	0.28
481165108	JOY GLOBAL INC COMMON STOCK USD1.0								
		Local	49,125.000	16.947235	832,532.90	27.830000	1,367,148.75	534,615.85	0.18
		Base		16.947235	832,532.90	27.830000	1,367,148.75	534,615.85	0.18
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	24,027.000	77.183789	1,854,494.91	71.150000	1,709,521.05	-144,973.86	0.22
		Base		77.183789	1,854,494.91	71.150000	1,709,521.05	-144,973.86	0.22
48242W106	KBR INC COMMON STOCK USD.001								
		Local	71,301.000	26.144170	1,864,105.48	14.810000	1,055,967.81	-808,137.67	0.14
		Base		26.144170	1,864,105.48	14.810000	1,055,967.81	-808,137.67	0.14
482539103	KLX INC COMMON STOCK USD.01								
		Local	26,377.000	19.483575	513,918.26	34.420000	907,896.34	393,978.08	0.12
		Base		19.483575	513,918.26	34.420000	907,896.34	393,978.08	0.12
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	64,070.000	37.953288	2,431,667.14	16.750000	1,073,172.50	-1,358,494.64	0.14
		Base		37.953288	2,431,667.14	16.750000	1,073,172.50	-1,358,494.64	0.14
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	41,400.000	13.166119	545,077.32	14.540000	601,956.00	56,878.68	0.08
		Base		13.166119	545,077.32	14.540000	601,956.00	56,878.68	0.08

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488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,310.000	27.785245	675,459.30	37.550000	912,840.50	237,381.20	0.12
		Base		27.785245	675,459.30	37.550000	912,840.50	237,381.20	0.12
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	39,886.000	29.462102	1,175,125.42	28.310000	1,129,172.66	-45,952.76	0.15
		Base		29.462102	1,175,125.42	28.310000	1,129,172.66	-45,952.76	0.15
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK								
		Local	85,044.000	31.210546	2,654,269.67	32.800000	2,789,443.20	135,173.53	0.36
		Base		31.210546	2,654,269.67	32.800000	2,789,443.20	135,173.53	0.36
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	46,130.000	55.676565	2,568,359.93	71.830000	3,313,517.90	745,157.97	0.43
		Base		55.676565	2,568,359.93	71.830000	3,313,517.90	745,157.97	0.43
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,952.000	49.260880	1,327,679.23	58.950000	1,588,820.40	261,141.17	0.20
		Base		49.260880	1,327,679.23	58.950000	1,588,820.40	261,141.17	0.20
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	44,385.000	30.522812	1,354,755.01	14.940000	663,111.90	-691,643.11	0.09
		Base		30.522812	1,354,755.01	14.940000	663,111.90	-691,643.11	0.09
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	41,461.000	36.726582	1,522,720.83	63.450000	2,630,700.45	1,107,979.62	0.34
		Base		36.726582	1,522,720.83	63.450000	2,630,700.45	1,107,979.62	0.34
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	9,745.000	60.923526	593,699.76	130.650000	1,273,184.25	679,484.49	0.16
		Base		60.923526	593,699.76	130.650000	1,273,184.25	679,484.49	0.16
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	21,073.000	43.205005	910,459.07	71.150000	1,499,343.95	588,884.88	0.19
		Base		43.205005	910,459.07	71.150000	1,499,343.95	588,884.88	0.19
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	56,582.000	35.813845	2,026,418.96	23.750000	1,343,822.50	-682,596.46	0.17
		Base		35.813845	2,026,418.96	23.750000	1,343,822.50	-682,596.46	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
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
			71,137.000	Local 42.507431	3,023,851.14	41.570000	2,957,165.09	-66,686.05	0.38
				Base 42.507431	3,023,851.14	41.570000	2,957,165.09	-66,686.05	0.38
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
			19,581.000	Local 52.430099	1,026,633.76	145.890000	2,856,672.09	1,830,038.33	0.37
				Base 52.430099	1,026,633.76	145.890000	2,856,672.09	1,830,038.33	0.37
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
			31,349.000	Local 24.895807	780,458.66	39.690000	1,244,241.81	463,783.15	0.16
				Base 24.895807	780,458.66	39.690000	1,244,241.81	463,783.15	0.16
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
			73,434.000	Local 34.463462	2,530,789.89	40.430000	2,968,936.62	438,146.73	0.38
				Base 34.463462	2,530,789.89	40.430000	2,968,936.62	438,146.73	0.38
53219L109	LIFEPOINT HEALTH INC COMMON STOCK USD.01								
			21,356.000	Local 37.253645	795,588.85	59.850000	1,278,156.60	482,567.75	0.16
				Base 37.253645	795,588.85	59.850000	1,278,156.60	482,567.75	0.16
53223X107	LIFE STORAGE INC REIT USD.01								
			23,219.000	Local 102.068266	2,369,923.07	80.650000	1,872,612.35	-497,310.72	0.24
				Base 102.068266	2,369,923.07	80.650000	1,872,612.35	-497,310.72	0.24
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
			31,643.000	Local 32.764669	1,036,772.41	65.830000	2,083,058.69	1,046,286.28	0.27
				Base 32.764669	1,036,772.41	65.830000	2,083,058.69	1,046,286.28	0.27
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
			66,061.000	Local 24.682698	1,630,563.70	27.670000	1,827,907.87	197,344.17	0.24
				Base 24.682698	1,630,563.70	27.670000	1,827,907.87	197,344.17	0.24
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
			71,140.000	Local 9.259441	658,716.65	18.350000	1,305,419.00	646,702.35	0.17
				Base 9.259441	658,716.65	18.350000	1,305,419.00	646,702.35	0.17
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
			35,716.000	Local 38.412901	1,371,955.17	36.390000	1,299,705.24	-72,249.93	0.17
				Base 38.412901	1,371,955.17	36.390000	1,299,705.24	-72,249.93	0.17

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552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		97,738.000	Local	20.380925	1,991,990.86	26.210000	2,561,712.98	569,722.12	0.33
			Base	20.380925	1,991,990.86	26.210000	2,561,712.98	569,722.12	0.33
553498106	MSA SAFETY INC COMMON STOCK								
		15,586.000	Local	30.701541	478,514.22	58.300000	908,663.80	430,149.58	0.12
			Base	30.701541	478,514.22	58.300000	908,663.80	430,149.58	0.12
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		22,258.000	Local	62.953641	1,401,222.15	72.800000	1,620,382.40	219,160.25	0.21
			Base	62.953641	1,401,222.15	72.800000	1,620,382.40	219,160.25	0.21
55354G100	MSCI INC COMMON STOCK USD.01								
		47,356.000	Local	37.821394	1,791,069.93	80.190000	3,797,477.64	2,006,407.71	0.49
			Base	37.821394	1,791,069.93	80.190000	3,797,477.64	2,006,407.71	0.49
554489104	MACK CALI REALTY CORP REIT USD.01								
		44,865.000	Local	26.250350	1,177,721.97	25.680000	1,152,133.20	-25,588.77	0.15
			Base	26.250350	1,177,721.97	25.680000	1,152,133.20	-25,588.77	0.15
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		35,834.000	Local	57.551213	2,062,290.16	50.640000	1,814,633.76	-247,656.40	0.23
			Base	57.551213	2,062,290.16	50.640000	1,814,633.76	-247,656.40	0.23
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		34,297.000	Local	49.009002	1,680,861.75	76.800000	2,634,009.60	953,147.85	0.34
			Base	49.009002	1,680,861.75	76.800000	2,634,009.60	953,147.85	0.34
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		18,831.000	Local	101.542627	1,912,149.21	150.760000	2,838,961.56	926,812.35	0.37
			Base	101.542627	1,912,149.21	150.760000	2,838,961.56	926,812.35	0.37
577933104	MAXIMUS INC COMMON STOCK								
		32,475.000	Local	62.879600	2,042,015.02	52.060000	1,690,648.50	-351,366.52	0.22
			Base	62.879600	2,042,015.02	52.060000	1,690,648.50	-351,366.52	0.22
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		160,158.000	Local	14.253145	2,282,755.22	13.940000	2,232,602.52	-50,152.70	0.29
			Base	14.253145	2,282,755.22	13.940000	2,232,602.52	-50,152.70	0.29

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58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,049.000	32.836956	1,512,108.97	61.250000	2,820,501.25	1,308,392.28	0.36
		Base		32.836956	1,512,108.97	61.250000	2,820,501.25	1,308,392.28	0.36
587200106	MENTOR GRAPHICS CORP COMMON STOCK								
		Local	54,125.000	13.411280	725,885.55	28.900000	1,564,212.50	838,326.95	0.20
		Base		13.411280	725,885.55	28.900000	1,564,212.50	838,326.95	0.20
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	18,250.000	43.416359	792,348.55	54.470000	994,077.50	201,728.95	0.13
		Base		43.416359	792,348.55	54.470000	994,077.50	201,728.95	0.13
589433101	MEREDITH CORP COMMON STOCK USD1.0								
		Local	18,285.000	37.631467	688,091.37	45.350000	829,224.75	141,133.38	0.11
		Base		37.631467	688,091.37	45.350000	829,224.75	141,133.38	0.11
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	56,644.000	29.772014	1,686,405.94	42.130000	2,386,411.72	700,005.78	0.31
		Base		29.772014	1,686,405.94	42.130000	2,386,411.72	700,005.78	0.31
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	37,801.000	63.803051	2,411,819.13	92.750000	3,506,042.75	1,094,223.62	0.45
		Base		63.803051	2,411,819.13	92.750000	3,506,042.75	1,094,223.62	0.45
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	29,950.000	21.117357	632,464.84	27.800000	832,610.00	200,145.16	0.11
		Base		21.117357	632,464.84	27.800000	832,610.00	200,145.16	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,434.000	30.646143	534,284.86	67.200000	1,171,564.80	637,279.94	0.15
		Base		30.646143	534,284.86	67.200000	1,171,564.80	637,279.94	0.15
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	21,319.000	69.782546	1,487,694.09	54.410000	1,159,966.79	-327,727.30	0.15
		Base		69.782546	1,487,694.09	54.410000	1,159,966.79	-327,727.30	0.15
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	18,643.000	77.370000	1,442,408.91	78.810000	1,469,254.83	26,845.92	0.19
		Base		77.370000	1,442,408.91	78.810000	1,469,254.83	26,845.92	0.19

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626755102	MURPHY USA INC COMMON STOCK								
		Local	18,423.000	38.984484	718,211.14	68.780000	1,267,133.94	548,922.80	0.16
		Base		38.984484	718,211.14	68.780000	1,267,133.94	548,922.80	0.16
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	61,955.000	17.131501	1,061,382.13	35.050000	2,171,522.75	1,110,140.62	0.28
		Base		17.131501	1,061,382.13	35.050000	2,171,522.75	1,110,140.62	0.28
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,814.000	777.789190	1,410,909.59	1,523.000000	2,762,722.00	1,351,812.41	0.36
		Base		777.789190	1,410,909.59	1,523.000000	2,762,722.00	1,351,812.41	0.36
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	42,532.000	44.771430	1,904,218.48	52.380000	2,227,826.16	323,607.68	0.29
		Base		44.771430	1,904,218.48	52.380000	2,227,826.16	323,607.68	0.29
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	52,775.000	24.141191	1,274,051.35	28.090000	1,482,449.75	208,398.40	0.19
		Base		24.141191	1,274,051.35	28.090000	1,482,449.75	208,398.40	0.19
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	73,566.000	30.607752	2,251,689.89	45.620000	3,356,080.92	1,104,391.03	0.43
		Base		30.607752	2,251,689.89	45.620000	3,356,080.92	1,104,391.03	0.43
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	46,037.000	38.624402	1,778,151.60	27.450000	1,263,715.65	-514,435.95	0.16
		Base		38.624402	1,778,151.60	27.450000	1,263,715.65	-514,435.95	0.16
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	27,280.000	23.959882	653,625.59	22.450000	612,436.00	-41,189.59	0.08
		Base		23.959882	653,625.59	22.450000	612,436.00	-41,189.59	0.08
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	43,113.000	33.941228	1,463,308.18	33.950000	1,463,686.35	378.17	0.19
		Base		33.941228	1,463,308.18	33.950000	1,463,686.35	378.17	0.19
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	243,748.000	16.023582	3,905,716.17	14.360000	3,500,221.28	-405,494.89	0.45
		Base		16.023582	3,905,716.17	14.360000	3,500,221.28	-405,494.89	0.45

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650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		60,931.000	Local	10.269824	625,750.67	10.900000	664,147.90	38,397.23	0.09
			Base	10.269824	625,750.67	10.900000	664,147.90	38,397.23	0.09
651587107	NEWMARKET CORP COMMON STOCK								
		4,625.000	Local	154.571738	714,894.29	400.910000	1,854,208.75	1,139,314.46	0.24
			Base	154.571738	714,894.29	400.910000	1,854,208.75	1,139,314.46	0.24
655663102	NORDSON CORP COMMON STOCK								
		26,618.000	Local	42.043432	1,119,112.07	100.130000	2,665,260.34	1,546,148.27	0.34
			Base	42.043432	1,119,112.07	100.130000	2,665,260.34	1,546,148.27	0.34
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		24,176.000	Local	60.097258	1,452,911.31	57.550000	1,391,328.80	-61,582.51	0.18
			Base	60.097258	1,452,911.31	57.550000	1,391,328.80	-61,582.51	0.18
67011P100	NOW INC COMMON STOCK USD.01								
		53,785.000	Local	31.561659	1,697,543.81	21.560000	1,159,604.60	-537,939.21	0.15
			Base	31.561659	1,697,543.81	21.560000	1,159,604.60	-537,939.21	0.15
670704105	NUVASIVE INC COMMON STOCK USD.001								
		25,129.000	Local	68.057524	1,710,217.51	59.730000	1,500,955.17	-209,262.34	0.19
			Base	68.057524	1,710,217.51	59.730000	1,500,955.17	-209,262.34	0.19
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		99,939.000	Local	20.144978	2,013,268.99	31.040000	3,102,106.56	1,088,837.57	0.40
			Base	20.144978	2,013,268.99	31.040000	3,102,106.56	1,088,837.57	0.40
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		49,074.000	Local	27.417773	1,345,499.78	23.800000	1,167,961.20	-177,538.58	0.15
			Base	27.417773	1,345,499.78	23.800000	1,167,961.20	-177,538.58	0.15
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		272,203.000	Local	5.255141	1,430,465.01	3.150000	857,439.45	-573,025.56	0.11
			Base	5.255141	1,430,465.01	3.150000	857,439.45	-573,025.56	0.11
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		25,695.000	Local	45.289917	1,163,724.43	29.250000	751,578.75	-412,145.68	0.10
			Base	45.289917	1,163,724.43	29.250000	751,578.75	-412,145.68	0.10

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679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		34,828.000	Local	30.113365	1,048,788.26	74.680000	2,600,955.04	1,552,166.78	0.34
			Base	30.113365	1,048,788.26	74.680000	2,600,955.04	1,552,166.78	0.34
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0								
		122,145.000	Local	14.647650	1,789,137.24	16.860000	2,059,364.70	270,227.46	0.27
			Base	14.647650	1,789,137.24	16.860000	2,059,364.70	270,227.46	0.27
680665205	OLIN CORP COMMON STOCK USD1.0								
		82,655.000	Local	18.625516	1,539,492.00	21.930000	1,812,624.15	273,132.15	0.23
			Base	18.625516	1,539,492.00	21.930000	1,812,624.15	273,132.15	0.23
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		96,805.000	Local	28.342364	2,743,682.53	31.830000	3,081,303.15	337,620.62	0.40
			Base	28.342364	2,743,682.53	31.830000	3,081,303.15	337,620.62	0.40
68235P108	ONE GAS INC COMMON STOCK								
		26,144.000	Local	34.952917	913,809.06	61.280000	1,602,104.32	688,295.26	0.21
			Base	34.952917	913,809.06	61.280000	1,602,104.32	688,295.26	0.21
68557N103	ORBITAL ATK INC COMMON STOCK USD.01								
		29,305.000	Local	51.901969	1,520,987.20	74.360000	2,179,119.80	658,132.60	0.28
			Base	51.901969	1,520,987.20	74.360000	2,179,119.80	658,132.60	0.28
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		36,775.000	Local	34.744395	1,277,725.11	53.500000	1,967,462.50	689,737.39	0.25
			Base	34.744395	1,277,725.11	53.500000	1,967,462.50	689,737.39	0.25
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		31,231.000	Local	29.443534	919,551.00	32.450000	1,013,445.95	93,894.95	0.13
			Base	29.443534	919,551.00	32.450000	1,013,445.95	93,894.95	0.13
69349H107	PNM RESOURCES INC COMMON STOCK								
		39,862.000	Local	14.321481	570,882.89	32.850000	1,309,466.70	738,583.81	0.17
			Base	14.321481	570,882.89	32.850000	1,309,466.70	738,583.81	0.17
69370C100	PTC INC COMMON STOCK USD.01								
		57,529.000	Local	19.646971	1,130,270.58	47.440000	2,729,175.76	1,598,905.18	0.35
			Base	19.646971	1,130,270.58	47.440000	2,729,175.76	1,598,905.18	0.35

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695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	47,157.000	28.480538	1,343,056.72	82.500000	3,890,452.50	2,547,395.78	0.50
		Base		28.480538	1,343,056.72	82.500000	3,890,452.50	2,547,395.78	0.50
695263103	PACWEST BANCORP COMMON STOCK								
		Local	60,258.000	43.360767	2,612,833.08	43.390000	2,614,594.62	1,761.54	0.34
		Base		43.360767	2,612,833.08	43.390000	2,614,594.62	1,761.54	0.34
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	11,143.000	85.559049	953,384.48	190.760000	2,125,638.68	1,172,254.20	0.27
		Base		85.559049	953,384.48	190.760000	2,125,638.68	1,172,254.20	0.27
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	26,468.000	68.305830	1,807,918.71	58.260000	1,542,025.68	-265,893.03	0.20
		Base		68.305830	1,807,918.71	58.260000	1,542,025.68	-265,893.03	0.20
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	73,931.000	15.151474	1,120,163.61	22.480000	1,661,968.88	541,805.27	0.21
		Base		15.151474	1,120,163.61	22.480000	1,661,968.88	541,805.27	0.21
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	154,001.000	9.661786	1,487,924.69	8.590000	1,322,868.59	-165,056.10	0.17
		Base		9.661786	1,487,924.69	8.590000	1,322,868.59	-165,056.10	0.17
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	16,608.000	33.630298	558,531.99	51.710000	858,799.68	300,267.69	0.11
		Base		33.630298	558,531.99	51.710000	858,799.68	300,267.69	0.11
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	29,829.000	56.591114	1,688,056.33	76.610000	2,285,199.69	597,143.36	0.29
		Base		56.591114	1,688,056.33	76.610000	2,285,199.69	597,143.36	0.29
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	42,072.000	37.528376	1,578,893.84	29.230000	1,229,764.56	-349,129.28	0.16
		Base		37.528376	1,578,893.84	29.230000	1,229,764.56	-349,129.28	0.16
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,042.000	77.360000	1,627,809.12	92.580000	1,948,068.36	320,259.24	0.25
		Base		77.360000	1,627,809.12	92.580000	1,948,068.36	320,259.24	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	32,354.000	40.124205	1,298,178.53	76.230000	2,466,345.42	1,168,166.89	0.32
		Base		40.124205	1,298,178.53	76.230000	2,466,345.42	1,168,166.89	0.32
737464107	POST PROPERTIES INC REIT USD.01								
		Local	26,773.000	61.310000	1,641,452.63	65.790000	1,761,395.67	119,943.04	0.23
		Base		61.310000	1,641,452.63	65.790000	1,761,395.67	119,943.04	0.23
737630103	POTLATCH CORP REIT USD1.0								
		Local	20,278.000	34.143898	692,369.96	38.400000	778,675.20	86,305.24	0.10
		Base		34.143898	692,369.96	38.400000	778,675.20	86,305.24	0.10
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	26,482.000	56.440000	1,494,644.08	45.280000	1,199,104.96	-295,539.12	0.15
		Base		56.440000	1,494,644.08	45.280000	1,199,104.96	-295,539.12	0.15
74164M108	PRIMERICA INC COMMON STOCK								
		Local	23,257.000	34.904682	811,778.20	54.700000	1,272,157.90	460,379.70	0.16
		Base		34.904682	811,778.20	54.700000	1,272,157.90	460,379.70	0.16
742962103	PRIVATEBANCORP INC COMMON STOCK								
		Local	39,783.000	34.383814	1,367,891.28	45.240000	1,799,782.92	431,891.64	0.23
		Base		34.383814	1,367,891.28	45.240000	1,799,782.92	431,891.64	0.23
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0								
		Local	34,770.000	44.801977	1,557,764.74	55.470000	1,928,691.90	370,927.16	0.25
		Base		44.801977	1,557,764.74	55.470000	1,928,691.90	370,927.16	0.25
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	119,910.000	17.405019	2,087,035.81	16.070000	1,926,953.70	-160,082.11	0.25
		Base		17.405019	2,087,035.81	16.070000	1,926,953.70	-160,082.11	0.25
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	66,625.000	25.138135	1,674,828.26	47.540000	3,167,352.50	1,492,524.24	0.41
		Base		25.138135	1,674,828.26	47.540000	3,167,352.50	1,492,524.24	0.41
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	53,515.000	33.505267	1,793,034.35	31.940000	1,709,269.10	-83,765.25	0.22
		Base		33.505267	1,793,034.35	31.940000	1,709,269.10	-83,765.25	0.22

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754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	63,105.000	29.509400	1,862,190.70	60.120000	3,793,872.60	1,931,681.90	0.49
		Base		29.509400	1,862,190.70	60.120000	3,793,872.60	1,931,681.90	0.49
754907103	RAYONIER INC REIT								
		Local	61,488.000	22.678634	1,394,463.82	26.820000	1,649,108.16	254,644.34	0.21
		Base		22.678634	1,394,463.82	26.820000	1,649,108.16	254,644.34	0.21
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	22,397.000	65.072343	1,457,425.26	59.100000	1,323,662.70	-133,762.56	0.17
		Base		65.072343	1,457,425.26	59.100000	1,323,662.70	-133,762.56	0.17
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	52,290.000	54.743364	2,862,530.48	72.070000	3,768,540.30	906,009.82	0.49
		Base		54.743364	2,862,530.48	72.070000	3,768,540.30	906,009.82	0.49
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,062.000	47.106904	1,510,341.55	107.860000	3,458,207.32	1,947,865.77	0.45
		Base		47.106904	1,510,341.55	107.860000	3,458,207.32	1,947,865.77	0.45
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK								
		Local	36,297.000	37.972338	1,378,281.95	68.780000	2,496,507.66	1,118,225.71	0.32
		Base		37.972338	1,378,281.95	68.780000	2,496,507.66	1,118,225.71	0.32
761152107	RESMED INC COMMON STOCK USD.004								
		Local	70,412.000	30.672775	2,159,731.46	59.770000	4,208,525.24	2,048,793.78	0.54
		Base		30.672775	2,159,731.46	59.770000	4,208,525.24	2,048,793.78	0.54
761283100	RESTORATION HARDWARE HOLDING COMMON STOCK USD.0001								
		Local	19,103.000	41.462984	792,067.39	28.970000	553,413.91	-238,653.48	0.07
		Base		41.462984	792,067.39	28.970000	553,413.91	-238,653.48	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	48,068.000	11.993294	576,493.65	30.820000	1,481,455.76	904,962.11	0.19
		Base		11.993294	576,493.65	30.820000	1,481,455.76	904,962.11	0.19
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	32,664.000	75.742522	2,474,053.73	68.820000	2,247,936.48	-226,117.25	0.29
		Base		75.742522	2,474,053.73	68.820000	2,247,936.48	-226,117.25	0.29

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784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	67,817.000	24.750026	1,678,472.53	44.330000	3,006,327.61	1,327,855.08	0.39
		Base		24.750026	1,678,472.53	44.330000	3,006,327.61	1,327,855.08	0.39
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	214,153.000	9.467102	2,027,408.29	7.050000	1,509,778.65	-517,629.64	0.19
		Base		9.467102	2,027,408.29	7.050000	1,509,778.65	-517,629.64	0.19
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	43,471.000	53.525089	2,326,789.14	33.630000	1,461,929.73	-864,859.41	0.19
		Base		53.525089	2,326,789.14	33.630000	1,461,929.73	-864,859.41	0.19
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	274.770000	24,976,593.00	1,374,037.30	3.22
		Base		259.654078	23,602,555.70	274.770000	24,976,593.00	1,374,037.30	3.22
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	26,042.000	61.560288	1,603,153.03	122.270000	3,184,155.34	1,581,002.31	0.41
		Base		61.560288	1,603,153.03	122.270000	3,184,155.34	1,581,002.31	0.41
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	73,286.000	25.820900	1,892,310.48	25.940000	1,901,038.84	8,728.36	0.24
		Base		25.820900	1,892,310.48	25.940000	1,901,038.84	8,728.36	0.24
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	22,432.000	38.269159	858,453.78	68.910000	1,545,789.12	687,335.34	0.20
		Base		38.269159	858,453.78	68.910000	1,545,789.12	687,335.34	0.20
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	22,674.000	48.131057	1,091,323.58	88.090000	1,997,352.66	906,029.08	0.26
		Base		48.131057	1,091,323.58	88.090000	1,997,352.66	906,029.08	0.26
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	118,847.000	22.289761	2,649,071.25	21.270000	2,527,875.69	-121,195.56	0.33
		Base		22.289761	2,649,071.25	21.270000	2,527,875.69	-121,195.56	0.33
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,411.000	31.089932	696,756.47	74.510000	1,669,843.61	973,087.14	0.22
		Base		31.089932	696,756.47	74.510000	1,669,843.61	973,087.14	0.22

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817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	96,901.000	9.607135	930,940.98	25.600000	2,480,665.60	1,549,724.62	0.32
		Base		9.607135	930,940.98	25.600000	2,480,665.60	1,549,724.62	0.32
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	26,866.000	74.939758	2,013,331.54	120.560000	3,238,964.96	1,225,633.42	0.42
		Base		74.939758	2,013,331.54	120.560000	3,238,964.96	1,225,633.42	0.42
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	20,816.000	43.746640	910,630.06	59.950000	1,247,919.20	337,289.14	0.16
		Base		43.746640	910,630.06	59.950000	1,247,919.20	337,289.14	0.16
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,580.000	32.556661	670,016.09	50.950000	1,048,551.00	378,534.91	0.14
		Base		32.556661	670,016.09	50.950000	1,048,551.00	378,534.91	0.14
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	66,720.000	36.623372	2,443,511.41	21.030000	1,403,121.60	-1,040,389.81	0.18
		Base		36.623372	2,443,511.41	21.030000	1,403,121.60	-1,040,389.81	0.18
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	74,200.000	26.532494	1,968,711.04	45.170000	3,351,614.00	1,382,902.96	0.43
		Base		26.532494	1,968,711.04	45.170000	3,351,614.00	1,382,902.96	0.43
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	42,789.000	31.893400	1,364,686.70	35.570000	1,522,004.73	157,318.03	0.20
		Base		31.893400	1,364,686.70	35.570000	1,522,004.73	157,318.03	0.20
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	50,163.000	31.098902	1,560,014.22	50.290000	2,522,697.27	962,683.05	0.32
		Base		31.098902	1,560,014.22	50.290000	2,522,697.27	962,683.05	0.32
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	24,005.000	27.584360	662,162.56	35.880000	861,299.40	199,136.84	0.11
		Base		27.584360	662,162.56	35.880000	861,299.40	199,136.84	0.11
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.0								
		Local	23,762.000	78.579276	1,867,200.75	72.460000	1,721,794.52	-145,406.23	0.22
		Base		78.579276	1,867,200.75	72.460000	1,721,794.52	-145,406.23	0.22

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85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	69,821.000	21.699757	1,515,098.71	22.150000	1,546,535.15	31,436.44	0.20
		Base		21.699757	1,515,098.71	22.150000	1,546,535.15	31,436.44	0.20
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	121,988.000	13.381961	1,632,438.68	27.460000	3,349,790.48	1,717,351.80	0.43
		Base		13.381961	1,632,438.68	27.460000	3,349,790.48	1,717,351.80	0.43
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	33,135.000	48.431253	1,604,769.57	39.140000	1,296,903.90	-307,865.67	0.17
		Base		48.431253	1,604,769.57	39.140000	1,296,903.90	-307,865.67	0.17
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	75,917.000	24.979342	1,896,356.68	14.160000	1,074,984.72	-821,371.96	0.14
		Base		24.979342	1,896,356.68	14.160000	1,074,984.72	-821,371.96	0.14
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,421.000	82.888315	1,443,997.33	52.120000	907,982.52	-536,014.81	0.12
		Base		82.888315	1,443,997.33	52.120000	907,982.52	-536,014.81	0.12
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	75,736.000	25.589105	1,938,016.49	59.310000	4,491,902.16	2,553,885.67	0.58
		Base		25.589105	1,938,016.49	59.310000	4,491,902.16	2,553,885.67	0.58
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	61,520.000	19.625623	1,207,368.33	33.070000	2,034,466.40	827,098.07	0.26
		Base		19.625623	1,207,368.33	33.070000	2,034,466.40	827,098.07	0.26
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	14,527.000	90.853222	1,319,824.75	102.540000	1,489,598.58	169,773.83	0.19
		Base		90.853222	1,319,824.75	102.540000	1,489,598.58	169,773.83	0.19
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	85,598.000	15.839784	1,355,853.84	14.300000	1,224,051.40	-131,802.44	0.16
		Base		15.839784	1,355,853.84	14.300000	1,224,051.40	-131,802.44	0.16
87265H109	TRI POINTE GROUP INC COMMON STOCK USD.01								
		Local	73,157.000	14.571488	1,066,006.32	10.830000	792,290.31	-273,716.01	0.10
		Base		14.571488	1,066,006.32	10.830000	792,290.31	-273,716.01	0.10

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87422J105	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	43,094.000	18.080834	779,175.46	13.930000	600,299.42	-178,876.04	0.08
		Base		18.080834	779,175.46	13.930000	600,299.42	-178,876.04	0.08
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	48,070.000	33.948883	1,631,922.81	34.800000	1,672,836.00	40,913.19	0.22
		Base		33.948883	1,631,922.81	34.800000	1,672,836.00	40,913.19	0.22
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	30,224.000	57.663305	1,742,815.74	72.460000	2,190,031.04	447,215.30	0.28
		Base		57.663305	1,742,815.74	72.460000	2,190,031.04	447,215.30	0.28
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,623.000	40.933978	721,379.50	77.020000	1,357,323.46	635,943.96	0.17
		Base		40.933978	721,379.50	77.020000	1,357,323.46	635,943.96	0.17
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,344.000	100.152074	1,737,037.57	107.680000	1,867,601.92	130,564.35	0.24
		Base		100.152074	1,737,037.57	107.680000	1,867,601.92	130,564.35	0.24
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	22,038.000	66.747620	1,470,984.06	143.130000	3,154,298.94	1,683,314.88	0.41
		Base		66.747620	1,470,984.06	143.130000	3,154,298.94	1,683,314.88	0.41
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	46,557.000	33.989349	1,582,442.13	25.840000	1,203,032.88	-379,409.25	0.15
		Base		33.989349	1,582,442.13	25.840000	1,203,032.88	-379,409.25	0.15
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	25,432.000	49.356565	1,255,236.16	54.070000	1,375,108.24	119,872.08	0.18
		Base		49.356565	1,255,236.16	54.070000	1,375,108.24	119,872.08	0.18
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	39,843.000	31.733662	1,264,364.28	19.710000	785,305.53	-479,058.75	0.10
		Base		31.733662	1,264,364.28	19.710000	785,305.53	-479,058.75	0.10
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	101,255.000	20.218099	2,047,183.63	23.290000	2,358,228.95	311,045.32	0.30
		Base		20.218099	2,047,183.63	23.290000	2,358,228.95	311,045.32	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	54,348.000	23.705276	1,288,334.36	23.880000	1,297,830.24	9,495.88	0.17
		Base		23.705276	1,288,334.36	23.880000	1,297,830.24	9,495.88	0.17
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	32,078.000	44.520119	1,428,116.38	40.520000	1,299,800.56	-128,315.82	0.17
		Base		44.520119	1,428,116.38	40.520000	1,299,800.56	-128,315.82	0.17
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	23,900.000	33.553615	801,931.39	79.310000	1,895,509.00	1,093,577.61	0.24
		Base		33.553615	801,931.39	79.310000	1,895,509.00	1,093,577.61	0.24
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	53,346.000	43.475618	2,319,250.31	13.870000	739,909.02	-1,579,341.29	0.10
		Base		43.475618	2,319,250.31	13.870000	739,909.02	-1,579,341.29	0.10
887228104	TIME INC COMMON STOCK USD.01								
		Local	50,094.000	22.894497	1,146,876.93	13.000000	651,222.00	-495,654.93	0.08
		Base		22.894497	1,146,876.93	13.000000	651,222.00	-495,654.93	0.08
887389104	TIMKEN CO COMMON STOCK								
		Local	35,258.000	25.358018	894,073.00	33.050000	1,165,276.90	271,203.90	0.15
		Base		25.358018	894,073.00	33.050000	1,165,276.90	271,203.90	0.15
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	75,525.000	27.587565	2,083,550.82	27.440000	2,072,406.00	-11,144.82	0.27
		Base		27.587565	2,083,550.82	27.440000	2,072,406.00	-11,144.82	0.27
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	8,800.000	21.501793	189,215.78	35.450000	311,960.00	122,744.22	0.04
		Base		21.501793	189,215.78	35.450000	311,960.00	122,744.22	0.04
891092108	TORO CO COMMON STOCK USD1.0								
		Local	54,704.000	35.711829	1,953,579.87	47.880000	2,619,227.52	665,647.65	0.34
		Base		35.711829	1,953,579.87	47.880000	2,619,227.52	665,647.65	0.34
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,384.000	82.330670	2,336,873.75	87.480000	2,483,032.32	146,158.57	0.32
		Base		82.330670	2,336,873.75	87.480000	2,483,032.32	146,158.57	0.32

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896239100	TRIMBLE INC COMMON STOCK								
		124,697.000	Local	19.717989	2,458,774.11	27.640000	3,446,625.08	987,850.97	0.44
			Base	19.717989	2,458,774.11	27.640000	3,446,625.08	987,850.97	0.44
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		76,263.000	Local	12.862832	980,958.14	21.350000	1,628,215.05	647,256.91	0.21
			Base	12.862832	980,958.14	21.350000	1,628,215.05	647,256.91	0.21
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		24,787.000	Local	52.957874	1,312,666.82	23.700000	587,451.90	-725,214.92	0.08
			Base	52.957874	1,312,666.82	23.700000	587,451.90	-725,214.92	0.08
898402102	TRUSTMARK CORP COMMON STOCK								
		33,843.000	Local	21.718807	735,029.59	27.680000	936,774.24	201,744.65	0.12
			Base	21.718807	735,029.59	27.680000	936,774.24	201,744.65	0.12
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		25,291.000	Local	37.058683	937,251.15	59.520000	1,505,320.32	568,069.17	0.19
			Base	37.058683	937,251.15	59.520000	1,505,320.32	568,069.17	0.19
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		16,549.000	Local	113.355438	1,875,919.15	160.400000	2,654,459.60	778,540.45	0.34
			Base	113.355438	1,875,919.15	160.400000	2,654,459.60	778,540.45	0.34
902681105	UGI CORP COMMON STOCK								
		86,700.000	Local	19.309287	1,674,115.17	46.290000	4,013,343.00	2,339,227.83	0.52
			Base	19.309287	1,674,115.17	46.290000	4,013,343.00	2,339,227.83	0.52
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		14,482.000	Local	147.067395	2,129,830.02	210.990000	3,055,557.18	925,727.16	0.39
			Base	147.067395	2,129,830.02	210.990000	3,055,557.18	925,727.16	0.39
904214103	UMPQUA HOLDINGS CORP COMMON STOCK								
		110,195.000	Local	18.041784	1,988,114.36	15.280000	1,683,779.60	-304,334.76	0.22
			Base	18.041784	1,988,114.36	15.280000	1,683,779.60	-304,334.76	0.22
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		25,213.000	Local	57.292977	1,444,527.83	41.740000	1,052,390.62	-392,137.21	0.14
			Base	57.292977	1,444,527.83	41.740000	1,052,390.62	-392,137.21	0.14

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912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		84,306.000	Local	30.028900	2,531,616.47	19.340000	1,630,478.04	-901,138.43	0.21
			Base	30.028900	2,531,616.47	19.340000	1,630,478.04	-901,138.43	0.21
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		21,754.000	Local	58.969690	1,282,826.63	120.070000	2,612,002.78	1,329,176.15	0.34
			Base	58.969690	1,282,826.63	120.070000	2,612,002.78	1,329,176.15	0.34
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		45,777.000	Local	23.805532	1,089,745.86	25.810000	1,181,504.37	91,758.51	0.15
			Base	23.805532	1,089,745.86	25.810000	1,181,504.37	91,758.51	0.15
918194101	VCA INC COMMON STOCK USD.001								
		40,469.000	Local	28.120284	1,137,999.76	61.460000	2,487,224.74	1,349,224.98	0.32
			Base	28.120284	1,137,999.76	61.460000	2,487,224.74	1,349,224.98	0.32
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		127,349.000	Local	11.129017	1,417,269.13	9.860000	1,255,661.14	-161,607.99	0.16
			Base	11.129017	1,417,269.13	9.860000	1,255,661.14	-161,607.99	0.16
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		11,329.000	Local	94.355840	1,068,957.31	127.950000	1,449,545.55	380,588.24	0.19
			Base	94.355840	1,068,957.31	127.950000	1,449,545.55	380,588.24	0.19
920355104	VALSPAR CORP/THE COMMON STOCK USD.5								
		36,497.000	Local	31.381841	1,145,343.04	99.600000	3,635,101.20	2,489,758.16	0.47
			Base	31.381841	1,145,343.04	99.600000	3,635,101.20	2,489,758.16	0.47
92240G101	VECTREN CORP COMMON STOCK								
		41,455.000	Local	26.771032	1,109,793.15	50.310000	2,085,601.05	975,807.90	0.27
			Base	26.771032	1,109,793.15	50.310000	2,085,601.05	975,807.90	0.27
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		55,536.000	Local	35.404768	1,966,239.20	15.480000	859,697.28	-1,106,541.92	0.11
			Base	35.404768	1,966,239.20	15.480000	859,697.28	-1,106,541.92	0.11
92532W103	VERSUM MATERIALS INC COMMON STOCK USD1.0								
		54,094.000	Local	23.585785	1,275,849.48	22.700000	1,227,933.80	-47,915.68	0.16
			Base	23.585785	1,275,849.48	22.700000	1,227,933.80	-47,915.68	0.16

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92552V100	VIASAT INC COMMON STOCK USD.0001								
		22,692.000	Local	75.076597	1,703,638.15	70.660000	1,603,416.72	-100,221.43	0.21
			Base	75.076597	1,703,638.15	70.660000	1,603,416.72	-100,221.43	0.21
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		67,447.000	Local	8.833301	595,779.63	14.100000	951,002.70	355,223.07	0.12
			Base	8.833301	595,779.63	14.100000	951,002.70	355,223.07	0.12
928377100	VISTA OUTDOOR INC COMMON STOCK USD.01								
		30,194.000	Local	21.614002	652,613.18	38.670000	1,167,601.98	514,988.80	0.15
			Base	21.614002	652,613.18	38.670000	1,167,601.98	514,988.80	0.15
92924F106	WGL HOLDINGS INC COMMON STOCK								
		25,552.000	Local	37.365696	954,768.26	63.070000	1,611,564.64	656,796.38	0.21
			Base	37.365696	954,768.26	63.070000	1,611,564.64	656,796.38	0.21
929740108	WABTEC CORP COMMON STOCK USD.01								
		45,101.000	Local	31.004439	1,398,331.22	77.310000	3,486,758.31	2,088,427.09	0.45
			Base	31.004439	1,398,331.22	77.310000	3,486,758.31	2,088,427.09	0.45
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		41,456.000	Local	28.340223	1,174,872.28	15.720000	651,688.32	-523,183.96	0.08
			Base	28.340223	1,174,872.28	15.720000	651,688.32	-523,183.96	0.08
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
		45,285.000	Local	17.072262	773,117.38	27.250000	1,234,016.25	460,898.87	0.16
			Base	17.072262	773,117.38	27.250000	1,234,016.25	460,898.87	0.16
93964W108	WASHINGTON PRIME GROUP INC REIT USD.0001								
		92,755.000	Local	19.277308	1,788,066.73	10.490000	972,999.95	-815,066.78	0.13
			Base	19.277308	1,788,066.73	10.490000	972,999.95	-815,066.78	0.13
942622200	WATSCO INC COMMON STOCK USD.5								
		12,908.000	Local	66.432993	857,517.08	137.290000	1,772,139.32	914,622.24	0.23
			Base	66.432993	857,517.08	137.290000	1,772,139.32	914,622.24	0.23
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
		19,511.000	Local	61.594730	1,201,774.77	49.130000	958,575.43	-243,199.34	0.12
			Base	61.594730	1,201,774.77	49.130000	958,575.43	-243,199.34	0.12

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	45,878.000	21.554408	988,873.14	40.400000	1,853,471.20	864,598.06	0.24
		Base		21.554408	988,873.14	40.400000	1,853,471.20	864,598.06	0.24
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	58,854.000	23.742474	1,397,339.54	36.210000	2,131,103.34	733,763.80	0.27
		Base		23.742474	1,397,339.54	36.210000	2,131,103.34	733,763.80	0.27
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	22,154.000	36.023604	798,066.92	113.510000	2,514,700.54	1,716,633.62	0.32
		Base		36.023604	798,066.92	113.510000	2,514,700.54	1,716,633.62	0.32
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	101,979.000	5.033260	513,286.83	10.840000	1,105,452.36	592,165.53	0.14
		Base		5.033260	513,286.83	10.840000	1,105,452.36	592,165.53	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	22,358.000	22.919819	512,441.31	24.050000	537,709.90	25,268.59	0.07
		Base		22.919819	512,441.31	24.050000	537,709.90	25,268.59	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	36,642.000	60.495546	2,216,677.78	76.030000	2,785,891.26	569,213.48	0.36
		Base		60.495546	2,216,677.78	76.030000	2,785,891.26	569,213.48	0.36
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.0								
		Local	70,930.000	26.392291	1,872,005.21	57.320000	4,065,707.60	2,193,702.39	0.52
		Base		26.392291	1,872,005.21	57.320000	4,065,707.60	2,193,702.39	0.52
959319104	WESTERN REFINING INC COMMON STOCK USD.01								
		Local	39,610.000	38.834207	1,538,222.92	28.850000	1,142,748.50	-395,474.42	0.15
		Base		38.834207	1,538,222.92	28.850000	1,142,748.50	-395,474.42	0.15
96208T104	WEX INC COMMON STOCK USD.01								
		Local	19,241.000	70.322880	1,353,082.54	109.100000	2,099,193.10	746,110.56	0.27
		Base		70.322880	1,353,082.54	109.100000	2,099,193.10	746,110.56	0.27
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	88,676.000	20.894556	1,852,845.67	54.490000	4,831,955.24	2,979,109.57	0.62
		Base		20.894556	1,852,845.67	54.490000	4,831,955.24	2,979,109.57	0.62

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968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	22,391.000	42.772649	957,722.38	51.600000	1,155,375.60	197,653.22	0.15
		Base		42.772649	957,722.38	51.600000	1,155,375.60	197,653.22	0.15
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	41,048.000	30.591600	1,255,723.98	46.220000	1,897,238.56	641,514.58	0.24
		Base		30.591600	1,255,723.98	46.220000	1,897,238.56	641,514.58	0.24
97717P104	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01								
		Local	57,414.000	22.145857	1,271,482.21	8.580000	492,612.12	-778,870.09	0.06
		Base		22.145857	1,271,482.21	8.580000	492,612.12	-778,870.09	0.06
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,691.000	30.441953	842,968.12	58.980000	1,633,215.18	790,247.06	0.21
		Base		30.441953	842,968.12	58.980000	1,633,215.18	790,247.06	0.21
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	35,254.000	41.315303	1,456,529.69	40.250000	1,418,973.50	-37,556.19	0.18
		Base		41.315303	1,456,529.69	40.250000	1,418,973.50	-37,556.19	0.18
981811102	WORTHINGTON INDUSTRIES COMMON STOCK								
		Local	22,059.000	16.599884	366,176.84	47.000000	1,036,773.00	670,596.16	0.13
		Base		16.599884	366,176.84	47.000000	1,036,773.00	670,596.16	0.13
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	172,319.000	14.777980	2,546,526.66	10.860000	1,871,384.34	-675,142.32	0.24
		Base		14.777980	2,546,526.66	10.860000	1,871,384.34	-675,142.32	0.24
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	26,407.000	36.740651	970,210.38	65.840000	1,738,636.88	768,426.50	0.22
		Base		36.740651	970,210.38	65.840000	1,738,636.88	768,426.50	0.22
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,130.000	31.560072	950,904.96	48.250000	1,453,772.50	502,867.54	0.19
		Base		31.560072	950,904.96	48.250000	1,453,772.50	502,867.54	0.19
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001								
		Local	95,421.000	29.468662	2,811,929.24	27.780000	2,650,795.38	-161,133.86	0.34
		Base		29.468662	2,811,929.24	27.780000	2,650,795.38	-161,133.86	0.34

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G30397106	ENDURANCE SPECIALTY HOLDINGS COMMON STOCK USD1.0								
		Local	32,128.000	69.207371	2,223,494.41	91.950000	2,954,169.60	730,675.19	0.38
		Base		69.207371	2,223,494.41	91.950000	2,954,169.60	730,675.19	0.38
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	150,833.000	10.260301	1,547,591.96	7.820000	1,179,514.06	-368,077.90	0.15
		Base		10.260301	1,547,591.96	7.820000	1,179,514.06	-368,077.90	0.15
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	20,963.000	87.751941	1,839,543.94	203.520000	4,266,389.76	2,426,845.82	0.55
		Base		87.751941	1,839,543.94	203.520000	4,266,389.76	2,426,845.82	0.55
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	13,931.000	102.830000	1,432,524.73	81.500000	1,135,376.50	-297,148.23	0.15
		Base		102.830000	1,432,524.73	81.500000	1,135,376.50	-297,148.23	0.15
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	22,102.000	67.160150	1,484,373.63	56.680000	1,252,741.36	-231,632.27	0.16
		Base		67.160150	1,484,373.63	56.680000	1,252,741.36	-231,632.27	0.16
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	141,814.000	13.362485	1,894,987.41	11.900000	1,687,586.60	-207,400.81	0.22
		Base		13.362485	1,894,987.41	11.900000	1,687,586.60	-207,400.81	0.22
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	121,716.000	12.695005	1,545,185.20	4.940000	601,277.04	-943,908.16	0.08
		Base		12.695005	1,545,185.20	4.940000	601,277.04	-943,908.16	0.08
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,623.000	93.554323	1,929,370.81	124.290000	2,563,232.67	633,861.86	0.33
		Base		93.554323	1,929,370.81	124.290000	2,563,232.67	633,861.86	0.33
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	62,766.000	29.021486	1,821,562.59	13.270000	832,904.82	-988,657.77	0.11
		Base		29.021486	1,821,562.59	13.270000	832,904.82	-988,657.77	0.11
G84720104	STERIS PLC COMMON STOCK								
		Local	43,113.000	74.530216	3,213,221.19	66.820000	2,880,810.66	-332,410.53	0.37
		Base		74.530216	3,213,221.19	66.820000	2,880,810.66	-332,410.53	0.37

& 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
US DOLLAR Total									
		20,218,247.000	Local		591,191,095.24		763,626,117.06	172,435,021.82	98.36
			Base		591,191,095.24		763,626,117.06	172,435,021.82	98.36
EQUITY Total									
		20,218,247.000	Base		591,191,095.24		763,626,117.06	172,435,021.82	98.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		32,256,331.250	Base	603,230,435.16		775,666,675.23	172,436,240.07	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-3,085,775.210	Local	1.000000	-3,085,775.21	1.000000	-3,085,775.21	0.00	0.59
			Base	1.000000	-3,085,775.21	1.000000	-3,085,775.21	0.00	0.59
US DOLLAR Total									
		-3,085,775.210	Local		-3,085,775.21		-3,085,775.21	0.00	0.59
			Base		-3,085,775.21		-3,085,775.21	0.00	0.59
CASH Total									
		-3,085,775.210	Base		-3,085,775.21		-3,085,775.21	0.00	0.59
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.622749	31 Dec 2030		
		7,391,423.160	Local	100.008246	7,392,032.63	100.020000	7,392,901.44	868.81	1.40
			Base	100.008246	7,392,032.63	100.020000	7,392,901.44	868.81	1.40
US DOLLAR Total									
		7,391,423.160	Local		7,392,032.63		7,392,901.44	868.81	1.40
			Base		7,392,032.63		7,392,901.44	868.81	1.40
CASH EQUIVALENT Total									
		7,391,423.160	Base		7,392,032.63		7,392,901.44	868.81	1.40
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		30,933.000	Local	11.700255	361,923.98	29.950000	926,443.35	564,519.37	0.18
			Base	11.700255	361,923.98	29.950000	926,443.35	564,519.37	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
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	25,148.000	24.240301	609,595.09	32.170000	809,011.16	199,416.07	0.15
		Base		24.240301	609,595.09	32.170000	809,011.16	199,416.07	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	43,581.000	24.300094	1,059,022.39	39.080000	1,703,145.48	644,123.09	0.32
		Base		24.300094	1,059,022.39	39.080000	1,703,145.48	644,123.09	0.32
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	236,462.000	5.957552	1,408,734.74	5.200000	1,229,602.40	-179,132.34	0.23
		Base		5.957552	1,408,734.74	5.200000	1,229,602.40	-179,132.34	0.23
00163U106	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	26,616.000	26.244294	698,518.13	25.700000	684,031.20	-14,486.93	0.13
		Base		26.244294	698,518.13	25.700000	684,031.20	-14,486.93	0.13
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	37,444.000	11.487565	430,140.40	32.800000	1,228,163.20	798,022.80	0.23
		Base		11.487565	430,140.40	32.800000	1,228,163.20	798,022.80	0.23
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	6,191.000	65.395240	404,861.93	59.700000	369,602.70	-35,259.23	0.07
		Base		65.395240	404,861.93	59.700000	369,602.70	-35,259.23	0.07
00215F107	ATN INTERNATIONAL INC COMMON STOCK USD.01								
		Local	8,308.000	46.249795	384,243.30	67.640000	561,953.12	177,709.82	0.11
		Base		46.249795	384,243.30	67.640000	561,953.12	177,709.82	0.11
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	20,209.000	29.516738	596,503.75	53.250000	1,076,129.25	479,625.50	0.20
		Base		29.516738	596,503.75	53.250000	1,076,129.25	479,625.50	0.20
002567105	ABAXIS INC COMMON STOCK								
		Local	17,559.000	33.427205	586,948.29	47.740000	838,266.66	251,318.37	0.16
		Base		33.427205	586,948.29	47.740000	838,266.66	251,318.37	0.16
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	52,714.000	15.521017	818,174.87	14.610000	770,151.54	-48,023.33	0.15
		Base		15.521017	818,174.87	14.610000	770,151.54	-48,023.33	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	62,055.000	26.457089	1,641,794.67	33.690000	2,090,632.95	448,838.28	0.40
		Base		26.457089	1,641,794.67	33.690000	2,090,632.95	448,838.28	0.40
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	23,105.000	20.803207	480,658.10	18.330000	423,514.65	-57,143.45	0.08
		Base		20.803207	480,658.10	18.330000	423,514.65	-57,143.45	0.08
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	35,955.000	28.790024	1,035,145.32	17.700000	636,403.50	-398,741.82	0.12
		Base		28.790024	1,035,145.32	17.700000	636,403.50	-398,741.82	0.12
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	45,923.000	25.959983	1,192,160.29	22.300000	1,024,082.90	-168,077.39	0.19
		Base		25.959983	1,192,160.29	22.300000	1,024,082.90	-168,077.39	0.19
006855100	ADEPTUS HEALTH INC CLASS A COMMON STOCK USD.01								
		Local	11,722.000	53.337363	625,220.57	30.120000	353,066.64	-272,153.93	0.07
		Base		53.337363	625,220.57	30.120000	353,066.64	-272,153.93	0.07
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	37,717.000	20.949678	790,159.01	18.150000	684,563.55	-105,595.46	0.13
		Base		20.949678	790,159.01	18.150000	684,563.55	-105,595.46	0.13
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	26,964.000	19.982757	538,815.07	18.510000	499,103.64	-39,711.43	0.09
		Base		19.982757	538,815.07	18.510000	499,103.64	-39,711.43	0.09
00773T101	ADVANSIX INC COMMON STOCK USD.01								
		Local	23,651.000	16.363400	387,010.77	15.960000	377,469.96	-9,540.81	0.07
		Base		16.363400	387,010.77	15.960000	377,469.96	-9,540.81	0.07
007800105	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1								
		Local	54,237.000	9.740628	528,302.45	17.600000	954,571.20	426,268.75	0.18
		Base		9.740628	528,302.45	17.600000	954,571.20	426,268.75	0.18
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	30,919.000	16.432865	508,087.75	47.700000	1,474,836.30	966,748.55	0.28
		Base		16.432865	508,087.75	47.700000	1,474,836.30	966,748.55	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	16,039.000	28.801879	461,953.33	23.990000	384,775.61	-77,177.72	0.07
		Base		28.801879	461,953.33	23.990000	384,775.61	-77,177.72	0.07
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	11,620.000	8.523080	99,038.19	9.650000	112,133.00	13,094.81	0.02
		Base		8.523080	99,038.19	9.650000	112,133.00	13,094.81	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	19,658.000	34.215756	672,613.33	48.350000	950,464.30	277,850.97	0.18
		Base		34.215756	672,613.33	48.350000	950,464.30	277,850.97	0.18
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	27,008.000	29.970982	809,456.29	26.450000	714,361.60	-95,094.69	0.14
		Base		29.970982	809,456.29	26.450000	714,361.60	-95,094.69	0.14
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,348.000	61.010626	448,306.08	64.920000	477,032.16	28,726.08	0.09
		Base		61.010626	448,306.08	64.920000	477,032.16	28,726.08	0.09
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	22,522.000	26.810793	603,832.69	40.750000	917,771.50	313,938.81	0.17
		Base		26.810793	603,832.69	40.750000	917,771.50	313,938.81	0.17
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	17,371.000	17.439524	302,941.97	15.590000	270,813.89	-32,128.08	0.05
		Base		17.439524	302,941.97	15.590000	270,813.89	-32,128.08	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	10,147.000	68.635931	696,448.79	137.900000	1,399,271.30	702,822.51	0.27
		Base		68.635931	696,448.79	137.900000	1,399,271.30	702,822.51	0.27
018522300	ALLETE INC COMMON STOCK								
		Local	38,480.000	45.539759	1,752,369.94	61.290000	2,358,439.20	606,069.26	0.45
		Base		45.539759	1,752,369.94	61.290000	2,358,439.20	606,069.26	0.45
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	6,961.000	28.547120	198,716.50	39.250000	273,219.25	74,502.75	0.05
		Base		28.547120	198,716.50	39.250000	273,219.25	74,502.75	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	21,699.000	23.394295	507,632.80	43.260000	938,698.74	431,065.94	0.18
		Base		23.394295	507,632.80	43.260000	938,698.74	431,065.94	0.18
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,141.000	33.308956	1,037,274.20	39.710000	1,236,609.11	199,334.91	0.23
		Base		33.308956	1,037,274.20	39.710000	1,236,609.11	199,334.91	0.23
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	59,572.000	16.427261	978,604.82	17.920000	1,067,530.24	88,925.42	0.20
		Base		16.427261	978,604.82	17.920000	1,067,530.24	88,925.42	0.20
025676206	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0								
		Local	68,575.000	25.098359	1,721,119.97	17.930000	1,229,549.75	-491,570.22	0.23
		Base		25.098359	1,721,119.97	17.930000	1,229,549.75	-491,570.22	0.23
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	12,525.000	37.988134	475,801.38	20.150000	252,378.75	-223,422.63	0.05
		Base		37.988134	475,801.38	20.150000	252,378.75	-223,422.63	0.05
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	28,489.000	21.628242	616,167.00	39.980000	1,138,990.22	522,823.22	0.22
		Base		21.628242	616,167.00	39.980000	1,138,990.22	522,823.22	0.22
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	20,126.000	14.310875	288,020.68	15.200000	305,915.20	17,894.52	0.06
		Base		14.310875	288,020.68	15.200000	305,915.20	17,894.52	0.06
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,927.000	42.562429	465,079.66	74.700000	816,246.90	351,167.24	0.15
		Base		42.562429	465,079.66	74.700000	816,246.90	351,167.24	0.15
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	14,963.000	27.895558	417,401.23	55.600000	831,942.80	414,541.57	0.16
		Base		27.895558	417,401.23	55.600000	831,942.80	414,541.57	0.16
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	27,175.000	31.948288	868,194.73	36.300000	986,452.50	118,257.77	0.19
		Base		31.948288	868,194.73	36.300000	986,452.50	118,257.77	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
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	27,427.000	20.388800	559,203.62	18.140000	497,525.78	-61,677.84	0.09
		Base		20.388800	559,203.62	18.140000	497,525.78	-61,677.84	0.09
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	9,645.000	61.030253	588,636.79	81.850000	789,443.25	200,806.46	0.15
		Base		61.030253	588,636.79	81.850000	789,443.25	200,806.46	0.15
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	20,438.000	32.629401	666,879.69	38.050000	777,665.90	110,786.21	0.15
		Base		32.629401	666,879.69	38.050000	777,665.90	110,786.21	0.15
03475V101	ANGIODYNAMICS INC COMMON STOCK USD.01								
		Local	22,422.000	16.700899	374,467.56	15.940000	357,406.68	-17,060.88	0.07
		Base		16.700899	374,467.56	15.940000	357,406.68	-17,060.88	0.07
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	11,516.000	36.215309	417,055.50	44.360000	510,849.76	93,794.26	0.10
		Base		36.215309	417,055.50	44.360000	510,849.76	93,794.26	0.10
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	22,151.000	66.469076	1,472,356.50	65.750000	1,456,428.25	-15,928.25	0.28
		Base		66.469076	1,472,356.50	65.750000	1,456,428.25	-15,928.25	0.28
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	22,440.000	19.469171	436,888.20	40.750000	914,430.00	477,541.80	0.17
		Base		19.469171	436,888.20	40.750000	914,430.00	477,541.80	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	30,437.000	36.026065	1,096,525.34	50.800000	1,546,199.60	449,674.26	0.29
		Base		36.026065	1,096,525.34	50.800000	1,546,199.60	449,674.26	0.29
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	18,662.000	23.336490	435,505.57	19.900000	371,373.80	-64,131.77	0.07
		Base		23.336490	435,505.57	19.900000	371,373.80	-64,131.77	0.07
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	54,261.000	10.700981	580,645.93	11.600000	629,427.60	48,781.67	0.12
		Base		10.700981	580,645.93	11.600000	629,427.60	48,781.67	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	10,168.000	23.578236	239,743.50	14.990000	152,418.32	-87,325.18	0.03
		Base		23.578236	239,743.50	14.990000	152,418.32	-87,325.18	0.03
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	15,372.000	47.574348	731,312.88	50.950000	783,203.40	51,890.52	0.15
		Base		47.574348	731,312.88	50.950000	783,203.40	51,890.52	0.15
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,902.000	36.677295	546,565.05	55.360000	824,974.72	278,409.67	0.16
		Base		36.677295	546,565.05	55.360000	824,974.72	278,409.67	0.16
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	71,076.000	12.690586	901,996.06	14.630000	1,039,841.88	137,845.82	0.20
		Base		12.690586	901,996.06	14.630000	1,039,841.88	137,845.82	0.20
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	19,350.000	45.625916	882,861.48	41.850000	809,797.50	-73,063.98	0.15
		Base		45.625916	882,861.48	41.850000	809,797.50	-73,063.98	0.15
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.0								
		Local	46,962.000	6.229660	292,557.31	7.630000	358,320.06	65,762.75	0.07
		Base		6.229660	292,557.31	7.630000	358,320.06	65,762.75	0.07
05379B107	AVISTA CORP COMMON STOCK								
		Local	49,644.000	27.353910	1,357,957.49	41.400000	2,055,261.60	697,304.11	0.39
		Base		27.353910	1,357,957.49	41.400000	2,055,261.60	697,304.11	0.39
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	51,749.000	25.952360	1,343,008.70	42.400000	2,194,157.60	851,148.90	0.42
		Base		25.952360	1,343,008.70	42.400000	2,194,157.60	851,148.90	0.42
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	44,868.000	18.798285	843,441.44	18.630000	835,890.84	-7,550.60	0.16
		Base		18.798285	843,441.44	18.630000	835,890.84	-7,550.60	0.16
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	22,675.000	20.554793	466,079.94	32.150000	729,001.25	262,921.31	0.14
		Base		20.554793	466,079.94	32.150000	729,001.25	262,921.31	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
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	24,646.000	43.374643	1,069,011.45	75.900000	1,870,631.40	801,619.95	0.35
		Base		43.374643	1,069,011.45	75.900000	1,870,631.40	801,619.95	0.35
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	38,623.000	17.765302	686,149.25	13.300000	513,685.90	-172,463.35	0.10
		Base		17.765302	686,149.25	13.300000	513,685.90	-172,463.35	0.10
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	32,685.000	4.471414	146,148.16	7.800000	254,943.00	108,794.84	0.05
		Base		4.471414	146,148.16	7.800000	254,943.00	108,794.84	0.05
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	20,783.000	36.162203	751,559.07	45.140000	938,144.62	186,585.55	0.18
		Base		36.162203	751,559.07	45.140000	938,144.62	186,585.55	0.18
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	43,547.000	11.949873	520,381.10	10.300000	448,534.10	-71,847.00	0.09
		Base		11.949873	520,381.10	10.300000	448,534.10	-71,847.00	0.09
06777U101	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01								
		Local	29,952.000	11.773660	352,644.65	9.310000	278,853.12	-73,791.53	0.05
		Base		11.773660	352,644.65	9.310000	278,853.12	-73,791.53	0.05
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	39,024.000	27.286044	1,064,810.57	39.840000	1,554,716.16	489,905.59	0.29
		Base		27.286044	1,064,810.57	39.840000	1,554,716.16	489,905.59	0.29
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	46,920.000	17.291970	811,339.22	5.190000	243,514.80	-567,824.42	0.05
		Base		17.291970	811,339.22	5.190000	243,514.80	-567,824.42	0.05
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,772.000	19.637194	132,983.08	23.850000	161,512.20	28,529.12	0.03
		Base		19.637194	132,983.08	23.850000	161,512.20	28,529.12	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	38,162.000	17.218690	657,099.64	25.150000	959,774.30	302,674.66	0.18
		Base		17.218690	657,099.64	25.150000	959,774.30	302,674.66	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	13,902.000	10.193561	141,710.89	15.500000	215,481.00	73,770.11	0.04
		Base		10.193561	141,710.89	15.500000	215,481.00	73,770.11	0.04
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	790.000	384.749203	303,951.87	438.180000	346,162.20	42,210.33	0.07
		Base		384.749203	303,951.87	438.180000	346,162.20	42,210.33	0.07
090672106	BIOTELEMETRY INC COMMON STOCK USD.001								
		Local	21,839.000	18.469053	403,345.65	17.700000	386,550.30	-16,795.35	0.07
		Base		18.469053	403,345.65	17.700000	386,550.30	-16,795.35	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,635.000	44.709767	699,037.21	36.100000	564,423.50	-134,613.71	0.11
		Base		44.709767	699,037.21	36.100000	564,423.50	-134,613.71	0.11
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	11,804.000	27.449620	324,015.32	11.500000	135,746.00	-188,269.32	0.03
		Base		27.449620	324,015.32	11.500000	135,746.00	-188,269.32	0.03
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	37,031.000	32.221348	1,193,188.74	61.400000	2,273,703.40	1,080,514.66	0.43
		Base		32.221348	1,193,188.74	61.400000	2,273,703.40	1,080,514.66	0.43
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	29,765.000	11.079044	329,767.73	13.300000	395,874.50	66,106.77	0.08
		Base		11.079044	329,767.73	13.300000	395,874.50	66,106.77	0.08
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	9,053.000	40.988694	371,070.65	34.930000	316,221.29	-54,849.36	0.06
		Base		40.988694	371,070.65	34.930000	316,221.29	-54,849.36	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,404.000	48.732526	750,675.83	41.220000	634,952.88	-115,722.95	0.12
		Base		48.732526	750,675.83	41.220000	634,952.88	-115,722.95	0.12
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	30,198.000	30.395969	917,897.47	19.250000	581,311.50	-336,585.97	0.11
		Base		30.395969	917,897.47	19.250000	581,311.50	-336,585.97	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0								
		Local	65,011.000	8.499948	552,590.09	13.150000	854,894.65	302,304.56	0.16
		Base		8.499948	552,590.09	13.150000	854,894.65	302,304.56	0.16
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	28,998.000	25.318595	734,188.61	22.690000	657,964.62	-76,223.99	0.12
		Base		25.318595	734,188.61	22.690000	657,964.62	-76,223.99	0.12
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	63,870.000	10.256706	655,095.81	17.860000	1,140,718.20	485,622.39	0.22
		Base		10.256706	655,095.81	17.860000	1,140,718.20	485,622.39	0.22
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	36,408.000	30.443964	1,108,403.84	33.100000	1,205,104.80	96,700.96	0.23
		Base		30.443964	1,108,403.84	33.100000	1,205,104.80	96,700.96	0.23
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	33,597.000	18.760358	630,291.75	18.620000	625,576.14	-4,715.61	0.12
		Base		18.760358	630,291.75	18.620000	625,576.14	-4,715.61	0.12
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	34,742.000	28.034176	973,963.33	39.550000	1,374,046.10	400,082.77	0.26
		Base		28.034176	973,963.33	39.550000	1,374,046.10	400,082.77	0.26
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,865.000	48.637074	1,209,360.84	10.010000	248,898.65	-960,462.19	0.05
		Base		48.637074	1,209,360.84	10.010000	248,898.65	-960,462.19	0.05
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	54,953.000	9.191843	505,119.33	12.800000	703,398.40	198,279.07	0.13
		Base		9.191843	505,119.33	12.800000	703,398.40	198,279.07	0.13
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	53,487.000	10.819574	578,706.53	13.030000	696,935.61	118,229.08	0.13
		Base		10.819574	578,706.53	13.030000	696,935.61	118,229.08	0.13
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	21,742.000	42.433053	922,579.44	20.850000	453,320.70	-469,258.74	0.09
		Base		42.433053	922,579.44	20.850000	453,320.70	-469,258.74	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
125071100	CDI CORP COMMON STOCK USD.1								
		Local	10,725.000	13.854269	148,587.03	6.150000	65,958.75	-82,628.28	0.01
		Base		13.854269	148,587.03	6.150000	65,958.75	-82,628.28	0.01
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	25,213.000	19.930036	502,496.01	38.030000	958,850.39	456,354.38	0.18
		Base		19.930036	502,496.01	38.030000	958,850.39	456,354.38	0.18
126501105	CTS CORP COMMON STOCK								
		Local	25,529.000	11.654404	297,525.27	18.200000	464,627.80	167,102.53	0.09
		Base		11.654404	297,525.27	18.200000	464,627.80	167,102.53	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	78,240.000	12.916306	1,010,571.78	16.780000	1,312,867.20	302,295.42	0.25
		Base		12.916306	1,010,571.78	16.780000	1,312,867.20	302,295.42	0.25
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	18,810.000	43.925801	826,244.32	55.260000	1,039,440.60	213,196.28	0.20
		Base		43.925801	826,244.32	55.260000	1,039,440.60	213,196.28	0.20
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	18,955.000	64.620844	1,224,888.09	97.850000	1,854,746.75	629,858.66	0.35
		Base		64.620844	1,224,888.09	97.850000	1,854,746.75	629,858.66	0.35
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	23,176.000	23.180636	537,234.43	38.650000	895,752.40	358,517.97	0.17
		Base		23.180636	537,234.43	38.650000	895,752.40	358,517.97	0.17
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,960.000	12.930414	167,578.16	6.460000	83,721.60	-83,856.56	0.02
		Base		12.930414	167,578.16	6.460000	83,721.60	-83,856.56	0.02
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	28,247.000	15.301939	432,233.88	12.920000	364,951.24	-67,282.64	0.07
		Base		15.301939	432,233.88	12.920000	364,951.24	-67,282.64	0.07
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	11,956.000	31.091164	371,725.96	59.150000	707,197.40	335,471.44	0.13
		Base		31.091164	371,725.96	59.150000	707,197.40	335,471.44	0.13

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129500104	CALERES INC COMMON STOCK USD.01								
		Local	33,818.000	15.178208	513,296.65	25.010000	845,788.18	332,491.53	0.16
		Base		15.178208	513,296.65	25.010000	845,788.18	332,491.53	0.16
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	39,450.000	16.293115	642,763.39	15.800000	623,310.00	-19,453.39	0.12
		Base		16.293115	642,763.39	15.800000	623,310.00	-19,453.39	0.12
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	37,383.000	26.021199	972,750.49	31.000000	1,158,873.00	186,122.51	0.22
		Base		26.021199	972,750.49	31.000000	1,158,873.00	186,122.51	0.22
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	73,276.000	7.490748	548,892.06	10.210000	748,147.96	199,255.90	0.14
		Base		7.490748	548,892.06	10.210000	748,147.96	199,255.90	0.14
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	25,052.000	13.019311	326,159.79	40.300000	1,009,595.60	683,435.81	0.19
		Base		13.019311	326,159.79	40.300000	1,009,595.60	683,435.81	0.19
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	28,273.000	21.631062	611,575.03	71.230000	2,013,885.79	1,402,310.76	0.38
		Base		21.631062	611,575.03	71.230000	2,013,885.79	1,402,310.76	0.38
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	9,011.000	45.575908	410,684.51	73.100000	658,704.10	248,019.59	0.12
		Base		45.575908	410,684.51	73.100000	658,704.10	248,019.59	0.12
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	74,802.000	12.218929	914,000.35	9.510000	711,367.02	-202,633.33	0.13
		Base		12.218929	914,000.35	9.510000	711,367.02	-202,633.33	0.13
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	14,283.000	37.023963	528,813.26	6.100000	87,126.30	-441,686.96	0.02
		Base		37.023963	528,813.26	6.100000	87,126.30	-441,686.96	0.02
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,295.000	17.552059	443,979.33	26.280000	664,752.60	220,773.27	0.13
		Base		17.552059	443,979.33	26.280000	664,752.60	220,773.27	0.13

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141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	50,147.000	5.955848	298,667.91	7.190000	360,556.93	61,889.02	0.07
		Base		5.955848	298,667.91	7.190000	360,556.93	61,889.02	0.07
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	52,435.000	12.098665	634,393.51	14.080000	738,284.80	103,891.29	0.14
		Base		12.098665	634,393.51	14.080000	738,284.80	103,891.29	0.14
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	47,508.000	34.245141	1,626,918.18	33.830000	1,607,195.64	-19,722.54	0.30
		Base		34.245141	1,626,918.18	33.830000	1,607,195.64	-19,722.54	0.30
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	20,289.000	28.206105	572,273.67	29.670000	601,974.63	29,700.96	0.11
		Base		28.206105	572,273.67	29.670000	601,974.63	29,700.96	0.11
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,572.000	100.208281	658,568.82	92.400000	607,252.80	-51,316.02	0.12
		Base		100.208281	658,568.82	92.400000	607,252.80	-51,316.02	0.12
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	59,188.000	5.472486	323,905.48	6.770000	400,702.76	76,797.28	0.08
		Base		5.472486	323,905.48	6.770000	400,702.76	76,797.28	0.08
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	21,519.000	20.858772	448,859.91	6.500000	139,873.50	-308,986.41	0.03
		Base		20.858772	448,859.91	6.500000	139,873.50	-308,986.41	0.03
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	7,794.000	15.868415	123,678.43	24.320000	189,550.08	65,871.65	0.04
		Base		15.868415	123,678.43	24.320000	189,550.08	65,871.65	0.04
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	26,111.000	9.642613	251,778.26	23.340000	609,430.74	357,652.48	0.12
		Base		9.642613	251,778.26	23.340000	609,430.74	357,652.48	0.12
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	24,149.000	21.620436	522,111.90	25.630000	618,938.87	96,826.97	0.12
		Base		21.620436	522,111.90	25.630000	618,938.87	96,826.97	0.12

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	38,678.000	13.494560	521,942.58	7.310000	282,736.18	-239,206.40	0.05
		Base		13.494560	521,942.58	7.310000	282,736.18	-239,206.40	0.05
157210105	CEVA INC COMMON STOCK USD.001								
		Local	16,333.000	25.510891	416,669.38	30.050000	490,806.65	74,137.27	0.09
		Base		25.510891	416,669.38	30.050000	490,806.65	74,137.27	0.09
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	23,841.000	34.306735	817,906.88	27.740000	661,349.34	-156,557.54	0.13
		Base		34.306735	817,906.88	27.740000	661,349.34	-156,557.54	0.13
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	12,618.000	74.223279	936,549.33	141.420000	1,784,437.56	847,888.23	0.34
		Base		74.223279	936,549.33	141.420000	1,784,437.56	847,888.23	0.34
163851108	CHEMOURS CO/THE COMMON STOCK								
		Local	141,415.000	3.993791	564,781.89	16.430000	2,323,448.45	1,758,666.56	0.44
		Base		3.993791	564,781.89	16.430000	2,323,448.45	1,758,666.56	0.44
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	46,836.000	30.408030	1,424,190.47	21.710000	1,016,809.56	-407,380.91	0.19
		Base		30.408030	1,424,190.47	21.710000	1,016,809.56	-407,380.91	0.19
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,303.000	49.982175	714,895.05	75.950000	1,086,312.85	371,417.80	0.21
		Base		49.982175	714,895.05	75.950000	1,086,312.85	371,417.80	0.21
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
		Local	13,087.000	30.311264	396,683.51	28.400000	371,670.80	-25,012.71	0.07
		Base		30.311264	396,683.51	28.400000	371,670.80	-25,012.71	0.07
17163B102	CIBER INC COMMON STOCK USD.01								
		Local	57,592.000	4.254183	245,006.88	1.020000	58,743.84	-186,263.04	0.01
		Base		4.254183	245,006.88	1.020000	58,743.84	-186,263.04	0.01
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	768.000	3.372539	2,590.11	4.070000	3,125.76	535.65	0.00
		Base		3.372539	2,590.11	4.070000	3,125.76	535.65	0.00

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171871502	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	32,564.400	16.863104	549,136.86	19.650000	639,890.46	90,753.60	0.12
		Base		16.863104	549,136.86	19.650000	639,890.46	90,753.60	0.12
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	12,799.000	43.180849	552,671.68	53.780000	688,330.22	135,658.54	0.13
		Base		43.180849	552,671.68	53.780000	688,330.22	135,658.54	0.13
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	11,694.000	35.558799	415,824.59	52.270000	611,245.38	195,420.79	0.12
		Base		35.558799	415,824.59	52.270000	611,245.38	195,420.79	0.12
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,243.000	40.415907	535,227.86	53.100000	703,203.30	167,975.44	0.13
		Base		40.415907	535,227.86	53.100000	703,203.30	167,975.44	0.13
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	47,786.000	16.738188	799,851.05	6.160000	294,361.76	-505,489.29	0.06
		Base		16.738188	799,851.05	6.160000	294,361.76	-505,489.29	0.06
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	31,964.000	36.831529	1,177,282.98	36.900000	1,179,471.60	2,188.62	0.22
		Base		36.831529	1,177,282.98	36.900000	1,179,471.60	2,188.62	0.22
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	18,955.000	51.689058	979,766.09	104.120000	1,973,594.60	993,828.51	0.37
		Base		51.689058	979,766.09	104.120000	1,973,594.60	993,828.51	0.37
192576106	COHU INC COMMON STOCK USD1.0								
		Local	19,334.000	12.082075	233,594.84	11.190000	216,347.46	-17,247.38	0.04
		Base		12.082075	233,594.84	11.190000	216,347.46	-17,247.38	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	45,237.000	21.993633	994,925.97	33.020000	1,493,725.74	498,799.77	0.28
		Base		21.993633	994,925.97	33.020000	1,493,725.74	498,799.77	0.28
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	28,934.000	13.224405	382,634.92	28.850000	834,745.90	452,110.98	0.16
		Base		13.224405	382,634.92	28.850000	834,745.90	452,110.98	0.16

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203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0								
		Local	34,493.000	28.947902	998,500.00	47.110000	1,624,965.23	626,465.23	0.31
		Base		28.947902	998,500.00	47.110000	1,624,965.23	626,465.23	0.31
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	89,227.000	11.287247	1,007,127.19	5.280000	471,118.56	-536,008.63	0.09
		Base		11.287247	1,007,127.19	5.280000	471,118.56	-536,008.63	0.09
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	8,332.000	60.126576	500,974.63	26.100000	217,465.20	-283,509.43	0.04
		Base		60.126576	500,974.63	26.100000	217,465.20	-283,509.43	0.04
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	18,170.000	23.770092	431,902.58	10.400000	188,968.00	-242,934.58	0.04
		Base		23.770092	431,902.58	10.400000	188,968.00	-242,934.58	0.04
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	19,294.000	31.141963	600,853.03	40.000000	771,760.00	170,906.97	0.15
		Base		31.141963	600,853.03	40.000000	771,760.00	170,906.97	0.15
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	39,475.000	23.895115	943,259.68	23.930000	944,636.75	1,377.07	0.18
		Base		23.895115	943,259.68	23.930000	944,636.75	1,377.07	0.18
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	17,278.000	38.311186	661,940.67	7.830000	135,286.74	-526,653.93	0.03
		Base		38.311186	661,940.67	7.830000	135,286.74	-526,653.93	0.03
21676P103	COOPER STANDARD HOLDING COMMON STOCK USD.001								
		Local	13,488.000	99.135245	1,337,136.18	91.270000	1,231,049.76	-106,086.42	0.23
		Base		99.135245	1,337,136.18	91.270000	1,231,049.76	-106,086.42	0.23
218681104	CORE MARK HOLDING CO INC COMMON STOCK USD.01								
		Local	36,054.000	33.659922	1,213,574.81	35.350000	1,274,508.90	60,934.09	0.24
		Base		33.659922	1,213,574.81	35.350000	1,274,508.90	60,934.09	0.24
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	26,439.000	46.840909	1,238,426.80	73.740000	1,949,611.86	711,185.06	0.37
		Base		46.840909	1,238,426.80	73.740000	1,949,611.86	711,185.06	0.37

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221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,790.000	27.844438	216,908.17	34.550000	269,144.50	52,236.33	0.05
		Base		27.844438	216,908.17	34.550000	269,144.50	52,236.33	0.05
225223304	CRAY INC COMMON STOCK USD.01								
		Local	31,738.000	37.304460	1,183,968.95	20.800000	660,150.40	-523,818.55	0.13
		Base		37.304460	1,183,968.95	20.800000	660,150.40	-523,818.55	0.13
227046109	CROCS INC COMMON STOCK USD.001								
		Local	57,265.000	20.012240	1,146,000.91	7.690000	440,367.85	-705,633.06	0.08
		Base		20.012240	1,146,000.91	7.690000	440,367.85	-705,633.06	0.08
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	25,704.000	8.188798	210,484.86	11.170000	287,113.68	76,628.82	0.05
		Base		8.188798	210,484.86	11.170000	287,113.68	76,628.82	0.05
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	20,929.000	7.060705	147,773.50	17.000000	355,793.00	208,019.50	0.07
		Base		7.060705	147,773.50	17.000000	355,793.00	208,019.50	0.07
229669106	CUBIC CORP COMMON STOCK								
		Local	19,351.000	47.904978	927,009.22	42.700000	826,287.70	-100,721.52	0.16
		Base		47.904978	927,009.22	42.700000	826,287.70	-100,721.52	0.16
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	19,991.000	25.841630	516,600.02	27.070000	541,156.37	24,556.35	0.10
		Base		25.841630	516,600.02	27.070000	541,156.37	24,556.35	0.10
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	18,493.000	26.407965	488,362.49	42.650000	788,726.45	300,363.96	0.15
		Base		26.407965	488,362.49	42.650000	788,726.45	300,363.96	0.15
23331S100	DHI GROUP INC COMMON STOCK USD.01								
		Local	39,032.000	8.119986	316,939.30	5.700000	222,482.40	-94,456.90	0.04
		Base		8.119986	316,939.30	5.700000	222,482.40	-94,456.90	0.04
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	17,061.000	7.757899	132,357.51	10.900000	185,964.90	53,607.39	0.04
		Base		7.757899	132,357.51	10.900000	185,964.90	53,607.39	0.04

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23335C101	DTS INC COMMON STOCK USD.0001								
		Local	13,745.000	31.446864	432,237.14	42.350000	582,100.75	149,863.61	0.11
		Base		31.446864	432,237.14	42.350000	582,100.75	149,863.61	0.11
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	11,554.000	60.952626	704,246.64	21.790000	251,761.66	-452,484.98	0.05
		Base		60.952626	704,246.64	21.790000	251,761.66	-452,484.98	0.05
234264109	DAKTRONICS INC COMMON STOCK								
		Local	31,112.000	10.353242	322,110.06	8.350000	259,785.20	-62,324.86	0.05
		Base		10.353242	322,110.06	8.350000	259,785.20	-62,324.86	0.05
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	128,263.000	16.894572	2,166,948.48	13.600000	1,744,376.80	-422,571.68	0.33
		Base		16.894572	2,166,948.48	13.600000	1,744,376.80	-422,571.68	0.33
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	28,895.000	40.967376	1,183,752.33	41.350000	1,194,808.25	11,055.92	0.23
		Base		40.967376	1,183,752.33	41.350000	1,194,808.25	11,055.92	0.23
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	8,237.000	62.057553	511,168.06	56.180000	462,754.66	-48,413.40	0.09
		Base		62.057553	511,168.06	56.180000	462,754.66	-48,413.40	0.09
249908104	DEPOMED INC COMMON STOCK								
		Local	47,917.000	12.119116	580,711.69	22.360000	1,071,424.12	490,712.43	0.20
		Base		12.119116	580,711.69	22.360000	1,071,424.12	490,712.43	0.20
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	156,548.000	10.557323	1,652,727.82	9.150000	1,432,414.20	-220,313.62	0.27
		Base		10.557323	1,652,727.82	9.150000	1,432,414.20	-220,313.62	0.27
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,232.000	11.204310	226,685.60	9.150000	185,122.80	-41,562.80	0.04
		Base		11.204310	226,685.60	9.150000	185,122.80	-41,562.80	0.04
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	24,440.000	14.259998	348,514.35	16.200000	395,928.00	47,413.65	0.08
		Base		14.259998	348,514.35	16.200000	395,928.00	47,413.65	0.08

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254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	13,341.000	61.738214	823,649.51	79.100000	1,055,273.10	231,623.59	0.20
		Base		61.738214	823,649.51	79.100000	1,055,273.10	231,623.59	0.20
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,051.000	24.660064	741,059.58	20.710000	622,356.21	-118,703.37	0.12
		Base		24.660064	741,059.58	20.710000	622,356.21	-118,703.37	0.12
25456K101	DIPLOMAT PHARMACY INC COMMON STOCK								
		Local	33,622.000	27.734015	932,473.06	23.170000	779,021.74	-153,451.32	0.15
		Base		27.734015	932,473.06	23.170000	779,021.74	-153,451.32	0.15
257867200	RR DONNELLEY + SONS CO W/I COMMON STOCK USD1.25								
		Local	54,418.000	33.085970	1,800,472.34	17.750000	965,919.50	-834,552.84	0.18
		Base		33.085970	1,800,472.34	17.750000	965,919.50	-834,552.84	0.18
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	13,244.000	26.356026	349,059.21	21.450000	284,083.80	-64,975.41	0.05
		Base		26.356026	349,059.21	21.450000	284,083.80	-64,975.41	0.05
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	23,651.000	39.130889	925,484.66	64.240000	1,519,340.24	593,855.58	0.29
		Base		39.130889	925,484.66	64.240000	1,519,340.24	593,855.58	0.29
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,161.000	34.747621	665,799.17	89.550000	1,715,867.55	1,050,068.38	0.33
		Base		34.747621	665,799.17	89.550000	1,715,867.55	1,050,068.38	0.33
268603107	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01								
		Local	16,766.000	13.333861	223,555.52	12.200000	204,545.20	-19,010.32	0.04
		Base		13.333861	223,555.52	12.200000	204,545.20	-19,010.32	0.04
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	15,132.000	20.406153	308,785.90	7.550000	114,246.60	-194,539.30	0.02
		Base		20.406153	308,785.90	7.550000	114,246.60	-194,539.30	0.02
269796108	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	6,215.000	61.245263	380,639.31	55.880000	347,294.20	-33,345.11	0.07
		Base		61.245263	380,639.31	55.880000	347,294.20	-33,345.11	0.07

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277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,628.000	49.862070	1,277,865.13	67.910000	1,740,397.48	462,532.35	0.33
		Base		49.862070	1,277,865.13	67.910000	1,740,397.48	462,532.35	0.33
278715206	EBIX INC COMMON STOCK USD.1								
		Local	17,465.000	21.087723	368,297.08	56.000000	978,040.00	609,742.92	0.19
		Base		21.087723	368,297.08	56.000000	978,040.00	609,742.92	0.19
27875T101	ECHO GLOBAL LOGISTICS INC COMMON STOCK USD.0001								
		Local	21,467.000	25.226698	541,541.53	21.200000	455,100.40	-86,441.13	0.09
		Base		25.226698	541,541.53	21.200000	455,100.40	-86,441.13	0.09
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,913.000	16.479844	212,804.23	7.830000	101,108.79	-111,695.44	0.02
		Base		16.479844	212,804.23	7.830000	101,108.79	-111,695.44	0.02
282914100	8X8 INC COMMON STOCK USD.001								
		Local	69,887.000	10.197844	712,696.74	14.250000	995,889.75	283,193.01	0.19
		Base		10.197844	712,696.74	14.250000	995,889.75	283,193.01	0.19
283677854	EL PASO ELECTRIC CO COMMON STOCK								
		Local	31,577.000	33.506007	1,058,019.19	46.200000	1,458,857.40	400,838.21	0.28
		Base		33.506007	1,058,019.19	46.200000	1,458,857.40	400,838.21	0.28
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK								
		Local	24,525.000	12.110092	297,000.00	5.180000	127,039.50	-169,960.50	0.02
		Base		12.110092	297,000.00	5.180000	127,039.50	-169,960.50	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		Local	36,407.000	24.134532	878,665.92	42.530000	1,548,389.71	669,723.79	0.29
		Base		24.134532	878,665.92	42.530000	1,548,389.71	669,723.79	0.29
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		Local	9,418.000	22.579191	212,650.82	18.590000	175,080.62	-37,570.20	0.03
		Base		22.579191	212,650.82	18.590000	175,080.62	-37,570.20	0.03
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		Local	26,799.000	21.674857	580,864.50	26.720000	716,069.28	135,204.78	0.14
		Base		21.674857	580,864.50	26.720000	716,069.28	135,204.78	0.14

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292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
			25,279.000	Local	18.388712	464,848.25	31.350000	792,496.65	327,648.40	0.15
				Base	18.388712	464,848.25	31.350000	792,496.65	327,648.40	0.15
29251M106	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01								
			10,829.000	Local	45.778213	495,732.27	23.520000	254,698.08	-241,034.19	0.05
				Base	45.778213	495,732.27	23.520000	254,698.08	-241,034.19	0.05
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
			18,295.000	Local	29.216409	534,514.21	19.850000	363,155.75	-171,358.46	0.07
				Base	29.216409	534,514.21	19.850000	363,155.75	-171,358.46	0.07
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
			16,128.000	Local	28.858013	465,422.03	34.150000	550,771.20	85,349.17	0.10
				Base	28.858013	465,422.03	34.150000	550,771.20	85,349.17	0.10
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
			13,754.000	Local	21.629937	297,498.16	28.730000	395,152.42	97,654.26	0.07
				Base	21.629937	297,498.16	28.730000	395,152.42	97,654.26	0.07
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
			16,763.000	Local	47.035918	788,463.10	54.120000	907,213.56	118,750.46	0.17
				Base	47.035918	788,463.10	54.120000	907,213.56	118,750.46	0.17
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
			18,119.000	Local	27.683264	501,593.06	9.400000	170,318.60	-331,274.46	0.03
				Base	27.683264	501,593.06	9.400000	170,318.60	-331,274.46	0.03
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
			36,978.000	Local	12.225759	452,084.10	18.470000	682,983.66	230,899.56	0.13
				Base	12.225759	452,084.10	18.470000	682,983.66	230,899.56	0.13
294268107	EPLUS INC COMMON STOCK USD.01								
			5,141.000	Local	77.344032	397,625.67	91.550000	470,658.55	73,032.88	0.09
				Base	77.344032	397,625.67	91.550000	470,658.55	73,032.88	0.09
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
			20,041.000	Local	34.679328	695,008.41	44.550000	892,826.55	197,818.14	0.17
				Base	34.679328	695,008.41	44.550000	892,826.55	197,818.14	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
296689102	ESSENDANT INC COMMON STOCK USD.1								
		Local	29,065.000	33.586883	976,202.75	15.350000	446,147.75	-530,055.00	0.08
		Base		33.586883	976,202.75	15.350000	446,147.75	-530,055.00	0.08
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	19,893.000	22.259998	442,818.14	30.700000	610,715.10	167,896.96	0.12
		Base		22.259998	442,818.14	30.700000	610,715.10	167,896.96	0.12
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	30,228.000	44.979100	1,359,628.23	53.750000	1,624,755.00	265,126.77	0.31
		Base		44.979100	1,359,628.23	53.750000	1,624,755.00	265,126.77	0.31
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	32,452.000	7.261774	235,659.10	9.020000	292,717.04	57,057.94	0.06
		Base		7.261774	235,659.10	9.020000	292,717.04	57,057.94	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	26,106.000	28.739197	750,265.48	44.030000	1,149,447.18	399,181.70	0.22
		Base		28.739197	750,265.48	44.030000	1,149,447.18	399,181.70	0.22
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	20,249.000	26.769697	542,059.59	57.250000	1,159,255.25	617,195.66	0.22
		Base		26.769697	542,059.59	57.250000	1,159,255.25	617,195.66	0.22
30219E103	EXPRESS INC COMMON STOCK								
		Local	61,099.000	17.870866	1,091,892.02	12.020000	734,409.98	-357,482.04	0.14
		Base		17.870866	1,091,892.02	12.020000	734,409.98	-357,482.04	0.14
30227H106	EXTERRAN CORP COMMON STOCK USD.01								
		Local	24,373.000	15.077565	367,485.50	15.810000	385,337.13	17,851.63	0.07
		Base		15.077565	367,485.50	15.810000	385,337.13	17,851.63	0.07
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,764.000	23.260038	878,392.08	9.750000	368,199.00	-510,193.08	0.07
		Base		23.260038	878,392.08	9.750000	368,199.00	-510,193.08	0.07
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	13,437.000	24.518058	329,449.14	20.120000	270,352.44	-59,096.70	0.05
		Base		24.518058	329,449.14	20.120000	270,352.44	-59,096.70	0.05

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311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	12,994.000	42.663764	554,372.95	33.550000	435,948.70	-118,424.25	0.08
		Base		42.663764	554,372.95	33.550000	435,948.70	-118,424.25	0.08
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	46,705.000	7.629309	356,326.87	12.280000	573,537.40	217,210.53	0.11
		Base		7.629309	356,326.87	12.280000	573,537.40	217,210.53	0.11
31660B101	FIESTA RESTAURANT GROUP COMMON STOCK USD.01								
		Local	20,979.000	24.201090	507,714.67	26.400000	553,845.60	46,130.93	0.11
		Base		24.201090	507,714.67	26.400000	553,845.60	46,130.93	0.11
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	41,409.000	31.169503	1,290,697.93	27.650000	1,144,958.85	-145,739.08	0.22
		Base		31.169503	1,290,697.93	27.650000	1,144,958.85	-145,739.08	0.22
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	32,298.000	21.456638	693,006.48	19.690000	635,947.62	-57,058.86	0.12
		Base		21.456638	693,006.48	19.690000	635,947.62	-57,058.86	0.12
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	89,698.000	4.845479	434,629.79	5.130000	460,150.74	25,520.95	0.09
		Base		4.845479	434,629.79	5.130000	460,150.74	25,520.95	0.09
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	69,317.000	6.064750	420,390.28	10.160000	704,260.72	283,870.44	0.13
		Base		6.064750	420,390.28	10.160000	704,260.72	283,870.44	0.13
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	48,288.000	16.504681	796,978.04	21.500000	1,038,192.00	241,213.96	0.20
		Base		16.504681	796,978.04	21.500000	1,038,192.00	241,213.96	0.20
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	51,479.000	20.151858	1,037,397.50	36.200000	1,863,539.80	826,142.30	0.35
		Base		20.151858	1,037,397.50	36.200000	1,863,539.80	826,142.30	0.35
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	63,368.000	12.633315	800,547.88	19.310000	1,223,636.08	423,088.20	0.23
		Base		12.633315	800,547.88	19.310000	1,223,636.08	423,088.20	0.23

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32115D106	FIRST NBC BANK HOLDING CO COMMON STOCK								
		Local	12,438.000	37.497139	466,389.41	5.400000	67,165.20	-399,224.21	0.01
		Base		37.497139	466,389.41	5.400000	67,165.20	-399,224.21	0.01
33767D105	FIRSTCASH INC COMMON STOCK USD.01								
		Local	37,722.000	40.470152	1,526,615.08	47.200000	1,780,478.40	253,863.32	0.34
		Base		40.470152	1,526,615.08	47.200000	1,780,478.40	253,863.32	0.34
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	42,759.000	33.035669	1,412,572.15	37.580000	1,606,883.22	194,311.07	0.30
		Base		33.035669	1,412,572.15	37.580000	1,606,883.22	194,311.07	0.30
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	41,898.000	20.305089	850,742.62	11.780000	493,558.44	-357,184.18	0.09
		Base		20.305089	850,742.62	11.780000	493,558.44	-357,184.18	0.09
346233109	FORESTAR GROUP INC COMMON STOCK USD1.0								
		Local	20,700.000	15.639114	323,729.66	11.000000	227,700.00	-96,029.66	0.04
		Base		15.639114	323,729.66	11.000000	227,700.00	-96,029.66	0.04
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,741.000	34.762343	269,095.30	37.250000	288,352.25	19,256.95	0.05
		Base		34.762343	269,095.30	37.250000	288,352.25	19,256.95	0.05
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	23,578.000	35.335858	833,148.86	41.320000	974,242.96	141,094.10	0.18
		Base		35.335858	833,148.86	41.320000	974,242.96	141,094.10	0.18
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	61,253.000	19.184941	1,175,135.17	20.080000	1,229,960.24	54,825.07	0.23
		Base		19.184941	1,175,135.17	20.080000	1,229,960.24	54,825.07	0.23
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	18,624.000	23.002400	428,396.70	21.700000	404,140.80	-24,255.90	0.08
		Base		23.002400	428,396.70	21.700000	404,140.80	-24,255.90	0.08
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	29,551.000	26.102927	771,367.60	16.070000	474,884.57	-296,483.03	0.09
		Base		26.102927	771,367.60	16.070000	474,884.57	-296,483.03	0.09

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353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	29,892.000	26.368906	788,219.34	36.450000	1,089,563.40	301,344.06	0.21
		Base		26.368906	788,219.34	36.450000	1,089,563.40	301,344.06	0.21
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	82,847.000	12.613977	1,045,030.16	11.570000	958,539.79	-86,490.37	0.18
		Base		12.613977	1,045,030.16	11.570000	958,539.79	-86,490.37	0.18
356108100	FRED S INC CLASS A COMMON STOCK								
		Local	27,315.000	14.000038	382,411.04	9.130000	249,385.95	-133,025.09	0.05
		Base		14.000038	382,411.04	9.130000	249,385.95	-133,025.09	0.05
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	39,186.000	28.153273	1,103,214.14	42.070000	1,648,555.02	545,340.88	0.31
		Base		28.153273	1,103,214.14	42.070000	1,648,555.02	545,340.88	0.31
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	17,717.000	15.239633	270,000.57	10.960000	194,178.32	-75,822.25	0.04
		Base		15.239633	270,000.57	10.960000	194,178.32	-75,822.25	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	15,339.000	39.593845	607,329.99	94.700000	1,452,603.30	845,273.31	0.28
		Base		39.593845	607,329.99	94.700000	1,452,603.30	845,273.31	0.28
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	58,439.000	24.228305	1,415,877.90	23.960000	1,400,198.44	-15,679.46	0.27
		Base		24.228305	1,415,877.90	23.960000	1,400,198.44	-15,679.46	0.27
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	32,091.000	39.105913	1,254,947.85	26.120000	838,216.92	-416,730.93	0.16
		Base		39.105913	1,254,947.85	26.120000	838,216.92	-416,730.93	0.16
36473H104	GANNETT CO INC COMMON STOCK USD.01								
		Local	90,817.000	12.303582	1,117,374.39	7.770000	705,648.09	-411,726.30	0.13
		Base		12.303582	1,117,374.39	7.770000	705,648.09	-411,726.30	0.13
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	38,410.000	23.806580	914,410.72	14.000000	537,740.00	-376,670.72	0.10
		Base		23.806580	914,410.72	14.000000	537,740.00	-376,670.72	0.10

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369385109	GENERAL COMMUNICATION INC A COMMON STOCK								
		Local	21,439.000	11.193965	239,987.41	15.840000	339,593.76	99,606.35	0.06
		Base		11.193965	239,987.41	15.840000	339,593.76	99,606.35	0.06
371532102	GENESCO INC COMMON STOCK USD1.0								
		Local	16,161.000	55.550497	897,751.59	53.800000	869,461.80	-28,289.79	0.16
		Base		55.550497	897,751.59	53.800000	869,461.80	-28,289.79	0.16
37253A103	GENTHERM INC COMMON STOCK								
		Local	28,428.000	51.033628	1,450,783.97	28.150000	800,248.20	-650,535.77	0.15
		Base		51.033628	1,450,783.97	28.150000	800,248.20	-650,535.77	0.15
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	10,387.000	45.236024	469,866.58	18.430000	191,432.41	-278,434.17	0.04
		Base		45.236024	469,866.58	18.430000	191,432.41	-278,434.17	0.04
374297109	GETTY REALTY CORP REIT USD.01								
		Local	20,762.000	20.187672	419,136.45	22.730000	471,920.26	52,783.81	0.09
		Base		20.187672	419,136.45	22.730000	471,920.26	52,783.81	0.09
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	24,395.000	14.455664	352,645.93	38.900000	948,965.50	596,319.57	0.18
		Base		14.455664	352,645.93	38.900000	948,965.50	596,319.57	0.18
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	59,359.000	16.663149	989,107.85	28.260000	1,677,485.34	688,377.49	0.32
		Base		16.663149	989,107.85	28.260000	1,677,485.34	688,377.49	0.32
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	33,936.000	19.553599	663,570.94	22.220000	754,057.92	90,486.98	0.14
		Base		19.553599	663,570.94	22.220000	754,057.92	90,486.98	0.14
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	55,437.000	23.042913	1,277,429.96	19.140000	1,061,064.18	-216,365.78	0.20
		Base		23.042913	1,277,429.96	19.140000	1,061,064.18	-216,365.78	0.20
391416104	GREAT WESTERN BANCORP INC COMMON STOCK USD.01								
		Local	45,738.000	31.058054	1,420,533.29	32.240000	1,474,593.12	54,059.83	0.28
		Base		31.058054	1,420,533.29	32.240000	1,474,593.12	54,059.83	0.28

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39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	33,396.000	21.216339	708,540.85	22.200000	741,391.20	32,850.35	0.14
		Base		21.216339	708,540.85	22.200000	741,391.20	32,850.35	0.14
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	27,718.000	23.607381	654,349.40	26.000000	720,668.00	66,318.60	0.14
		Base		23.607381	654,349.40	26.000000	720,668.00	66,318.60	0.14
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	21,978.000	32.770270	720,225.00	31.500000	692,307.00	-27,918.00	0.13
		Base		32.770270	720,225.00	31.500000	692,307.00	-27,918.00	0.13
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	21,463.000	45.366129	973,693.22	23.450000	503,307.35	-470,385.87	0.10
		Base		45.366129	973,693.22	23.450000	503,307.35	-470,385.87	0.10
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	23,685.000	11.044171	261,581.20	16.700000	395,539.50	133,958.30	0.08
		Base		11.044171	261,581.20	16.700000	395,539.50	133,958.30	0.08
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	15,476.000	53.074501	821,380.98	60.270000	932,738.52	111,357.54	0.18
		Base		53.074501	821,380.98	60.270000	932,738.52	111,357.54	0.18
402307102	GULF ISLAND FABRICATION INC COMMON STOCK								
		Local	10,491.000	25.482610	267,338.06	10.000000	104,910.00	-162,428.06	0.02
		Base		25.482610	267,338.06	10.000000	104,910.00	-162,428.06	0.02
40416E103	HCI GROUP INC COMMON STOCK								
		Local	6,719.000	42.089635	282,800.26	27.110000	182,152.09	-100,648.17	0.03
		Base		42.089635	282,800.26	27.110000	182,152.09	-100,648.17	0.03
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	27,302.000	20.560492	561,342.54	26.630000	727,052.26	165,709.72	0.14
		Base		20.560492	561,342.54	26.630000	727,052.26	165,709.72	0.14
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	65,804.000	14.519261	955,425.43	21.070000	1,386,490.28	431,064.85	0.26
		Base		14.519261	955,425.43	21.070000	1,386,490.28	431,064.85	0.26

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	39,975.000	33.598350	1,343,094.05	33.410000	1,335,564.75	-7,529.30	0.25
		Base		33.598350	1,343,094.05	33.410000	1,335,564.75	-7,529.30	0.25
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	25,142.000	11.799455	296,661.91	25.000000	628,550.00	331,888.09	0.12
		Base		11.799455	296,661.91	25.000000	628,550.00	331,888.09	0.12
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	60,806.000	6.172854	375,346.55	5.100000	310,110.60	-65,235.95	0.06
		Base		6.172854	375,346.55	5.100000	310,110.60	-65,235.95	0.06
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	62,479.000	15.890628	992,830.53	9.750000	609,170.25	-383,660.28	0.12
		Base		15.890628	992,830.53	9.750000	609,170.25	-383,660.28	0.12
416196103	HARTE HANKS INC COMMON STOCK USD1.0								
		Local	36,252.000	7.418301	268,928.26	1.410000	51,115.32	-217,812.94	0.01
		Base		7.418301	268,928.26	1.410000	51,115.32	-217,812.94	0.01
419596101	HAVERTY FURNITURE COMMON STOCK USD1.0								
		Local	14,867.000	14.600862	217,071.02	17.750000	263,889.25	46,818.23	0.05
		Base		14.600862	217,071.02	17.750000	263,889.25	46,818.23	0.05
419879101	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01								
		Local	41,627.000	27.314849	1,137,035.20	45.025000	1,874,255.68	737,220.48	0.36
		Base		27.314849	1,137,035.20	45.025000	1,874,255.68	737,220.48	0.36
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	7,438.000	38.931768	289,574.49	40.350000	300,123.30	10,548.81	0.06
		Base		38.931768	289,574.49	40.350000	300,123.30	10,548.81	0.06
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	9,734.000	54.682329	532,277.79	32.170000	313,142.78	-219,135.01	0.06
		Base		54.682329	532,277.79	32.170000	313,142.78	-219,135.01	0.06
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	56,467.000	21.111692	1,192,113.90	36.970000	2,087,584.99	895,471.09	0.40
		Base		21.111692	1,192,113.90	36.970000	2,087,584.99	895,471.09	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
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		57,752.000	Local	7.003340	404,456.90	16.400000	947,132.80	542,675.90	0.18
			Base	7.003340	404,456.90	16.400000	947,132.80	542,675.90	0.18
42222N103	HEALTHSTREAM INC COMMON STOCK								
		19,786.000	Local	27.357501	541,295.52	26.970000	533,628.42	-7,667.10	0.10
			Base	27.357501	541,295.52	26.970000	533,628.42	-7,667.10	0.10
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		24,622.000	Local	13.122683	323,106.69	24.800000	610,625.60	287,518.91	0.12
			Base	13.122683	323,106.69	24.800000	610,625.60	287,518.91	0.12
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		33,496.000	Local	32.741302	1,096,702.64	33.230000	1,113,072.08	16,369.44	0.21
			Base	32.741302	1,096,702.64	33.230000	1,113,072.08	16,369.44	0.21
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		33,750.000	Local	17.589344	593,640.37	18.400000	621,000.00	27,359.63	0.12
			Base	17.589344	593,640.37	18.400000	621,000.00	27,359.63	0.12
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		14,480.000	Local	21.480021	311,030.70	18.500000	267,880.00	-43,150.70	0.05
			Base	21.480021	311,030.70	18.500000	267,880.00	-43,150.70	0.05
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		81,632.000	Local	5.345232	436,341.96	8.720000	711,831.04	275,489.08	0.14
			Base	5.345232	436,341.96	8.720000	711,831.04	275,489.08	0.14
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,440.000	Local	41.515824	724,035.97	38.850000	677,544.00	-46,491.97	0.13
			Base	41.515824	724,035.97	38.850000	677,544.00	-46,491.97	0.13
431571108	HILLENBRAND INC COMMON STOCK								
		49,181.000	Local	23.716586	1,166,405.43	30.350000	1,492,643.35	326,237.92	0.28
			Base	23.716586	1,166,405.43	30.350000	1,492,643.35	326,237.92	0.28
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		96,271.000	Local	10.414643	1,002,628.11	21.510000	2,070,789.21	1,068,161.10	0.39
			Base	10.414643	1,002,628.11	21.510000	2,070,789.21	1,068,161.10	0.39

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43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	98,947.000	9.626838	952,546.72	16.140000	1,597,004.58	644,457.86	0.30
		Base		9.626838	952,546.72	16.140000	1,597,004.58	644,457.86	0.30
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	31,299.000	19.247042	602,413.17	35.950000	1,125,199.05	522,785.88	0.21
		Base		19.247042	602,413.17	35.950000	1,125,199.05	522,785.88	0.21
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	25,202.000	29.786398	750,676.80	3.970000	100,051.94	-650,624.86	0.02
		Base		29.786398	750,676.80	3.970000	100,051.94	-650,624.86	0.02
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	26,154.000	35.549530	929,762.41	36.450000	953,313.30	23,550.89	0.18
		Base		35.549530	929,762.41	36.450000	953,313.30	23,550.89	0.18
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	11,315.000	56.510837	639,420.12	139.300000	1,576,179.50	936,759.38	0.30
		Base		56.510837	639,420.12	139.300000	1,576,179.50	936,759.38	0.30
44967H101	ILG INC COMMON STOCK USD.01								
		Local	82,885.000	14.889975	1,234,155.57	16.380000	1,357,656.30	123,500.73	0.26
		Base		14.889975	1,234,155.57	16.380000	1,357,656.30	123,500.73	0.26
45071R109	IXIA COMMON STOCK								
		Local	48,788.000	15.346539	748,726.93	11.950000	583,016.60	-165,710.33	0.11
		Base		15.346539	748,726.93	11.950000	583,016.60	-165,710.33	0.11
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	43,739.000	19.853046	868,352.40	7.880000	344,663.32	-523,689.08	0.07
		Base		19.853046	868,352.40	7.880000	344,663.32	-523,689.08	0.07
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	57,556.000	22.947180	1,320,747.90	20.100000	1,156,875.60	-163,872.30	0.22
		Base		22.947180	1,320,747.90	20.100000	1,156,875.60	-163,872.30	0.22
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	20,518.000	31.629464	648,973.35	55.150000	1,131,567.70	482,594.35	0.21
		Base		31.629464	648,973.35	55.150000	1,131,567.70	482,594.35	0.21

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45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK								
		Local	8,622.000	59.294408	511,236.39	81.950000	706,572.90	195,336.51	0.13
		Base		59.294408	511,236.39	81.950000	706,572.90	195,336.51	0.13
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	32,809.000	26.653964	874,489.89	41.400000	1,358,292.60	483,802.71	0.26
		Base		26.653964	874,489.89	41.400000	1,358,292.60	483,802.71	0.26
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,642.000	19.002431	525,265.20	28.790000	795,813.18	270,547.98	0.15
		Base		19.002431	525,265.20	28.790000	795,813.18	270,547.98	0.15
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	18,683.000	47.083057	879,652.75	60.250000	1,125,650.75	245,998.00	0.21
		Base		47.083057	879,652.75	60.250000	1,125,650.75	245,998.00	0.21
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	15,142.000	50.174729	759,745.74	45.840000	694,109.28	-65,636.46	0.13
		Base		50.174729	759,745.74	45.840000	694,109.28	-65,636.46	0.13
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	14,838.000	37.529346	556,860.43	75.200000	1,115,817.60	558,957.17	0.21
		Base		37.529346	556,860.43	75.200000	1,115,817.60	558,957.17	0.21
45780L104	INOGEN INC COMMON STOCK USD.001								
		Local	12,371.000	46.197452	571,508.68	53.670000	663,951.57	92,442.89	0.13
		Base		46.197452	571,508.68	53.670000	663,951.57	92,442.89	0.13
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,457.000	25.765158	398,252.04	33.050000	510,853.85	112,601.81	0.10
		Base		25.765158	398,252.04	33.050000	510,853.85	112,601.81	0.10
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	23,291.000	45.393193	1,057,252.86	79.510000	1,851,867.41	794,614.55	0.35
		Base		45.393193	1,057,252.86	79.510000	1,851,867.41	794,614.55	0.35
45825N107	INTELIQUENT INC COMMON STOCK USD.001								
		Local	26,677.000	19.781893	527,721.56	16.790000	447,906.83	-79,814.73	0.08
		Base		19.781893	527,721.56	16.790000	447,906.83	-79,814.73	0.08

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45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	21,362.000	27.417242	585,687.12	22.050000	471,032.10	-114,655.02	0.09
		Base		27.417242	585,687.12	22.050000	471,032.10	-114,655.02	0.09
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	13,313.000	21.951072	292,234.62	32.600000	434,003.80	141,769.18	0.08
		Base		21.951072	292,234.62	32.600000	434,003.80	141,769.18	0.08
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	52,420.000	22.669783	1,188,350.05	33.190000	1,739,819.80	551,469.75	0.33
		Base		22.669783	1,188,350.05	33.190000	1,739,819.80	551,469.75	0.33
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	13,863.000	37.308055	517,201.57	60.450000	838,018.35	320,816.78	0.16
		Base		37.308055	517,201.57	60.450000	838,018.35	320,816.78	0.16
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	50,503.000	16.399866	828,242.42	15.850000	800,472.55	-27,769.87	0.15
		Base		16.399866	828,242.42	15.850000	800,472.55	-27,769.87	0.15
46116V105	INTL FCSTONE INC COMMON STOCK USD.01								
		Local	11,624.000	29.757964	345,906.57	35.900000	417,301.60	71,395.03	0.08
		Base		29.757964	345,906.57	35.900000	417,301.60	71,395.03	0.08
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	24,734.000	23.345510	577,427.85	9.150000	226,316.10	-351,111.75	0.04
		Base		23.345510	577,427.85	9.150000	226,316.10	-351,111.75	0.04
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	43,575.000	14.951946	651,531.06	1.040000	45,318.00	-606,213.06	0.01
		Base		14.951946	651,531.06	1.040000	45,318.00	-606,213.06	0.01
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,362.000	14.549060	354,444.19	15.310000	372,982.22	18,538.03	0.07
		Base		14.549060	354,444.19	15.310000	372,982.22	18,538.03	0.07
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	62,598.000	9.451429	591,640.54	8.150000	510,173.70	-81,466.84	0.10
		Base		9.451429	591,640.54	8.150000	510,173.70	-81,466.84	0.10

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462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	21,181.000	29.237243	619,274.04	50.700000	1,073,876.70	454,602.66	0.20
		Base		29.237243	619,274.04	50.700000	1,073,876.70	454,602.66	0.20
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	118.670000	28,771,660.17	3,522,143.49	5.46
		Base		104.142762	25,249,516.68	118.670000	28,771,660.17	3,522,143.49	5.46
465741106	ITRON INC COMMON STOCK								
		Local	25,927.000	34.620995	897,618.55	53.900000	1,397,465.30	499,846.75	0.27
		Base		34.620995	897,618.55	53.900000	1,397,465.30	499,846.75	0.27
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	11,631.000	63.111383	734,048.50	122.150000	1,420,726.65	686,678.15	0.27
		Base		63.111383	734,048.50	122.150000	1,420,726.65	686,678.15	0.27
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	22,720.000	22.366989	508,178.00	79.850000	1,814,192.00	1,306,014.00	0.34
		Base		22.366989	508,178.00	79.850000	1,814,192.00	1,306,014.00	0.34
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	14,016.000	58.910100	825,683.96	72.490000	1,016,019.84	190,335.88	0.19
		Base		58.910100	825,683.96	72.490000	1,016,019.84	190,335.88	0.19
483548103	KAMAN CORP COMMON STOCK USD1.0								
		Local	21,113.000	35.414032	747,696.46	43.660000	921,793.58	174,097.12	0.17
		Base		35.414032	747,696.46	43.660000	921,793.58	174,097.12	0.17
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	68,482.000	13.201011	904,031.61	18.140000	1,242,263.48	338,231.87	0.24
		Base		13.201011	904,031.61	18.140000	1,242,263.48	338,231.87	0.24
488152208	KELLY SERVICES INC A COMMON STOCK USD1.0								
		Local	22,686.000	16.804864	381,235.14	18.730000	424,908.78	43,673.64	0.08
		Base		16.804864	381,235.14	18.730000	424,908.78	43,673.64	0.08
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	66,436.000	15.602473	1,036,565.91	9.850000	654,394.60	-382,171.31	0.12
		Base		15.602473	1,036,565.91	9.850000	654,394.60	-382,171.31	0.12

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497498105	KIRKLAND S INC COMMON STOCK								
		Local	11,392.000	14.335870	163,314.23	12.210000	139,096.32	-24,217.91	0.03
		Base		14.335870	163,314.23	12.210000	139,096.32	-24,217.91	0.03
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	64,980.000	24.426647	1,587,243.55	24.930000	1,619,951.40	32,707.85	0.31
		Base		24.426647	1,587,243.55	24.930000	1,619,951.40	32,707.85	0.31
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	51,755.000	19.541518	1,011,371.28	29.250000	1,513,833.75	502,462.47	0.29
		Base		19.541518	1,011,371.28	29.250000	1,513,833.75	502,462.47	0.29
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	47,350.000	3.959362	187,475.77	2.090000	98,961.50	-88,514.27	0.02
		Base		3.959362	187,475.77	2.090000	98,961.50	-88,514.27	0.02
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,094.000	35.088173	564,709.06	32.750000	527,078.50	-37,630.56	0.10
		Base		35.088173	564,709.06	32.750000	527,078.50	-37,630.56	0.10
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	44,653.000	19.519426	871,600.95	20.390000	910,474.67	38,873.72	0.17
		Base		19.519426	871,600.95	20.390000	910,474.67	38,873.72	0.17
50077C106	KRATON CORP COMMON STOCK USD.01								
		Local	24,044.000	28.444256	683,913.69	25.630000	616,247.72	-67,665.97	0.12
		Base		28.444256	683,913.69	25.630000	616,247.72	-67,665.97	0.12
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	54,863.000	10.564424	579,596.01	13.240000	726,386.12	146,790.11	0.14
		Base		10.564424	579,596.01	13.240000	726,386.12	146,790.11	0.14
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	11,599.000	26.709969	309,808.93	34.270000	397,497.73	87,688.80	0.08
		Base		26.709969	309,808.93	34.270000	397,497.73	87,688.80	0.08
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,106.000	37.445947	490,766.58	29.760000	390,034.56	-100,732.02	0.07
		Base		37.445947	490,766.58	29.760000	390,034.56	-100,732.02	0.07

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502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	15,674.000	34.787738	545,263.01	5.290000	82,915.46	-462,347.55	0.02
		Base		34.787738	545,263.01	5.290000	82,915.46	-462,347.55	0.02
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,564.000	34.770647	1,062,730.07	50.110000	1,531,562.04	468,831.97	0.29
		Base		34.770647	1,062,730.07	50.110000	1,531,562.04	468,831.97	0.29
50218P107	LSC COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	13,244.000	34.269318	453,862.85	24.240000	321,034.56	-132,828.29	0.06
		Base		34.269318	453,862.85	24.240000	321,034.56	-132,828.29	0.06
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	38,317.000	13.647524	522,932.19	23.400000	896,617.80	373,685.61	0.17
		Base		13.647524	522,932.19	23.400000	896,617.80	373,685.61	0.17
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	7,485.000	52.389188	392,133.07	43.500000	325,597.50	-66,535.57	0.06
		Base		52.389188	392,133.07	43.500000	325,597.50	-66,535.57	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		Local	22,711.000	39.296764	892,468.80	21.900000	497,370.90	-395,097.90	0.09
		Base		39.296764	892,468.80	21.900000	497,370.90	-395,097.90	0.09
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	32,326.000	19.783090	639,508.17	34.210000	1,105,872.46	466,364.29	0.21
		Base		19.783090	639,508.17	34.210000	1,105,872.46	466,364.29	0.21
52603B107	LENDINGTREE INC COMMON STOCK USD.01								
		Local	5,601.000	86.571769	484,888.48	79.850000	447,239.85	-37,648.63	0.08
		Base		86.571769	484,888.48	79.850000	447,239.85	-37,648.63	0.08
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		Local	166,202.000	9.628517	1,600,278.80	10.140000	1,685,288.28	85,009.48	0.32
		Base		9.628517	1,600,278.80	10.140000	1,685,288.28	85,009.48	0.32
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	14,789.000	63.840923	944,143.41	95.730000	1,415,750.97	471,607.56	0.27
		Base		63.840923	944,143.41	95.730000	1,415,750.97	471,607.56	0.27

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535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	8,284.000	69.360896	574,585.66	78.300000	648,637.20	74,051.54	0.12
		Base		69.360896	574,585.66	78.300000	648,637.20	74,051.54	0.12
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	18,686.000	25.742006	481,015.12	8.850000	165,371.10	-315,644.02	0.03
		Base		25.742006	481,015.12	8.850000	165,371.10	-315,644.02	0.03
536797103	LITHIA MOTORS INC CL A COMMON STOCK								
		Local	18,236.000	40.244636	733,901.19	85.780000	1,564,284.08	830,382.89	0.30
		Base		40.244636	733,901.19	85.780000	1,564,284.08	830,382.89	0.30
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	17,498.000	63.015510	1,102,645.39	139.500000	2,440,971.00	1,338,325.61	0.46
		Base		63.015510	1,102,645.39	139.500000	2,440,971.00	1,338,325.61	0.46
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	41,423.000	12.046744	499,012.26	8.500000	352,095.50	-146,916.76	0.07
		Base		12.046744	499,012.26	8.500000	352,095.50	-146,916.76	0.07
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	19,721.000	40.509712	798,892.03	95.000000	1,873,495.00	1,074,602.97	0.36
		Base		40.509712	798,892.03	95.000000	1,873,495.00	1,074,602.97	0.36
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	21,152.000	28.466131	602,115.60	15.510000	328,067.52	-274,048.08	0.06
		Base		28.466131	602,115.60	15.510000	328,067.52	-274,048.08	0.06
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	42,606.000	26.048860	1,109,837.75	33.600000	1,431,561.60	321,723.85	0.27
		Base		26.048860	1,109,837.75	33.600000	1,431,561.60	321,723.85	0.27
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	30,882.000	22.124654	683,253.57	20.830000	643,272.06	-39,981.51	0.12
		Base		22.124654	683,253.57	20.830000	643,272.06	-39,981.51	0.12
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	18,284.000	14.452382	264,247.35	14.210000	259,815.64	-4,431.71	0.05
		Base		14.452382	264,247.35	14.210000	259,815.64	-4,431.71	0.05

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550819106	LYDALL INC COMMON STOCK USD.1								
		Local	13,358.000	14.673438	196,007.78	46.750000	624,486.50	428,478.72	0.12
		Base		14.673438	196,007.78	46.750000	624,486.50	428,478.72	0.12
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	30,569.000	23.485128	717,916.88	23.710000	724,790.99	6,874.11	0.14
		Base		23.485128	717,916.88	23.710000	724,790.99	6,874.11	0.14
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	19,224.000	16.271552	312,804.31	21.510000	413,508.24	100,703.93	0.08
		Base		16.271552	312,804.31	21.510000	413,508.24	100,703.93	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	41,747.000	28.656481	1,196,322.10	50.450000	2,106,136.15	909,814.05	0.40
		Base		28.656481	1,196,322.10	50.450000	2,106,136.15	909,814.05	0.40
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	12,994.000	45.560509	592,013.25	47.550000	617,864.70	25,851.45	0.12
		Base		45.560509	592,013.25	47.550000	617,864.70	25,851.45	0.12
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	12,511.000	30.595175	382,776.24	29.840000	373,328.24	-9,448.00	0.07
		Base		30.595175	382,776.24	29.840000	373,328.24	-9,448.00	0.07
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	42,971.000	26.468981	1,137,398.57	33.400000	1,435,231.40	297,832.83	0.27
		Base		26.468981	1,137,398.57	33.400000	1,435,231.40	297,832.83	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	19,156.000	53.321314	1,021,423.10	51.450000	985,576.20	-35,846.90	0.19
		Base		53.321314	1,021,423.10	51.450000	985,576.20	-35,846.90	0.19
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	19,516.000	29.334790	572,497.76	38.830000	757,806.28	185,308.52	0.14
		Base		29.334790	572,497.76	38.830000	757,806.28	185,308.52	0.14
566330106	MARCUS CORPORATION COMMON STOCK USD1.0								
		Local	14,698.000	12.733529	187,157.41	26.500000	389,497.00	202,339.59	0.07
		Base		12.733529	187,157.41	26.500000	389,497.00	202,339.59	0.07

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567908108	MARINEMAX INC COMMON STOCK USD.001								
		18,927.000	Local	11.218881	212,339.77	19.950000	377,593.65	165,253.88	0.07
			Base	11.218881	212,339.77	19.950000	377,593.65	165,253.88	0.07
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		18,927.000	Local	29.577216	559,807.96	63.580000	1,203,378.66	643,570.70	0.23
			Base	29.577216	559,807.96	63.580000	1,203,378.66	643,570.70	0.23
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		17,971.000	Local	21.718634	390,305.58	20.500000	368,405.50	-21,900.08	0.07
			Base	21.718634	390,305.58	20.500000	368,405.50	-21,900.08	0.07
574795100	MASIMO CORP COMMON STOCK USD.001								
		34,228.000	Local	25.079211	858,411.24	55.000000	1,882,540.00	1,024,128.76	0.36
			Base	25.079211	858,411.24	55.000000	1,882,540.00	1,024,128.76	0.36
576690101	MATERION CORP COMMON STOCK								
		15,560.000	Local	32.939587	512,539.97	30.300000	471,468.00	-41,071.97	0.09
			Base	32.939587	512,539.97	30.300000	471,468.00	-41,071.97	0.09
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		20,667.000	Local	14.879828	307,521.41	17.700000	365,805.90	58,284.49	0.07
			Base	14.879828	307,521.41	17.700000	365,805.90	58,284.49	0.07
57686G105	MATSON INC COMMON STOCK								
		33,477.000	Local	25.989472	870,049.56	39.940000	1,337,071.38	467,021.82	0.25
			Base	25.989472	870,049.56	39.940000	1,337,071.38	467,021.82	0.25
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		25,025.000	Local	42.980065	1,075,576.12	59.900000	1,498,997.50	423,421.38	0.28
			Base	42.980065	1,075,576.12	59.900000	1,498,997.50	423,421.38	0.28
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		54,215.000	Local	23.231133	1,259,475.89	32.950000	1,786,384.25	526,908.36	0.34
			Base	23.231133	1,259,475.89	32.950000	1,786,384.25	526,908.36	0.34
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		8,678.000	Local	24.528314	212,856.71	41.060000	356,318.68	143,461.97	0.07
			Base	24.528314	212,856.71	41.060000	356,318.68	143,461.97	0.07

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58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		42,561.000	Local	24.801122	1,055,560.57	47.990000	2,042,502.39	986,941.82	0.39
			Base	24.801122	1,055,560.57	47.990000	2,042,502.39	986,941.82	0.39
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		31,451.000	Local	16.535309	520,052.00	27.780000	873,708.78	353,656.78	0.17
			Base	16.535309	520,052.00	27.780000	873,708.78	353,656.78	0.17
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK								
		32,798.000	Local	20.260624	664,507.94	16.450000	539,527.10	-124,980.84	0.10
			Base	20.260624	664,507.94	16.450000	539,527.10	-124,980.84	0.10
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		34,595.000	Local	15.643896	541,200.57	21.950000	759,360.25	218,159.68	0.14
			Base	15.643896	541,200.57	21.950000	759,360.25	218,159.68	0.14
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		29,313.000	Local	30.625841	897,735.29	30.950000	907,237.35	9,502.06	0.17
			Base	30.625841	897,735.29	30.950000	907,237.35	9,502.06	0.17
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		28,797.000	Local	16.708222	481,146.67	31.200000	898,466.40	417,319.73	0.17
			Base	16.708222	481,146.67	31.200000	898,466.40	417,319.73	0.17
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		7,323.000	Local	139.396723	1,020,802.20	194.810000	1,426,593.63	405,791.43	0.27
			Base	139.396723	1,020,802.20	194.810000	1,426,593.63	405,791.43	0.27
602496101	MIMEDX GROUP INC COMMON STOCK USD.001								
		78,892.000	Local	11.197985	883,431.46	8.910000	702,927.72	-180,503.74	0.13
			Base	11.197985	883,431.46	8.910000	702,927.72	-180,503.74	0.13
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		34,631.000	Local	26.401683	914,316.68	25.350000	877,895.85	-36,420.83	0.17
			Base	26.401683	914,316.68	25.350000	877,895.85	-36,420.83	0.17
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		48,741.000	Local	15.801366	770,174.38	11.150000	543,462.15	-226,712.23	0.10
			Base	15.801366	770,174.38	11.150000	543,462.15	-226,712.23	0.10

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609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		8,502.000	Local	12.679904	107,804.54	23.650000	201,072.30	93,267.76	0.04
			Base	12.679904	107,804.54	23.650000	201,072.30	93,267.76	0.04
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		31,803.000	Local	17.390315	553,064.20	19.100000	607,437.30	54,373.10	0.12
			Base	17.390315	553,064.20	19.100000	607,437.30	54,373.10	0.12
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		25,162.000	Local	42.184573	1,061,448.22	55.000000	1,383,910.00	322,461.78	0.26
			Base	42.184573	1,061,448.22	55.000000	1,383,910.00	322,461.78	0.26
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		69,407.000	Local	4.628065	321,220.12	3.410000	236,677.87	-84,542.25	0.04
			Base	4.628065	321,220.12	3.410000	236,677.87	-84,542.25	0.04
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		25,357.000	Local	45.847504	1,162,555.15	58.070000	1,472,480.99	309,925.84	0.28
			Base	45.847504	1,162,555.15	58.070000	1,472,480.99	309,925.84	0.28
620071100	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01								
		14,517.000	Local	34.054203	494,364.86	26.240000	380,926.08	-113,438.78	0.07
			Base	34.054203	494,364.86	26.240000	380,926.08	-113,438.78	0.07
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		11,945.000	Local	20.325173	242,784.19	22.050000	263,387.25	20,603.06	0.05
			Base	20.325173	242,784.19	22.050000	263,387.25	20,603.06	0.05
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		44,554.000	Local	22.789614	1,015,368.47	30.290000	1,349,540.66	334,172.19	0.26
			Base	22.789614	1,015,368.47	30.290000	1,349,540.66	334,172.19	0.26
625383104	MULTI COLOR CORP COMMON STOCK								
		10,252.000	Local	60.522082	620,472.38	64.925000	665,611.10	45,138.72	0.13
			Base	60.522082	620,472.38	64.925000	665,611.10	45,138.72	0.13
628464109	MYERS INDUSTRIES INC COMMON STOCK								
		17,007.000	Local	12.544276	213,340.51	12.050000	204,934.35	-8,406.16	0.04
			Base	12.544276	213,340.51	12.050000	204,934.35	-8,406.16	0.04

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628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,563.000	22.333558	749,581.21	33.710000	1,131,408.73	381,827.52	0.21
		Base		22.333558	749,581.21	33.710000	1,131,408.73	381,827.52	0.21
62914B100	NIC INC COMMON STOCK								
		Local	48,328.000	16.858761	814,750.18	22.950000	1,109,127.60	294,377.42	0.21
		Base		16.858761	814,750.18	22.950000	1,109,127.60	294,377.42	0.21
630077105	NANOMETRICS INC COMMON STOCK								
		Local	19,320.000	16.284193	314,610.61	20.890000	403,594.80	88,984.19	0.08
		Base		16.284193	314,610.61	20.890000	403,594.80	88,984.19	0.08
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,843.000	93.207531	358,196.54	87.250000	335,301.75	-22,894.79	0.06
		Base		93.207531	358,196.54	87.250000	335,301.75	-22,894.79	0.06
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	8,622.000	54.025527	465,808.09	93.200000	803,570.40	337,762.31	0.15
		Base		54.025527	465,808.09	93.200000	803,570.40	337,762.31	0.15
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	25,678.000	19.988399	513,262.12	39.350000	1,010,429.30	497,167.18	0.19
		Base		19.988399	513,262.12	39.350000	1,010,429.30	497,167.18	0.19
63910B102	NAUTILUS INC COMMON STOCK								
		Local	24,240.000	23.662393	573,576.40	17.600000	426,624.00	-146,952.40	0.08
		Base		23.662393	573,576.40	17.600000	426,624.00	-146,952.40	0.08
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	36,938.000	11.771064	434,799.57	23.400000	864,349.20	429,549.63	0.16
		Base		11.771064	434,799.57	23.400000	864,349.20	429,549.63	0.16
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	13,077.000	30.109736	393,745.02	79.900000	1,044,852.30	651,107.28	0.20
		Base		30.109736	393,745.02	79.900000	1,044,852.30	651,107.28	0.20
640268108	NEKTAR THERAPEUTICS COMMON STOCK USD.0001								
		Local	116,656.000	12.622520	1,472,492.75	12.400000	1,446,534.40	-25,958.35	0.27
		Base		12.622520	1,472,492.75	12.400000	1,446,534.40	-25,958.35	0.27

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640491106	NEOGEN CORP COMMON STOCK USD.16								
			29,281.000	Local	31.984204	936,529.47	52.690000	1,542,815.89	606,286.42	0.29
				Base	31.984204	936,529.47	52.690000	1,542,815.89	606,286.42	0.29
64111Q104	NETGEAR INC COMMON STOCK USD.001								
			25,530.000	Local	35.142033	897,176.10	50.500000	1,289,265.00	392,088.90	0.24
				Base	35.142033	897,176.10	50.500000	1,289,265.00	392,088.90	0.24
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
			65,865.000	Local	11.734342	772,882.45	6.300000	414,949.50	-357,932.95	0.08
				Base	11.734342	772,882.45	6.300000	414,949.50	-357,932.95	0.08
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
			34,733.000	Local	10.930501	379,649.09	2.100000	72,939.30	-306,709.79	0.01
				Base	10.930501	379,649.09	2.100000	72,939.30	-306,709.79	0.01
66611T108	NORTHFIELD BANCORP INC COMMON STOCK USD.01								
			35,035.000	Local	15.566347	545,366.95	16.450000	576,325.75	30,958.80	0.11
				Base	15.566347	545,366.95	16.450000	576,325.75	30,958.80	0.11
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
			79,890.000	Local	12.620079	1,008,218.14	15.740000	1,257,468.60	249,250.46	0.24
				Base	12.620079	1,008,218.14	15.740000	1,257,468.60	249,250.46	0.24
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
			21,469.000	Local	46.109831	989,931.97	58.800000	1,262,377.20	272,445.23	0.24
				Base	46.109831	989,931.97	58.800000	1,262,377.20	272,445.23	0.24
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
			23,011.000	Local	14.646408	337,028.50	31.700000	729,448.70	392,420.20	0.14
				Base	14.646408	337,028.50	31.700000	729,448.70	392,420.20	0.14
67103X102	OFG BANCORP COMMON STOCK USD1.0								
			34,222.000	Local	15.237986	521,474.34	10.650000	364,464.30	-157,010.04	0.07
				Base	15.237986	521,474.34	10.650000	364,464.30	-157,010.04	0.07
671044105	OSI SYSTEMS INC COMMON STOCK								
			14,033.000	Local	48.990459	687,483.11	70.130000	984,134.29	296,651.18	0.19
				Base	48.990459	687,483.11	70.130000	984,134.29	296,651.18	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
680033107	OLD NATIONAL BANCORP COMMON STOCK								
		Local	105,206.000	12.039170	1,266,592.91	14.700000	1,546,528.20	279,935.29	0.29
		Base		12.039170	1,266,592.91	14.700000	1,546,528.20	279,935.29	0.29
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	36,944.000	27.223886	1,005,759.25	27.350000	1,010,418.40	4,659.15	0.19
		Base		27.223886	1,005,759.25	27.350000	1,010,418.40	4,659.15	0.19
68162K106	OLYMPIC STEEL INC COMMON STOCK								
		Local	7,089.000	23.242364	164,765.12	23.090000	163,685.01	-1,080.11	0.03
		Base		23.242364	164,765.12	23.090000	163,685.01	-1,080.11	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,180.000	19.569393	551,465.50	32.625000	919,372.50	367,907.00	0.17
		Base		19.569393	551,465.50	32.625000	919,372.50	367,907.00	0.17
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	38,246.000	18.833664	720,312.33	34.410000	1,316,044.86	595,732.53	0.25
		Base		18.833664	720,312.33	34.410000	1,316,044.86	595,732.53	0.25
684000102	OPUS BANK COMMON STOCK								
		Local	14,157.000	34.887160	493,897.53	20.050000	283,847.85	-210,049.68	0.05
		Base		34.887160	493,897.53	20.050000	283,847.85	-210,049.68	0.05
68628V308	ORION GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	21,571.000	8.476643	182,849.66	8.080000	174,293.68	-8,555.98	0.03
		Base		8.476643	182,849.66	8.080000	174,293.68	-8,555.98	0.03
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,619.000	13.747594	407,189.98	15.650000	463,537.35	56,347.37	0.09
		Base		13.747594	407,189.98	15.650000	463,537.35	56,347.37	0.09
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	11,630.000	45.865500	533,415.77	62.720000	729,433.60	196,017.83	0.14
		Base		45.865500	533,415.77	62.720000	729,433.60	196,017.83	0.14
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	43,825.000	46.863711	2,053,802.14	61.330000	2,687,787.25	633,985.11	0.51
		Base		46.863711	2,053,802.14	61.330000	2,687,787.25	633,985.11	0.51

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69336V101	PGT INC COMMON STOCK USD.01								
		Local	38,143.000	9.075604	346,170.78	9.800000	373,801.40	27,630.62	0.07
		Base		9.075604	346,170.78	9.800000	373,801.40	27,630.62	0.07
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	36,115.000	30.745369	1,110,369.01	31.900000	1,152,068.50	41,699.49	0.22
		Base		30.745369	1,110,369.01	31.900000	1,152,068.50	41,699.49	0.22
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	15,197.000	65.569537	996,460.26	109.790000	1,668,478.63	672,018.37	0.32
		Base		65.569537	996,460.26	109.790000	1,668,478.63	672,018.37	0.32
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,751.000	24.180169	501,762.69	75.450000	1,565,662.95	1,063,900.26	0.30
		Base		24.180169	501,762.69	75.450000	1,565,662.95	1,063,900.26	0.30
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,823.000	26.881329	398,461.94	15.430000	228,718.89	-169,743.05	0.04
		Base		26.881329	398,461.94	15.430000	228,718.89	-169,743.05	0.04
70156Q107	PARKWAY INC REIT USD.001								
		Local	33,604.000	22.750000	764,491.00	18.020000	605,544.08	-158,946.92	0.11
		Base		22.750000	764,491.00	18.020000	605,544.08	-158,946.92	0.11
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	11,345.000	64.068264	726,854.45	57.350000	650,635.75	-76,218.70	0.12
		Base		64.068264	726,854.45	57.350000	650,635.75	-76,218.70	0.12
709102107	PENN REAL ESTATE INVEST TST REIT USD1.0								
		Local	54,172.000	16.113303	872,889.85	19.510000	1,056,895.72	184,005.87	0.20
		Base		16.113303	872,889.85	19.510000	1,056,895.72	184,005.87	0.20
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	28,135.000	12.930468	363,798.73	18.610000	523,592.35	159,793.62	0.10
		Base		12.930468	363,798.73	18.610000	523,592.35	159,793.62	0.10
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	15,996.000	12.914814	206,585.37	19.870000	317,840.52	111,255.15	0.06
		Base		12.914814	206,585.37	19.870000	317,840.52	111,255.15	0.06

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71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	23,975.000	16.458009	394,580.76	23.800000	570,605.00	176,024.24	0.11
		Base		16.458009	394,580.76	23.800000	570,605.00	176,024.24	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	14,433.000	31.987732	461,678.93	25.950000	374,536.35	-87,142.58	0.07
		Base		31.987732	461,678.93	25.950000	374,536.35	-87,142.58	0.07
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	33,798.000	28.399665	959,851.87	51.600000	1,743,976.80	784,124.93	0.33
		Base		28.399665	959,851.87	51.600000	1,743,976.80	784,124.93	0.33
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	50,386.000	10.772480	542,782.16	3.550000	178,870.30	-363,911.86	0.03
		Base		10.772480	542,782.16	3.550000	178,870.30	-363,911.86	0.03
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,145.000	34.302898	382,305.80	56.550000	630,249.75	247,943.95	0.12
		Base		34.302898	382,305.80	56.550000	630,249.75	247,943.95	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	26,054.000	32.967874	858,945.00	45.810000	1,193,533.74	334,588.74	0.23
		Base		32.967874	858,945.00	45.810000	1,193,533.74	334,588.74	0.23
732872106	POPEYES LOUISIANA KITCHEN IN COMMON STOCK USD.01								
		Local	16,579.000	60.564926	1,004,105.90	53.380000	884,987.02	-119,118.88	0.17
		Base		60.564926	1,004,105.90	53.380000	884,987.02	-119,118.88	0.17
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,659.000	38.256896	254,752.67	35.390000	235,662.01	-19,090.66	0.04
		Base		38.256896	254,752.67	35.390000	235,662.01	-19,090.66	0.04
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	22,512.000	39.778149	895,485.69	64.450000	1,450,898.40	555,412.71	0.28
		Base		39.778149	895,485.69	64.450000	1,450,898.40	555,412.71	0.28
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	41,461.000	38.524982	1,597,284.28	53.300000	2,209,871.30	612,587.02	0.42
		Base		38.524982	1,597,284.28	53.300000	2,209,871.30	612,587.02	0.42

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743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	37,777.000	24.166991	912,956.43	26.910000	1,016,579.07	103,622.64	0.19
		Base		24.166991	912,956.43	26.910000	1,016,579.07	103,622.64	0.19
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	18,942.000	76.429139	1,447,720.76	44.700000	846,707.40	-601,013.36	0.16
		Base		76.429139	1,447,720.76	44.700000	846,707.40	-601,013.36	0.16
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	9,716.000	45.142544	438,604.96	40.465000	393,157.94	-45,447.02	0.07
		Base		45.142544	438,604.96	40.465000	393,157.94	-45,447.02	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	46,677.000	15.166763	707,938.99	22.690000	1,059,101.13	351,162.14	0.20
		Base		15.166763	707,938.99	22.690000	1,059,101.13	351,162.14	0.20
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.0								
		Local	10,326.000	48.874064	504,673.58	107.500000	1,110,045.00	605,371.42	0.21
		Base		48.874064	504,673.58	107.500000	1,110,045.00	605,371.42	0.21
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	35,468.000	33.934368	1,203,584.18	12.890000	457,182.52	-746,401.66	0.09
		Base		33.934368	1,203,584.18	12.890000	457,182.52	-746,401.66	0.09
74758T303	QUALYS INC COMMON STOCK USD.001								
		Local	22,328.000	27.669688	617,808.80	37.250000	831,718.00	213,909.20	0.16
		Base		27.669688	617,808.80	37.250000	831,718.00	213,909.20	0.16
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	26,672.000	17.139895	457,155.29	16.300000	434,753.60	-22,401.69	0.08
		Base		17.139895	457,155.29	16.300000	434,753.60	-22,401.69	0.08
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	28,164.000	7.590883	213,789.63	2.900000	81,675.60	-132,114.03	0.02
		Base		7.590883	213,789.63	2.900000	81,675.60	-132,114.03	0.02
74909E106	QUORUM HEALTH CORP COMMON STOCK USD.0001								
		Local	22,979.000	12.555422	288,511.05	4.040000	92,835.16	-195,675.89	0.02
		Base		12.555422	288,511.05	4.040000	92,835.16	-195,675.89	0.02

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749607107	RLI CORP COMMON STOCK USD1.0								
		29,692.000	Local	36.973452	1,097,815.75	55.740000	1,655,032.08	557,216.33	0.31
			Base	36.973452	1,097,815.75	55.740000	1,655,032.08	557,216.33	0.31
750917106	RAMBUS INC COMMON STOCK USD.001								
		85,640.000	Local	11.437850	979,537.44	12.190000	1,043,951.60	64,414.16	0.20
			Base	11.437850	979,537.44	12.190000	1,043,951.60	64,414.16	0.20
754212108	RAVEN INDUSTRIES INC COMMON STOCK USD1.0								
		28,178.000	Local	20.962500	590,681.33	21.450000	604,418.10	13,736.77	0.11
			Base	20.962500	590,681.33	21.450000	604,418.10	13,736.77	0.11
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		33,714.000	Local	22.965001	774,242.03	12.930000	435,922.02	-338,320.01	0.08
			Base	22.965001	774,242.03	12.930000	435,922.02	-338,320.01	0.08
75524W108	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001								
		13,752.000	Local	32.407241	445,664.38	43.450000	597,524.40	151,860.02	0.11
			Base	32.407241	445,664.38	43.450000	597,524.40	151,860.02	0.11
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		10,355.000	Local	41.620360	430,978.83	46.000000	476,330.00	45,351.17	0.09
			Base	41.620360	430,978.83	46.000000	476,330.00	45,351.17	0.09
758932107	REGIS CORP COMMON STOCK USD.05								
		27,336.000	Local	15.595742	426,325.20	12.680000	346,620.48	-79,704.72	0.07
			Base	15.595742	426,325.20	12.680000	346,620.48	-79,704.72	0.07
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		26,330.000	Local	18.679799	491,839.10	28.570000	752,248.10	260,409.00	0.14
			Base	18.679799	491,839.10	28.570000	752,248.10	260,409.00	0.14
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		41,392.000	Local	11.878150	491,660.37	10.090000	417,645.28	-74,015.09	0.08
			Base	11.878150	491,660.37	10.090000	417,645.28	-74,015.09	0.08
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		28,246.000	Local	11.428191	322,800.68	14.850000	419,453.10	96,652.42	0.08
			Base	11.428191	322,800.68	14.850000	419,453.10	96,652.42	0.08

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	84,838.000	16.489146	1,398,906.18	20.110000	1,706,092.18	307,186.00	0.32
		Base		16.489146	1,398,906.18	20.110000	1,706,092.18	307,186.00	0.32
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	4,411.000	57.258080	252,565.39	78.990000	348,424.89	95,859.50	0.07
		Base		57.258080	252,565.39	78.990000	348,424.89	95,859.50	0.07
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	23,596.000	24.698130	582,777.08	7.600000	179,329.60	-403,447.48	0.03
		Base		24.698130	582,777.08	7.600000	179,329.60	-403,447.48	0.03
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,143.000	28.975451	641,603.42	32.550000	720,754.65	79,151.23	0.14
		Base		28.975451	641,603.42	32.550000	720,754.65	79,151.23	0.14
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	14,059.000	49.559479	696,756.71	54.430000	765,231.37	68,474.66	0.15
		Base		49.559479	696,756.71	54.430000	765,231.37	68,474.66	0.15
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	46,864.000	8.594024	402,750.34	2.970000	139,186.08	-263,564.26	0.03
		Base		8.594024	402,750.34	2.970000	139,186.08	-263,564.26	0.03
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,111.000	9.921724	239,222.69	18.100000	436,409.10	197,186.41	0.08
		Base		9.921724	239,222.69	18.100000	436,409.10	197,186.41	0.08
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,689.000	7.437135	176,178.30	15.850000	375,470.65	199,292.35	0.07
		Base		7.437135	176,178.30	15.850000	375,470.65	199,292.35	0.07
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	27,210.000	22.798903	620,358.16	31.390000	854,121.90	233,763.74	0.16
		Base		22.798903	620,358.16	31.390000	854,121.90	233,763.74	0.16
784635104	SPX CORP COMMON STOCK USD.01								
		Local	32,541.000	12.319626	400,892.95	19.010000	618,604.41	217,711.46	0.12
		Base		12.319626	400,892.95	19.010000	618,604.41	217,711.46	0.12

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78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	13,231.000	73.373000	970,798.16	62.380000	825,349.78	-145,448.38	0.16
		Base		73.373000	970,798.16	62.380000	825,349.78	-145,448.38	0.16
78469X107	SPX FLOW INC COMMON STOCK USD.01								
		Local	32,577.000	33.610782	1,094,938.44	25.090000	817,356.93	-277,581.51	0.16
		Base		33.610782	1,094,938.44	25.090000	817,356.93	-277,581.51	0.16
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	50,878.000	22.665152	1,153,157.59	23.300000	1,185,457.40	32,299.81	0.22
		Base		22.665152	1,153,157.59	23.300000	1,185,457.40	32,299.81	0.22
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	11,103.000	47.014579	522,002.87	67.700000	751,673.10	229,670.23	0.14
		Base		47.014579	522,002.87	67.700000	751,673.10	229,670.23	0.14
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	19,643.000	34.960460	686,728.32	35.650000	700,272.95	13,544.63	0.13
		Base		34.960460	686,728.32	35.650000	700,272.95	13,544.63	0.13
800013104	SANDERSON FARMS INC COMMON STOCK USD1.0								
		Local	15,484.000	54.178114	838,893.92	89.980000	1,393,250.32	554,356.40	0.26
		Base		54.178114	838,893.92	89.980000	1,393,250.32	554,356.40	0.26
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	57,594.000	16.637138	958,199.35	27.650000	1,592,474.10	634,274.75	0.30
		Base		16.637138	958,199.35	27.650000	1,592,474.10	634,274.75	0.30
804395101	SAUL CENTERS INC REIT USD.01								
		Local	9,172.000	43.087311	395,196.82	60.480000	554,722.56	159,525.74	0.11
		Base		43.087311	395,196.82	60.480000	554,722.56	159,525.74	0.11
806037107	SCANSOURCE INC COMMON STOCK								
		Local	19,970.000	35.451877	707,973.99	35.000000	698,950.00	-9,023.99	0.13
		Base		35.451877	707,973.99	35.000000	698,950.00	-9,023.99	0.13
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	20,869.000	31.016023	647,273.38	38.250000	798,239.25	150,965.87	0.15
		Base		31.016023	647,273.38	38.250000	798,239.25	150,965.87	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.0								
		Local	22,755.000	25.680330	584,355.91	28.750000	654,206.25	69,850.34	0.12
		Base		25.680330	584,355.91	28.750000	654,206.25	69,850.34	0.12
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	23,812.000	32.156521	765,711.08	36.910000	878,900.92	113,189.84	0.17
		Base		32.156521	765,711.08	36.910000	878,900.92	113,189.84	0.17
80862K104	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,917.000	13.129553	510,962.82	8.950000	348,307.15	-162,655.67	0.07
		Base		13.129553	510,962.82	8.950000	348,307.15	-162,655.67	0.07
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	39,559.000	11.612476	459,377.94	12.400000	490,531.60	31,153.66	0.09
		Base		11.612476	459,377.94	12.400000	490,531.60	31,153.66	0.09
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	44,639.000	15.945745	711,802.11	13.260000	591,913.14	-119,888.97	0.11
		Base		15.945745	711,802.11	13.260000	591,913.14	-119,888.97	0.11
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,552.000	72.142000	905,526.39	49.310000	618,939.12	-286,587.27	0.12
		Base		72.142000	905,526.39	49.310000	618,939.12	-286,587.27	0.12
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	35,792.000	19.674482	704,189.07	19.190000	686,848.48	-17,340.59	0.13
		Base		19.674482	704,189.07	19.190000	686,848.48	-17,340.59	0.13
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	82,986.000	13.486784	1,119,214.24	13.000000	1,078,818.00	-40,396.24	0.20
		Base		13.486784	1,119,214.24	13.000000	1,078,818.00	-40,396.24	0.20
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	45,052.000	19.378436	873,037.28	36.950000	1,664,671.40	791,634.12	0.32
		Base		19.378436	873,037.28	36.950000	1,664,671.40	791,634.12	0.32
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	51,095.000	19.865220	1,015,013.42	24.200000	1,236,499.00	221,485.58	0.23
		Base		19.865220	1,015,013.42	24.200000	1,236,499.00	221,485.58	0.23

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817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,865.000	26.513916	128,990.20	29.400000	143,031.00	14,040.80	0.03
		Base		26.513916	128,990.20	29.400000	143,031.00	14,040.80	0.03
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	17,184.000	44.741525	768,838.37	54.140000	930,341.76	161,503.39	0.18
		Base		44.741525	768,838.37	54.140000	930,341.76	161,503.39	0.18
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01								
		Local	11,021.000	29.720900	327,554.04	25.370000	279,602.77	-47,951.27	0.05
		Base		29.720900	327,554.04	25.370000	279,602.77	-47,951.27	0.05
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01								
		Local	15,007.000	45.724879	686,193.26	58.990000	885,262.93	199,069.67	0.17
		Base		45.724879	686,193.26	58.990000	885,262.93	199,069.67	0.17
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	22,518.000	37.415701	842,526.75	49.350000	1,111,263.30	268,736.55	0.21
		Base		37.415701	842,526.75	49.350000	1,111,263.30	268,736.55	0.21
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	32,053.000	30.117810	965,366.16	42.800000	1,371,868.40	406,502.24	0.26
		Base		30.117810	965,366.16	42.800000	1,371,868.40	406,502.24	0.26
830879102	SKYWEST INC COMMON STOCK								
		Local	40,165.000	14.159931	568,733.64	30.150000	1,210,974.75	642,241.11	0.23
		Base		14.159931	568,733.64	30.150000	1,210,974.75	642,241.11	0.23
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	37,050.000	13.304360	492,926.53	22.910000	848,815.50	355,888.97	0.16
		Base		13.304360	492,926.53	22.910000	848,815.50	355,888.97	0.16
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	20,835.000	16.538251	344,574.47	17.900000	372,946.50	28,372.03	0.07
		Base		16.538251	344,574.47	17.900000	372,946.50	28,372.03	0.07
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	61,936.000	27.315320	1,691,801.66	29.650000	1,836,402.40	144,600.74	0.35
		Base		27.315320	1,691,801.66	29.650000	1,836,402.40	144,600.74	0.35

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84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	19,025.000	25.860272	491,991.67	32.620000	620,595.50	128,603.83	0.12
		Base		25.860272	491,991.67	32.620000	620,595.50	128,603.83	0.12
847215100	SPARTANNASH CO COMMON STOCK								
		Local	29,198.000	21.928378	640,264.78	28.000000	817,544.00	177,279.22	0.16
		Base		21.928378	640,264.78	28.000000	817,544.00	177,279.22	0.16
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	55,010.000	9.244486	508,539.15	3.540000	194,735.40	-313,803.75	0.04
		Base		9.244486	508,539.15	3.540000	194,735.40	-313,803.75	0.04
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	35,567.000	46.247158	1,644,872.67	62.800000	2,233,607.60	588,734.93	0.42
		Base		46.247158	1,644,872.67	62.800000	2,233,607.60	588,734.93	0.42
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,011.000	14.971778	239,713.14	18.050000	288,998.55	49,285.41	0.05
		Base		14.971778	239,713.14	18.050000	288,998.55	49,285.41	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	19,619.000	16.888921	331,343.75	5.090000	99,860.71	-231,483.04	0.02
		Base		16.888921	331,343.75	5.090000	99,860.71	-231,483.04	0.02
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	12,514.000	36.084368	451,559.78	97.550000	1,220,740.70	769,180.92	0.23
		Base		36.084368	451,559.78	97.550000	1,220,740.70	769,180.92	0.23
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	15,577.000	20.817758	324,278.21	48.900000	761,715.30	437,437.09	0.14
		Base		20.817758	324,278.21	48.900000	761,715.30	437,437.09	0.14
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	9,958.000	44.015774	438,309.08	76.400000	760,791.20	322,482.12	0.14
		Base		44.015774	438,309.08	76.400000	760,791.20	322,482.12	0.14
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	24,122.000	9.027476	217,760.78	6.020000	145,214.44	-72,546.34	0.03
		Base		9.027476	217,760.78	6.020000	145,214.44	-72,546.34	0.03

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858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	15,162.000	44.641826	676,859.36	71.030000	1,076,956.86	400,097.50	0.20
		Base		44.641826	676,859.36	71.030000	1,076,956.86	400,097.50	0.20
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	101,816.000	12.488996	1,271,579.65	18.000000	1,832,688.00	561,108.35	0.35
		Base		12.488996	1,271,579.65	18.000000	1,832,688.00	561,108.35	0.35
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,213.000	20.381762	371,213.04	44.950000	818,674.35	447,461.31	0.16
		Base		20.381762	371,213.04	44.950000	818,674.35	447,461.31	0.16
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	94,352.000	12.255262	1,156,308.51	13.320000	1,256,768.64	100,460.13	0.24
		Base		12.255262	1,156,308.51	13.320000	1,256,768.64	100,460.13	0.24
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	8,127.000	43.077475	350,090.64	58.660000	476,729.82	126,639.18	0.09
		Base		43.077475	350,090.64	58.660000	476,729.82	126,639.18	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	14,785.000	35.706218	527,916.43	61.500000	909,277.50	381,361.07	0.17
		Base		35.706218	527,916.43	61.500000	909,277.50	381,361.07	0.17
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	68,012.000	13.320077	905,925.11	12.990000	883,475.88	-22,449.23	0.17
		Base		13.320077	905,925.11	12.990000	883,475.88	-22,449.23	0.17
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	50,014.000	13.731253	686,754.87	10.210000	510,642.94	-176,111.93	0.10
		Base		13.731253	686,754.87	10.210000	510,642.94	-176,111.93	0.10
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	29,574.000	18.954982	560,574.63	23.700000	700,903.80	140,329.17	0.13
		Base		18.954982	560,574.63	23.700000	700,903.80	140,329.17	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK								
		Local	17,825.000	19.998330	356,470.23	24.500000	436,712.50	80,242.27	0.08
		Base		19.998330	356,470.23	24.500000	436,712.50	80,242.27	0.08

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868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,580.000	18.848601	727,179.02	19.800000	763,884.00	36,704.98	0.14
		Base		18.848601	727,179.02	19.800000	763,884.00	36,704.98	0.14
868536103	SUPERVALU INC COMMON STOCK USD.01								
		Local	207,110.000	5.209159	1,078,868.86	4.290000	888,501.90	-190,366.96	0.17
		Base		5.209159	1,078,868.86	4.290000	888,501.90	-190,366.96	0.17
86881L106	SURGICAL CARE AFFILIATES INC COMMON STOCK USD.01								
		Local	21,618.000	41.282462	892,444.27	42.790000	925,034.22	32,589.95	0.18
		Base		41.282462	892,444.27	42.790000	925,034.22	32,589.95	0.18
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	10,167.000	15.967844	162,345.07	24.900000	253,158.30	90,813.23	0.05
		Base		15.967844	162,345.07	24.900000	253,158.30	90,813.23	0.05
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	30,858.000	19.039524	587,521.62	26.740000	825,142.92	237,621.30	0.16
		Base		19.039524	587,521.62	26.740000	825,142.92	237,621.30	0.16
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	32,710.000	34.459139	1,127,158.43	36.710000	1,200,784.10	73,625.67	0.23
		Base		34.459139	1,127,158.43	36.710000	1,200,784.10	73,625.67	0.23
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	156,251.000	8.731983	1,364,381.14	6.840000	1,068,756.84	-295,624.30	0.20
		Base		8.731983	1,364,381.14	6.840000	1,068,756.84	-295,624.30	0.20
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	56,248.000	11.568373	650,697.87	13.150000	739,661.20	88,963.33	0.14
		Base		11.568373	650,697.87	13.150000	739,661.20	88,963.33	0.14
87403A107	TAILORED BRANDS INC COMMON STOCK USD.01								
		Local	37,909.000	33.690610	1,277,177.33	15.800000	598,962.20	-678,215.13	0.11
		Base		33.690610	1,277,177.33	15.800000	598,962.20	-678,215.13	0.11
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	67,029.000	18.199825	1,219,916.07	44.390000	2,975,417.31	1,755,501.24	0.56
		Base		18.199825	1,219,916.07	44.390000	2,975,417.31	1,755,501.24	0.56

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87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	18,130.000	14.540415	263,617.73	8.580000	155,555.40	-108,062.33	0.03
		Base		14.540415	263,617.73	8.580000	155,555.40	-108,062.33	0.03
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	40,673.000	19.143459	778,621.90	22.380000	910,261.74	131,639.84	0.17
		Base		19.143459	778,621.90	22.380000	910,261.74	131,639.84	0.17
878155100	TEAM INC COMMON STOCK USD.3								
		Local	22,854.000	28.922138	660,986.55	30.750000	702,760.50	41,773.95	0.13
		Base		28.922138	660,986.55	30.750000	702,760.50	41,773.95	0.13
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,518.000	19.856408	248,562.51	28.100000	351,755.80	103,193.29	0.07
		Base		19.856408	248,562.51	28.100000	351,755.80	103,193.29	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	13,705.000	43.961858	602,497.27	62.950000	862,729.75	260,232.48	0.16
		Base		43.961858	602,497.27	62.950000	862,729.75	260,232.48	0.16
88157K101	TESCO CORP COMMON STOCK								
		Local	36,162.000	12.107722	437,839.45	6.850000	247,709.70	-190,129.75	0.05
		Base		12.107722	437,839.45	6.850000	247,709.70	-190,129.75	0.05
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	72,243.000	10.044630	725,654.19	5.450000	393,724.35	-331,929.84	0.07
		Base		10.044630	725,654.19	5.450000	393,724.35	-331,929.84	0.07
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,754.000	23.718607	1,061,502.52	38.450000	1,720,791.30	659,288.78	0.33
		Base		23.718607	1,061,502.52	38.450000	1,720,791.30	659,288.78	0.33
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	37,851.000	20.596456	779,596.45	37.100000	1,404,272.10	624,675.65	0.27
		Base		20.596456	779,596.45	37.100000	1,404,272.10	624,675.65	0.27
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	35,814.000	36.390752	1,303,298.41	59.300000	2,123,770.20	820,471.79	0.40
		Base		36.390752	1,303,298.41	59.300000	2,123,770.20	820,471.79	0.40

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886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	36,679.000	18.726454	686,867.62	1.730000	63,454.67	-623,412.95	0.01
		Base		18.726454	686,867.62	1.730000	63,454.67	-623,412.95	0.01
88677Q109	TILE SHOP HLDGS INC COMMON STOCK USD.0001								
		Local	25,687.000	16.523720	424,444.80	16.950000	435,394.65	10,949.85	0.08
		Base		16.523720	424,444.80	16.950000	435,394.65	10,949.85	0.08
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	30,325.000	17.963570	544,745.26	10.250000	310,831.25	-233,914.01	0.06
		Base		17.963570	544,745.26	10.250000	310,831.25	-233,914.01	0.06
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	34,116.000	22.655696	772,921.72	10.190000	347,642.04	-425,279.68	0.07
		Base		22.655696	772,921.72	10.190000	347,642.04	-425,279.68	0.07
88870P106	TIVO CORP COMMON STOCK USD.001								
		Local	64,379.000	10.855204	698,847.16	19.850000	1,277,923.15	579,075.99	0.24
		Base		10.855204	698,847.16	19.850000	1,277,923.15	579,075.99	0.24
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	9,495.000	43.075549	409,002.34	79.280000	752,763.60	343,761.26	0.14
		Base		43.075549	409,002.34	79.280000	752,763.60	343,761.26	0.14
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	29,959.000	29.048657	870,268.72	30.130000	902,664.67	32,395.95	0.17
		Base		29.048657	870,268.72	30.130000	902,664.67	32,395.95	0.17
894650100	TREDEGAR CORP COMMON STOCK								
		Local	19,738.000	19.594603	386,758.28	18.500000	365,153.00	-21,605.28	0.07
		Base		19.594603	386,758.28	18.500000	365,153.00	-21,605.28	0.07
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	22,871.000	43.232672	988,774.45	53.810000	1,230,688.51	241,914.06	0.23
		Base		43.232672	988,774.45	53.810000	1,230,688.51	241,914.06	0.23
89785X101	TRUEBLUE INC COMMON STOCK								
		Local	33,100.000	17.359033	574,584.00	17.500000	579,250.00	4,666.00	0.11
		Base		17.359033	574,584.00	17.500000	579,250.00	4,666.00	0.11

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	74,499.000	5.526317	411,705.09	7.000000	521,493.00	109,787.91	0.10
		Base		5.526317	411,705.09	7.000000	521,493.00	109,787.91	0.10
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	34,719.000	8.093452	280,996.57	4.950000	171,859.05	-109,137.52	0.03
		Base		8.093452	280,996.57	4.950000	171,859.05	-109,137.52	0.03
902104108	II VI INC COMMON STOCK								
		Local	42,465.000	21.512690	913,536.40	27.800000	1,180,527.00	266,990.60	0.22
		Base		21.512690	913,536.40	27.800000	1,180,527.00	266,990.60	0.22
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,965.000	45.743396	1,553,674.46	62.050000	2,107,528.25	553,853.79	0.40
		Base		45.743396	1,553,674.46	62.050000	2,107,528.25	553,853.79	0.40
90333L201	US CONCRETE INC COMMON STOCK USD.001								
		Local	11,038.000	43.739486	482,796.45	49.900000	550,796.20	67,999.75	0.10
		Base		43.739486	482,796.45	49.900000	550,796.20	67,999.75	0.10
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,757.000	49.501671	482,987.80	56.900000	555,173.30	72,185.50	0.11
		Base		49.501671	482,987.80	56.900000	555,173.30	72,185.50	0.11
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	49,382.000	31.264942	1,543,925.38	46.190000	2,280,954.58	737,029.20	0.43
		Base		31.264942	1,543,925.38	46.190000	2,280,954.58	737,029.20	0.43
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,355.000	25.755890	472,749.37	21.290000	390,777.95	-81,971.42	0.07
		Base		25.755890	472,749.37	21.290000	390,777.95	-81,971.42	0.07
904677200	UNIFI INC COMMON STOCK USD.1								
		Local	11,766.000	29.673576	349,139.29	28.750000	338,272.50	-10,866.79	0.06
		Base		29.673576	349,139.29	28.750000	338,272.50	-10,866.79	0.06
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	12,006.000	67.840107	814,488.33	122.500000	1,470,735.00	656,246.67	0.28
		Base		67.840107	814,488.33	122.500000	1,470,735.00	656,246.67	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
909218109	UNIT CORP COMMON STOCK USD.2								
		Local	40,136.000	23.936072	960,698.17	17.130000	687,529.68	-273,168.49	0.13
		Base		23.936072	960,698.17	17.130000	687,529.68	-273,168.49	0.13
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	55,188.000	14.710098	811,820.90	21.570000	1,190,405.16	378,584.26	0.23
		Base		14.710098	811,820.90	21.570000	1,190,405.16	378,584.26	0.23
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	52,379.000	28.499177	1,492,758.38	37.700000	1,974,688.30	481,929.92	0.37
		Base		28.499177	1,492,758.38	37.700000	1,974,688.30	481,929.92	0.37
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	16,821.000	22.664399	381,237.85	39.520000	664,765.92	283,528.07	0.13
		Base		22.664399	381,237.85	39.520000	664,765.92	283,528.07	0.13
910710102	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001								
		Local	13,831.000	23.225725	321,235.00	14.500000	200,549.50	-120,685.50	0.04
		Base		23.225725	321,235.00	14.500000	200,549.50	-120,685.50	0.04
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	17,742.000	45.355076	804,689.75	54.200000	961,616.40	156,926.65	0.18
		Base		45.355076	804,689.75	54.200000	961,616.40	156,926.65	0.18
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	11,279.000	29.157217	328,864.25	70.150000	791,221.85	462,357.60	0.15
		Base		29.157217	328,864.25	70.150000	791,221.85	462,357.60	0.15
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK								
		Local	15,825.000	37.297546	590,233.66	85.990000	1,360,791.75	770,558.09	0.26
		Base		37.297546	590,233.66	85.990000	1,360,791.75	770,558.09	0.26
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	9,742.000	42.553553	414,556.71	58.700000	571,855.40	157,298.69	0.11
		Base		42.553553	414,556.71	58.700000	571,855.40	157,298.69	0.11
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	25,421.000	16.048262	407,962.86	21.300000	541,467.30	133,504.44	0.10
		Base		16.048262	407,962.86	21.300000	541,467.30	133,504.44	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
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	22,472.000	19.568449	439,742.19	21.500000	483,148.00	43,405.81	0.09
		Base		19.568449	439,742.19	21.500000	483,148.00	43,405.81	0.09
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	16,968.000	46.928346	796,280.17	42.250000	716,898.00	-79,382.17	0.14
		Base		46.928346	796,280.17	42.250000	716,898.00	-79,382.17	0.14
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	23,494.000	12.436940	292,193.46	13.750000	323,042.50	30,849.04	0.06
		Base		12.436940	292,193.46	13.750000	323,042.50	30,849.04	0.06
92231M109	VASCULAR SOLUTIONS INC COMMON STOCK USD.01								
		Local	13,631.000	29.894253	407,488.56	45.600000	621,573.60	214,085.04	0.12
		Base		29.894253	407,488.56	45.600000	621,573.60	214,085.04	0.12
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	31,668.000	36.382703	1,152,167.45	21.700000	687,195.60	-464,971.85	0.13
		Base		36.382703	1,152,167.45	21.700000	687,195.60	-464,971.85	0.13
92335C106	VERA BRADLEY INC COMMON STOCK								
		Local	15,238.000	17.178162	261,760.84	13.370000	203,732.06	-58,028.78	0.04
		Base		17.178162	261,760.84	13.370000	203,732.06	-58,028.78	0.04
923454102	VERITIV CORP COMMON STOCK USD.01								
		Local	6,360.000	40.253381	256,011.50	53.950000	343,122.00	87,110.50	0.07
		Base		40.253381	256,011.50	53.950000	343,122.00	87,110.50	0.07
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	15,808.000	22.642849	357,938.16	41.500000	656,032.00	298,093.84	0.12
		Base		22.642849	357,938.16	41.500000	656,032.00	298,093.84	0.12
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	181,024.000	6.298852	1,140,243.36	7.120000	1,288,890.88	148,647.52	0.24
		Base		6.298852	1,140,243.36	7.120000	1,288,890.88	148,647.52	0.24
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,444.000	11.911361	148,224.98	12.750000	158,661.00	10,436.02	0.03
		Base		11.911361	148,224.98	12.750000	158,661.00	10,436.02	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
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	21,414.000	24.260390	519,512.00	18.940000	405,581.16	-113,930.84	0.08
		Base		24.260390	519,512.00	18.940000	405,581.16	-113,930.84	0.08
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,451.000	107.070452	476,570.58	107.300000	477,592.30	1,021.72	0.09
		Base		107.070452	476,570.58	107.300000	477,592.30	1,021.72	0.09
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	18,704.000	41.698321	779,925.40	25.050000	468,535.20	-311,390.20	0.09
		Base		41.698321	779,925.40	25.050000	468,535.20	-311,390.20	0.09
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	11,094.000	54.554313	605,225.55	106.625000	1,182,897.75	577,672.20	0.22
		Base		54.554313	605,225.55	106.625000	1,182,897.75	577,672.20	0.22
92923C807	WCI COMMUNITIES INC COMMON STOCK USD.01								
		Local	17,035.000	18.941554	322,669.38	23.150000	394,360.25	71,690.87	0.07
		Base		18.941554	322,669.38	23.150000	394,360.25	71,690.87	0.07
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	49,811.000	13.942500	694,489.87	11.250000	560,373.75	-134,116.12	0.11
		Base		13.942500	694,489.87	11.250000	560,373.75	-134,116.12	0.11
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	28,518.000	40.825432	1,164,259.68	58.950000	1,681,136.10	516,876.42	0.32
		Base		40.825432	1,164,259.68	58.950000	1,681,136.10	516,876.42	0.32
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,609.000	19.784825	427,530.29	24.070000	520,128.63	92,598.34	0.10
		Base		19.784825	427,530.29	24.070000	520,128.63	92,598.34	0.10
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	21,711.000	39.590384	859,546.83	60.000000	1,302,660.00	443,113.17	0.25
		Base		39.590384	859,546.83	60.000000	1,302,660.00	443,113.17	0.25
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	19,975.000	46.719044	933,212.90	49.560000	989,961.00	56,748.10	0.19
		Base		46.719044	933,212.90	49.560000	989,961.00	56,748.10	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
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	20,958.000	12.918176	270,739.14	28.250000	592,063.50	321,324.36	0.11
		Base		12.918176	270,739.14	28.250000	592,063.50	321,324.36	0.11
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	40,266.000	38.582518	1,553,563.65	53.950000	2,172,350.70	618,787.05	0.41
		Base		38.582518	1,553,563.65	53.950000	2,172,350.70	618,787.05	0.41
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	77,495.000	20.832652	1,614,426.39	21.350000	1,654,518.25	40,091.86	0.31
		Base		20.832652	1,614,426.39	21.350000	1,654,518.25	40,091.86	0.31
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	4,658.000	64.743094	301,573.33	47.520000	221,348.16	-80,225.17	0.04
		Base		64.743094	301,573.33	47.520000	221,348.16	-80,225.17	0.04
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01								
		Local	28,756.000	16.382800	471,103.80	17.680000	508,406.08	37,302.28	0.10
		Base		16.382800	471,103.80	17.680000	508,406.08	37,302.28	0.10
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	19,371.000	10.944011	211,996.44	18.400000	356,426.40	144,429.96	0.07
		Base		10.944011	211,996.44	18.400000	356,426.40	144,429.96	0.07
98933Q108	ZELTIQ AESTHETICS INC COMMON STOCK USD.001								
		Local	27,792.000	23.979609	666,441.28	33.100000	919,915.20	253,473.92	0.17
		Base		23.979609	666,441.28	33.100000	919,915.20	253,473.92	0.17
989817101	ZUMIEZ INC COMMON STOCK								
		Local	13,722.000	25.570670	350,880.74	22.250000	305,314.50	-45,566.24	0.06
		Base		25.570670	350,880.74	22.250000	305,314.50	-45,566.24	0.06
G1154H107	BELMOND LTD CLASS A COMMON STOCK USD.01								
		Local	65,805.000	8.681799	571,305.78	12.950000	852,174.75	280,868.97	0.16
		Base		8.681799	571,305.78	12.950000	852,174.75	280,868.97	0.16
G1991C105	CARDTRONICS PLC A COMMON STOCK								
		Local	35,249.000	26.682532	940,532.57	50.000000	1,762,450.00	821,917.43	0.33
		Base		26.682532	940,532.57	50.000000	1,762,450.00	821,917.43	0.33

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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
G3323L100	FABRINET COMMON STOCK USD.01								
			28,212.000	Local	24.250274	684,148.74	37.960000	1,070,927.52	386,778.78	0.20
				Base	24.250274	684,148.74	37.960000	1,070,927.52	386,778.78	0.20
G5753U112	MAIDEN HOLDINGS LTD COMMON STOCK USD.01								
			49,028.000	Local	13.735572	673,427.63	13.650000	669,232.20	-4,195.43	0.13
				Base	13.735572	673,427.63	13.650000	669,232.20	-4,195.43	0.13
US DOLLAR Total									
			19,284,724.400	Local		434,637,752.70		516,751,747.86	82,113,995.16	98.01
				Base		434,637,752.70		516,751,747.86	82,113,995.16	98.01
EQUITY Total									
			19,284,724.400	Base		434,637,752.70		516,751,747.86	82,113,995.16	98.01

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Books Closed

Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		23,590,372.350	Base	438,944,010.12		521,058,874.09	82,114,863.97	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	-10,712,788.220	1.000000	-10,712,788.22	1.000000	-10,712,788.22	0.00	0.54
		Base		1.000000	-10,712,788.22	1.000000	-10,712,788.22	0.00	0.54
US DOLLAR Total									
		Local	-10,712,788.220		-10,712,788.22		-10,712,788.22	0.00	0.54
		Base			-10,712,788.22		-10,712,788.22	0.00	0.54
CASH Total									
		Base	-10,712,788.220		-10,712,788.22		-10,712,788.22	0.00	0.54
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				1.0	31 Dec 2030		
		Local	33,692,919.190	100.011577	33,696,819.70	100.020000	33,699,657.77	2,838.07	1.70
		Base		100.011577	33,696,819.70	100.020000	33,699,657.77	2,838.07	1.70
21684BP65	COOPERATIEVE CENTRALE					1.25672	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	99.919444	14,987,916.67	99.919444	14,987,916.67	0.00	0.76
		Base		99.919444	14,987,916.67	99.919444	14,987,916.67	0.00	0.76
US DOLLAR Total									
		Local	53,692,919.190		53,684,736.37		53,703,224.44	18,488.07	2.71
		Base			53,684,736.37		53,703,224.44	18,488.07	2.71
CASH EQUIVALENT Total									
		Base	53,692,919.190		53,684,736.37		53,703,224.44	18,488.07	2.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	657,864.940	1.000000	657,864.94	1.000000	657,864.94	0.00	0.03
		Base		1.000000	657,864.94	1.000000	657,864.94	0.00	0.03
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	99.904985	4,995,249.25	109.315100	5,465,755.00	470,505.75	0.28
		Base		99.904985	4,995,249.25	109.315100	5,465,755.00	470,505.75	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.689426	4,984,471.28	116.013900	5,800,695.00	816,223.72	0.29
		Base		99.689426	4,984,471.28	116.013900	5,800,695.00	816,223.72	0.29
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	101.369000	10,136,900.00	-89,000.00	0.51
		Base		102.259000	10,225,900.00	101.369000	10,136,900.00	-89,000.00	0.51
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.929547	3,970,200.92	108.584300	4,314,054.24	343,853.32	0.22
		Base		99.929547	3,970,200.92	108.584300	4,314,054.24	343,853.32	0.22
02079KAB3	ALPHABET INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	107.635567	5,381,778.35	107.933000	5,396,650.00	14,871.65	0.27
		Base		107.635567	5,381,778.35	107.933000	5,396,650.00	14,871.65	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.738432	4,986,921.60	148.559700	7,427,985.00	2,441,063.40	0.37
		Base		99.738432	4,986,921.60	148.559700	7,427,985.00	2,441,063.40	0.37
0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					1.40656	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.233600	7,016,352.00	16,352.00	0.35
		Base		100.000000	7,000,000.00	100.233600	7,016,352.00	16,352.00	0.35
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.925394	2,997,761.83	125.321800	3,759,654.00	761,892.17	0.19
		Base		99.925394	2,997,761.83	125.321800	3,759,654.00	761,892.17	0.19
02665WBJ9	AMERICAN HONDA FINANCE SR UNSECURED 09/21 VAR					1.44356	09 Sep 2021		
		Local	10,000,000.000	100.000000	10,000,000.00	100.510000	10,051,000.00	51,000.00	0.51
		Base		100.000000	10,000,000.00	100.510000	10,051,000.00	51,000.00	0.51
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	107.904694	5,395,234.69	111.677900	5,583,895.00	188,660.31	0.28
		Base		107.904694	5,395,234.69	111.677900	5,583,895.00	188,660.31	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	99.888800	6,992,216.00	-7,784.00	0.35
		Base		100.000000	7,000,000.00	99.888800	6,992,216.00	-7,784.00	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	99.826400	9,982,640.00	-17,360.00	0.50
		Base		100.000000	10,000,000.00	99.826400	9,982,640.00	-17,360.00	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	100.331000	7,023,170.00	23,170.00	0.35
		Base		100.000000	7,000,000.00	100.331000	7,023,170.00	23,170.00	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	98.552000	14,782,800.00	-191,100.00	0.75
		Base		99.826000	14,973,900.00	98.552000	14,782,800.00	-191,100.00	0.75
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					1.27511	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.157200	7,011,004.00	11,004.00	0.35
		Base		100.000000	7,000,000.00	100.157200	7,011,004.00	11,004.00	0.35

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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	101.322000	3,039,660.00	39,660.00	0.15
		Base		100.000000	3,000,000.00	101.322000	3,039,660.00	39,660.00	0.15
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.991808	4,999,590.41	100.439500	5,021,975.00	22,384.59	0.25
		Base		99.991808	4,999,590.41	100.439500	5,021,975.00	22,384.59	0.25
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
		Local	3,000,000.000	99.912096	2,997,362.88	103.781000	3,113,430.00	116,067.12	0.16
		Base		99.912096	2,997,362.88	103.781000	3,113,430.00	116,067.12	0.16
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	110.332074	4,582,091.03	109.979600	4,567,452.79	-14,638.24	0.23
Original Face:		Base	4,153,000.000	110.332074	4,582,091.03	109.979600	4,567,452.79	-14,638.24	0.23
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.727171	5,136,358.54	109.790680	5,489,534.00	353,175.46	0.28
Original Face:		Base	5,000,000.000	102.727171	5,136,358.54	109.790680	5,489,534.00	353,175.46	0.28
12592LBJ0	COMM MORTGAGE TRUST COMM 2014 CR20 A4					3.59	10 Nov 2047		
		Local	3,300,000.000	102.526878	3,383,386.96	106.725860	3,521,953.38	138,566.42	0.18
Original Face:		Base	3,300,000.000	102.526878	3,383,386.96	106.725860	3,521,953.38	138,566.42	0.18
12592XAY2	COMM MORTGAGE TRUST COMM 2015 CR22 A1					1.569	10 Mar 2048		
		Local	4,497,534.350	99.998515	4,497,467.56	100.077090	4,501,001.50	3,533.94	0.23
Original Face:		Base	5,900,000.000	99.998515	4,497,467.56	100.077090	4,501,001.50	3,533.94	0.23
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	2,912,569.810	99.996576	2,912,470.07	99.971040	2,911,726.33	-743.74	0.15
Original Face:		Base	10,000,000.000	99.996576	2,912,470.07	99.971040	2,911,726.33	-743.74	0.15
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	104.742357	5,237,117.85	107.852850	5,392,642.50	155,524.65	0.27
Original Face:		Base	5,000,000.000	104.742357	5,237,117.85	107.852850	5,392,642.50	155,524.65	0.27
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,138,724.050	100.200808	4,147,034.92	99.974880	4,137,684.40	-9,350.52	0.21
Original Face:		Base	9,500,000.000	100.200808	4,147,034.92	99.974880	4,137,684.40	-9,350.52	0.21

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12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	3,090,180.870	99.998871	3,090,145.98	99.886920	3,086,686.49	-3,459.49	0.16
Original Face:		Base	5,250,000.000	99.998871	3,090,145.98	99.886920	3,086,686.49	-3,459.49	0.16
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	1,620,498.830	99.998931	1,620,481.51	100.129440	1,622,596.40	2,114.89	0.08
Original Face:		Base	2,500,000.000	99.998931	1,620,481.51	100.129440	1,622,596.40	2,114.89	0.08
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	8,000,000.000	99.745773	7,979,661.80	100.009000	8,000,720.00	21,058.20	0.40
		Base		99.745773	7,979,661.80	100.009000	8,000,720.00	21,058.20	0.40
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	4,500,000.000	99.966674	4,498,500.32	101.425000	4,564,125.00	65,624.68	0.23
Original Face:		Base	4,500,000.000	99.966674	4,498,500.32	101.425000	4,564,125.00	65,624.68	0.23
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.20456	17 Jul 2023		
		Local	7,000,000.000	100.000000	7,000,000.00	99.971330	6,997,993.10	-2,006.90	0.35
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	99.971330	6,997,993.10	-2,006.90	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	100.937900	5,046,895.00	46,895.00	0.25
		Base		100.000000	5,000,000.00	100.937900	5,046,895.00	46,895.00	0.25
144141DC9	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.877992	2,996,339.76	104.115000	3,123,450.00	127,110.24	0.16
		Base		99.877992	2,996,339.76	104.115000	3,123,450.00	127,110.24	0.16
166764AU4	CHEVRON CORP SR UNSECURED 03/22 VAR					1.36511	03 Mar 2022		
		Local	4,000,000.000	100.000000	4,000,000.00	99.149800	3,965,992.00	-34,008.00	0.20
		Base		100.000000	4,000,000.00	99.149800	3,965,992.00	-34,008.00	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	102.024000	10,202,400.00	202,400.00	0.52
		Base		100.000000	10,000,000.00	102.024000	10,202,400.00	202,400.00	0.52
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	105.691400	2,113,828.00	113,828.00	0.11
		Base		100.000000	2,000,000.00	105.691400	2,113,828.00	113,828.00	0.11

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17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		Local	687,551.570	99.452198	683,785.15	99.855090	686,555.24	2,770.09	0.03
	Original Face:	Base	1,175,000.000	99.452198	683,785.15	99.855090	686,555.24	2,770.09	0.03
200474BC7	COMM MORTGAGE TRUST COMM 2015 LC19 A4					3.183	10 Feb 2048		
		Local	5,000,000.000	102.836146	5,141,807.28	104.204770	5,210,238.50	68,431.22	0.26
	Original Face:	Base	5,000,000.000	102.836146	5,141,807.28	104.204770	5,210,238.50	68,431.22	0.26
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.728864	9,972,886.40	119.337600	11,933,760.00	1,960,873.60	0.60
		Base		99.728864	9,972,886.40	119.337600	11,933,760.00	1,960,873.60	0.60
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.848190	4,992,409.49	108.232900	5,411,645.00	419,235.51	0.27
		Base		99.848190	4,992,409.49	108.232900	5,411,645.00	419,235.51	0.27
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	111.716426	5,585,821.32	109.851320	5,492,566.00	-93,255.32	0.28
	Original Face:	Base	5,000,000.000	111.716426	5,585,821.32	109.851320	5,492,566.00	-93,255.32	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	100.337400	5,016,870.00	16,870.00	0.25
		Base		100.000000	5,000,000.00	100.337400	5,016,870.00	16,870.00	0.25
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.905429	2,997,162.86	102.001300	3,060,039.00	62,876.14	0.15
		Base		99.905429	2,997,162.86	102.001300	3,060,039.00	62,876.14	0.15
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.850554	2,995,516.61	99.911100	2,997,333.00	1,816.39	0.15
		Base		99.850554	2,995,516.61	99.911100	2,997,333.00	1,816.39	0.15
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.19606	08 Jan 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.260000	10,026,000.00	26,000.00	0.51
		Base		100.000000	10,000,000.00	100.260000	10,026,000.00	26,000.00	0.51
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.991059	4,999,552.95	106.776800	5,338,840.00	339,287.05	0.27
		Base		99.991059	4,999,552.95	106.776800	5,338,840.00	339,287.05	0.27

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291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.952773	4,997,638.64	107.744400	5,387,220.00	389,581.36	0.27
		Base		99.952773	4,997,638.64	107.744400	5,387,220.00	389,581.36	0.27
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	5,000,000.000	99.768279	4,988,413.96	108.272900	5,413,645.00	425,231.04	0.27
		Base		99.768279	4,988,413.96	108.272900	5,413,645.00	425,231.04	0.27
30261KAN6	FREMF MORTGAGE TRUST FREMF 2012 K711 B 144A					3.561886	25 Aug 2045		
		Local	5,695,000.000	102.119589	5,815,710.60	102.906520	5,860,526.31	44,815.71	0.30
Original Face:		Base	5,695,000.000	102.119589	5,815,710.60	102.906520	5,860,526.31	44,815.71	0.30
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.5	01 Dec 2032		
		Local	142,265.050	100.182603	142,524.83	112.873839	160,580.02	18,055.19	0.01
Original Face:		Base	5,000,000.000	100.182603	142,524.83	112.873839	160,580.02	18,055.19	0.01
31283KZW1	FED HM LN PC POOL G11657 FG 12/18 FIXED 4.5					4.5	01 Dec 2018		
		Local	309,033.750	100.000000	309,033.75	102.709171	317,406.00	8,372.25	0.02
Original Face:		Base	15,000,000.000	100.000000	309,033.75	102.709171	317,406.00	8,372.25	0.02
3128H7MN9	FED HM LN PC POOL E99365 FG 09/18 FIXED 5					5.0	01 Sep 2018		
		Local	336,655.030	100.232339	337,437.21	102.756298	345,934.25	8,497.04	0.02
Original Face:		Base	16,453,008.000	100.232339	337,437.21	102.756298	345,934.25	8,497.04	0.02
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	6,957,738.200	104.891327	7,298,063.95	103.495888	7,200,972.93	-97,091.02	0.36
Original Face:		Base	10,000,000.000	104.891327	7,298,063.95	103.495888	7,200,972.93	-97,091.02	0.36
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.5	01 Feb 2026		
		Local	1,309,698.910	103.354568	1,353,633.65	107.852594	1,412,544.25	58,910.60	0.07
Original Face:		Base	5,085,000.000	103.354568	1,353,633.65	107.852594	1,412,544.25	58,910.60	0.07
3128MDA94	FED HM LN PC POOL G14332 FG 12/26 FIXED 3					3.0	01 Dec 2026		
		Local	4,941,750.130	102.890896	5,084,610.99	105.132354	5,195,378.24	110,767.25	0.26
Original Face:		Base	11,186,424.000	102.890896	5,084,610.99	105.132354	5,195,378.24	110,767.25	0.26
3128MMSX2	FED HM LN PC POOL G18533 FG 12/29 FIXED 2.5					2.5	01 Dec 2029		
		Local	3,838,888.950	102.206935	3,923,610.74	102.984830	3,953,473.26	29,862.52	0.20
Original Face:		Base	5,300,000.000	102.206935	3,923,610.74	102.984830	3,953,473.26	29,862.52	0.20

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3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.0	01 Apr 2033		
		Local	4,916,015.300	103.896100	5,107,548.18	104.280000	5,126,420.75	18,872.57	0.26
	Original Face:	Base	7,000,000.000	103.896100	5,107,548.18	104.280000	5,126,420.75	18,872.57	0.26
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	3,912.720	99.863011	3,907.36	103.034130	4,031.44	124.08	0.00
	Original Face:	Base	3,000,000.000	99.863011	3,907.36	103.034130	4,031.44	124.08	0.00
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.5	01 Sep 2039		
		Local	2,329,053.510	105.119705	2,448,294.17	114.078552	2,656,950.52	208,656.35	0.13
	Original Face:	Base	10,300,000.000	105.119705	2,448,294.17	114.078552	2,656,950.52	208,656.35	0.13
312966BB9	FED HM LN PC POOL B13634 FG 04/19 FIXED 5					5.0	01 Apr 2019		
		Local	117,912.500	99.854621	117,741.08	102.788831	121,200.88	3,459.80	0.01
	Original Face:	Base	5,000,000.000	99.854621	117,741.08	102.788831	121,200.88	3,459.80	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.0	01 Sep 2033		
		Local	1,101,730.750	99.561058	1,096,894.79	112.620276	1,240,772.21	143,877.42	0.06
	Original Face:	Base	14,598,876.000	99.561058	1,096,894.79	112.620276	1,240,772.21	143,877.42	0.06
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.0	01 Oct 2033		
		Local	880,866.600	99.550956	876,911.12	112.571829	991,607.64	114,696.52	0.05
	Original Face:	Base	11,774,977.000	99.550956	876,911.12	112.571829	991,607.64	114,696.52	0.05
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	384,889.590	99.484439	382,905.25	112.221452	431,928.69	49,023.44	0.02
	Original Face:	Base	3,598,890.000	99.484439	382,905.25	112.221452	431,928.69	49,023.44	0.02
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.0	01 Dec 2033		
		Local	397,002.630	99.586746	395,362.00	112.042315	444,810.94	49,448.94	0.02
	Original Face:	Base	6,241,535.000	99.586746	395,362.00	112.042315	444,810.94	49,448.94	0.02
312970GJ9	FED HM LN PC POOL B17401 FG 12/19 FIXED 4.5					4.5	01 Dec 2019		
		Local	187,357.990	99.990910	187,340.96	102.709171	192,433.84	5,092.88	0.01
	Original Face:	Base	5,489,657.000	99.990910	187,340.96	102.709171	192,433.84	5,092.88	0.01
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	531,540.650	100.258003	532,912.04	114.258418	607,329.94	74,417.90	0.03
	Original Face:	Base	5,000,000.000	100.258003	532,912.04	114.258418	607,329.94	74,417.90	0.03

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31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	345,151.000	100.982176	348,540.99	114.300921	394,510.77	45,969.78	0.02
	Original Face:	Base	5,000,000.000	100.982176	348,540.99	114.300921	394,510.77	45,969.78	0.02
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.5	01 Jan 2035		
		Local	420,410.100	100.666418	423,211.79	113.536646	477,319.53	54,107.74	0.02
	Original Face:	Base	5,000,000.000	100.666418	423,211.79	113.536646	477,319.53	54,107.74	0.02
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					2.795	01 Jan 2037		
		Local	2,400,983.460	104.108950	2,499,638.66	106.062591	2,546,545.27	46,906.61	0.13
	Original Face:	Base	6,000,000.000	104.108950	2,499,638.66	106.062591	2,546,545.27	46,906.61	0.13
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					2.653	01 Oct 2036		
		Local	1,656,158.800	104.057173	1,723,352.02	106.433703	1,762,711.14	39,359.12	0.09
	Original Face:	Base	5,000,000.000	104.057173	1,723,352.02	106.433703	1,762,711.14	39,359.12	0.09
31306XQQ9	FED HM LN PC POOL J20463 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,462,449.900	103.978370	5,679,766.36	103.033417	5,628,148.78	-51,617.58	0.28
	Original Face:	Base	10,000,000.000	103.978370	5,679,766.36	103.033417	5,628,148.78	-51,617.58	0.28
31306XQR7	FED HM LN PC POOL J20464 FG 09/27 FIXED 2.5					2.5	01 Sep 2027		
		Local	5,633,690.100	103.910169	5,853,976.91	103.005915	5,803,034.04	-50,942.87	0.29
	Original Face:	Base	10,000,000.000	103.910169	5,853,976.91	103.005915	5,803,034.04	-50,942.87	0.29
31307JMN0	FED HM LN PC POOL J29365 FG 09/24 FIXED 3					3.0	01 Sep 2024		
		Local	4,054,899.710	102.939690	4,174,101.18	104.678543	4,244,609.94	70,508.76	0.21
	Original Face:	Base	5,920,907.000	102.939690	4,174,101.18	104.678543	4,244,609.94	70,508.76	0.21
31307JWU3	FED HM LN PC POOL J29659 FG 10/24 FIXED 3					3.0	01 Oct 2024		
		Local	6,618,740.900	103.740307	6,866,302.11	104.678543	6,928,401.54	62,099.43	0.35
	Original Face:	Base	10,000,000.000	103.740307	6,866,302.11	104.678543	6,928,401.54	62,099.43	0.35
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.5	01 Dec 2033		
		Local	4,429,715.950	104.606029	4,633,749.97	106.377000	4,712,198.94	78,448.97	0.24
	Original Face:	Base	5,000,000.000	104.606029	4,633,749.97	106.377000	4,712,198.94	78,448.97	0.24
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.5	01 Sep 2042		
		Local	5,330,759.640	111.799928	5,959,785.43	110.452000	5,887,930.64	-71,854.79	0.30
	Original Face:	Base	7,231,153.000	111.799928	5,959,785.43	110.452000	5,887,930.64	-71,854.79	0.30

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3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.0	15 Aug 2044		
		Local	6,626,966.330	101.424454	6,721,364.43	103.413940	6,853,206.98	131,842.55	0.35
Original Face:		Base	8,000,000.000	101.424454	6,721,364.43	103.413940	6,853,206.98	131,842.55	0.35
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	114.447611	5,722,380.55	122.138300	6,106,915.00	384,534.45	0.31
		Base		114.447611	5,722,380.55	122.138300	6,106,915.00	384,534.45	0.31
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	100.480045	5,024,002.26	102.891600	5,144,580.00	120,577.74	0.26
		Base		100.480045	5,024,002.26	102.891600	5,144,580.00	120,577.74	0.26
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	116.272855	5,813,642.74	123.550100	6,177,505.00	363,862.26	0.31
		Base		116.272855	5,813,642.74	123.550100	6,177,505.00	363,862.26	0.31
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	100.104882	10,010,488.22	100.104882	10,010,488.22	0.00	0.51
		Base		100.104882	10,010,488.22	100.104882	10,010,488.22	0.00	0.51
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	101.385330	5,069,266.51	101.613100	5,080,655.00	11,388.49	0.26
		Base		101.385330	5,069,266.51	101.613100	5,080,655.00	11,388.49	0.26
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.025297	5,051,264.85	101.501700	5,075,085.00	23,820.15	0.26
		Base		101.025297	5,051,264.85	101.501700	5,075,085.00	23,820.15	0.26
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	108.799970	5,439,998.52	109.567600	5,478,380.00	38,381.48	0.28
		Base		108.799970	5,439,998.52	109.567600	5,478,380.00	38,381.48	0.28
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	107.981462	5,949,778.53	108.945700	6,002,908.07	53,129.54	0.30
		Base		107.981462	5,949,778.53	108.945700	6,002,908.07	53,129.54	0.30
3136A2TP8	FANNIE MAE FNR 2011 127 VU					3.5	25 Dec 2024		
		Local	2,017,368.090	104.929151	2,116,807.20	106.459800	2,147,686.03	30,878.83	0.11
Original Face:		Base	3,000,000.000	104.929151	2,116,807.20	106.459800	2,147,686.03	30,878.83	0.11

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3136A35N7	FANNIE MAE FNR 2012 21 WA					5.61788	25 Mar 2052		
		Local	650,648.660	109.811334	714,485.97	112.824280	734,089.67	19,603.70	0.04
Original Face:		Base	4,261,779.000	109.811334	714,485.97	112.824280	734,089.67	19,603.70	0.04
3136A3TC5	FANNIE MAE FNR 2012 11 DV					4.0	25 Apr 2023		
		Local	3,754,724.640	105.858153	3,974,682.15	106.272390	3,990,235.61	15,553.46	0.20
Original Face:		Base	6,000,000.000	105.858153	3,974,682.15	106.272390	3,990,235.61	15,553.46	0.20
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.085903	5,104,295.16	104.910550	5,245,527.50	141,232.34	0.26
Original Face:		Base	5,000,000.000	102.085903	5,104,295.16	104.910550	5,245,527.50	141,232.34	0.26
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	2,633,383.450	104.975401	2,764,404.83	105.428600	2,776,339.30	11,934.47	0.14
Original Face:		Base	5,000,000.000	104.975401	2,764,404.83	105.428600	2,776,339.30	11,934.47	0.14
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,371,908.700	110.624880	4,836,418.77	107.798810	4,712,865.55	-123,553.22	0.24
Original Face:		Base	5,469,245.000	110.624880	4,836,418.77	107.798810	4,712,865.55	-123,553.22	0.24
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	2,942,489.000	100.567359	2,959,183.47	100.571540	2,959,306.50	123.03	0.15
Original Face:		Base	10,000,000.000	100.567359	2,959,183.47	100.571540	2,959,306.50	123.03	0.15
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	3,035,924.900	102.327719	3,106,592.69	100.101740	3,039,013.65	-67,579.04	0.15
Original Face:		Base	5,000,000.000	102.327719	3,106,592.69	100.101740	3,039,013.65	-67,579.04	0.15
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	3,519,768.240	99.914010	3,516,741.59	102.571480	3,610,278.38	93,536.79	0.18
Original Face:		Base	6,000,000.000	99.914010	3,516,741.59	102.571480	3,610,278.38	93,536.79	0.18
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	3,204,759.150	99.203954	3,179,247.80	102.520460	3,285,533.82	106,286.02	0.17
Original Face:		Base	5,000,000.000	99.203954	3,179,247.80	102.520460	3,285,533.82	106,286.02	0.17
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.884	25 Apr 2038		
		Local	3,068,815.650	99.833792	3,063,715.02	99.484160	3,052,985.47	-10,729.55	0.15
Original Face:		Base	5,000,000.000	99.833792	3,063,715.02	99.484160	3,052,985.47	-10,729.55	0.15

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3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	3,197,539.100	106.706316	3,411,976.19	106.668620	3,410,770.83	-1,205.36	0.17
Original Face:		Base	5,000,000.000	106.706316	3,411,976.19	106.668620	3,410,770.83	-1,205.36	0.17
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,441,618.900	104.157253	1,501,550.65	106.438430	1,534,436.52	32,885.87	0.08
Original Face:		Base	1,750,000.000	104.157253	1,501,550.65	106.438430	1,534,436.52	32,885.87	0.08
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	93.418401	3,411,455.04	99.031350	3,616,428.82	204,973.78	0.18
Original Face:		Base	3,651,802.000	93.418401	3,411,455.04	99.031350	3,616,428.82	204,973.78	0.18
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	5,194,718.310	102.751903	5,337,671.93	102.824360	5,341,435.86	3,763.93	0.27
Original Face:		Base	8,500,000.000	102.751903	5,337,671.93	102.824360	5,341,435.86	3,763.93	0.27
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	3,465,335.250	103.126145	3,573,666.66	102.684600	3,558,365.64	-15,301.02	0.18
Original Face:		Base	5,000,000.000	103.126145	3,573,666.66	102.684600	3,558,365.64	-15,301.02	0.18
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	3,615,199.600	106.138631	3,837,123.36	106.222970	3,840,172.39	3,049.03	0.19
Original Face:		Base	5,000,000.000	106.138631	3,837,123.36	106.222970	3,840,172.39	3,049.03	0.19
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	3,131,865.150	102.904092	3,222,817.40	104.220750	3,264,053.35	41,235.95	0.16
Original Face:		Base	5,000,000.000	102.904092	3,222,817.40	104.220750	3,264,053.35	41,235.95	0.16
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,159,957.850	101.262637	4,212,483.00	103.735400	4,315,348.92	102,865.92	0.22
Original Face:		Base	5,000,000.000	101.262637	4,212,483.00	103.735400	4,315,348.92	102,865.92	0.22
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	6,743,814.370	107.963970	7,280,889.69	109.147450	7,360,701.42	79,811.73	0.37
Original Face:		Base	8,346,000.000	107.963970	7,280,889.69	109.147450	7,360,701.42	79,811.73	0.37
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	3,330,927.600	102.362295	3,409,613.93	103.886180	3,460,373.44	50,759.51	0.17
Original Face:		Base	5,000,000.000	102.362295	3,409,613.93	103.886180	3,460,373.44	50,759.51	0.17

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3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	4,060,762.380	102.758977	4,172,797.89	104.030780	4,224,442.78	51,644.89	0.21
Original Face:		Base	6,000,000.000	102.758977	4,172,797.89	104.030780	4,224,442.78	51,644.89	0.21
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	7,976,178.840	104.241007	8,314,449.13	107.107770	8,543,107.29	228,658.16	0.43
Original Face:		Base	9,284,523.000	104.241007	8,314,449.13	107.107770	8,543,107.29	228,658.16	0.43
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	3,010,702.950	101.553750	3,057,481.75	100.766080	3,033,767.34	-23,714.41	0.15
Original Face:		Base	5,000,000.000	101.553750	3,057,481.75	100.766080	3,033,767.34	-23,714.41	0.15
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.76411	25 May 2018		
		Local	7,139,649.800	100.116506	7,147,967.94	99.793380	7,124,897.86	-23,070.08	0.36
Original Face:		Base	10,000,000.000	100.116506	7,147,967.94	99.793380	7,124,897.86	-23,070.08	0.36
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.0	25 Mar 2035		
		Local	10,692,273.000	102.622447	10,972,672.20	102.071430	10,913,755.95	-58,916.25	0.55
Original Face:		Base	10,692,273.000	102.622447	10,972,672.20	102.071430	10,913,755.95	-58,916.25	0.55
3136AMP94	FANNIE MAE FNR 2015 15 HA					3.5	25 Sep 2041		
		Local	9,140,719.500	105.664894	9,658,531.54	105.364360	9,631,060.60	-27,470.94	0.49
Original Face:		Base	11,000,000.000	105.664894	9,658,531.54	105.364360	9,631,060.60	-27,470.94	0.49
3136AMYU7	FANNIE MAE FNR 2015 14 MV					3.0	25 Jul 2026		
		Local	2,011,194.920	104.600351	2,103,716.94	105.197660	2,115,729.99	12,013.05	0.11
Original Face:		Base	2,304,044.000	104.600351	2,103,716.94	105.197660	2,115,729.99	12,013.05	0.11
3136ARYU6	FANNIE MAE FNR 2016 21 VB					3.0	25 Aug 2027		
		Local	6,670,419.110	105.110839	7,011,333.51	105.242920	7,020,143.85	8,810.34	0.35
Original Face:		Base	6,976,000.000	105.110839	7,011,333.51	105.242920	7,020,143.85	8,810.34	0.35
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	437,592.910	99.840514	436,895.01	111.241146	486,783.37	49,888.36	0.02
Original Face:		Base	6,625,000.000	99.840514	436,895.01	111.241146	486,783.37	49,888.36	0.02
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	126,260.100	99.997252	126,256.63	102.955361	129,991.54	3,734.91	0.01
Original Face:		Base	5,000,000.000	99.997252	126,256.63	102.955361	129,991.54	3,734.91	0.01

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31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	427,935.540	99.924701	427,613.31	113.935674	487,571.24	59,957.93	0.02
Original Face:		Base	6,000,000.000	99.924701	427,613.31	113.935674	487,571.24	59,957.93	0.02
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	2,636,125.650	102.793717	2,709,771.53	105.085940	2,770,197.42	60,425.89	0.14
Original Face:		Base	5,000,000.000	102.793717	2,709,771.53	105.085940	2,770,197.42	60,425.89	0.14
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	104.990277	5,249,513.86	110.052170	5,502,608.50	253,094.64	0.28
Original Face:		Base	5,000,000.000	104.990277	5,249,513.86	110.052170	5,502,608.50	253,094.64	0.28
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	1,569,498.190	104.684263	1,643,017.62	106.540220	1,672,146.82	29,129.20	0.08
Original Face:		Base	7,703,000.000	104.684263	1,643,017.62	106.540220	1,672,146.82	29,129.20	0.08
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	1,266,603.230	103.093268	1,305,782.66	102.049970	1,292,568.22	-13,214.44	0.07
Original Face:		Base	10,316,000.000	103.093268	1,305,782.66	102.049970	1,292,568.22	-13,214.44	0.07
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	2,104,444.300	103.507282	2,178,253.10	107.439560	2,261,005.70	82,752.60	0.11
Original Face:		Base	10,000,000.000	103.507282	2,178,253.10	107.439560	2,261,005.70	82,752.60	0.11
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	3,605,370.300	103.303053	3,724,457.58	104.247430	3,758,505.88	34,048.30	0.19
Original Face:		Base	10,000,000.000	103.303053	3,724,457.58	104.247430	3,758,505.88	34,048.30	0.19
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	5,151,368.170	102.915052	5,301,533.23	101.342670	5,220,534.05	-80,999.18	0.26
Original Face:		Base	13,000,000.000	102.915052	5,301,533.23	101.342670	5,220,534.05	-80,999.18	0.26
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	2,536,969.950	107.570633	2,729,034.63	107.943500	2,738,494.16	9,459.53	0.14
Original Face:		Base	5,000,000.000	107.570633	2,729,034.63	107.943500	2,738,494.16	9,459.53	0.14
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.5	15 Oct 2025		
		Local	5,912,769.360	105.226914	6,221,824.70	107.600360	6,362,161.12	140,336.42	0.32
Original Face:		Base	8,000,000.000	105.226914	6,221,824.70	107.600360	6,362,161.12	140,336.42	0.32

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3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	3,489,227.000	102.509198	3,576,778.61	102.073670	3,561,582.05	-15,196.56	0.18
Original Face:		Base	5,000,000.000	102.509198	3,576,778.61	102.073670	3,561,582.05	-15,196.56	0.18
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	3,104,041.700	104.287922	3,237,140.58	102.713060	3,188,256.21	-48,884.37	0.16
Original Face:		Base	5,000,000.000	104.287922	3,237,140.58	102.713060	3,188,256.21	-48,884.37	0.16
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	3,149,446.300	100.965102	3,179,841.68	102.566660	3,230,281.88	50,440.20	0.16
Original Face:		Base	5,000,000.000	100.965102	3,179,841.68	102.566660	3,230,281.88	50,440.20	0.16
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	3,354,742.600	104.486951	3,505,268.25	105.455690	3,537,766.96	32,498.71	0.18
Original Face:		Base	5,000,000.000	104.486951	3,505,268.25	105.455690	3,537,766.96	32,498.71	0.18
3137B0BB9	FREDDIE MAC FHR 4183 VC					3.0	15 Oct 2029		
		Local	6,280,000.000	100.732625	6,326,008.86	103.680410	6,511,129.75	185,120.89	0.33
Original Face:		Base	6,280,000.000	100.732625	6,326,008.86	103.680410	6,511,129.75	185,120.89	0.33
3137B12M3	FREDDIE MAC FHR 4182 VB					3.5	15 Mar 2026		
		Local	6,211,455.970	105.879987	6,576,688.78	106.174100	6,594,957.47	18,268.69	0.33
Original Face:		Base	8,090,000.000	105.879987	6,576,688.78	106.174100	6,594,957.47	18,268.69	0.33
3137B2BC3	FREDDIE MAC FHR 4199 YV					3.5	15 May 2026		
		Local	2,338,367.700	105.501596	2,467,015.24	106.114830	2,481,354.91	14,339.67	0.13
Original Face:		Base	3,000,000.000	105.501596	2,467,015.24	106.114830	2,481,354.91	14,339.67	0.13
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	3,476,042.200	105.323355	3,661,084.26	106.228190	3,692,536.71	31,452.45	0.19
Original Face:		Base	5,000,000.000	105.323355	3,661,084.26	106.228190	3,692,536.71	31,452.45	0.19
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	3,557,259.250	102.036488	3,629,702.41	102.893960	3,660,204.91	30,502.50	0.18
Original Face:		Base	5,000,000.000	102.036488	3,629,702.41	102.893960	3,660,204.91	30,502.50	0.18
3137B4JB3	FREDDIE MAC FHR 4252 GA					2.5	15 Apr 2031		
		Local	674,391.620	101.144824	682,112.22	102.597150	691,906.58	9,794.36	0.03
Original Face:		Base	1,000,000.000	101.144824	682,112.22	102.597150	691,906.58	9,794.36	0.03

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3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	6,853,174.400	102.932493	7,054,143.29	104.533890	7,163,889.79	109,746.50	0.36
	Original Face:	Base	10,000,000.000	102.932493	7,054,143.29	104.533890	7,163,889.79	109,746.50	0.36
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	3,539,609.200	102.217615	3,618,104.11	104.650170	3,704,207.05	86,102.94	0.19
	Original Face:	Base	5,000,000.000	102.217615	3,618,104.11	104.650170	3,704,207.05	86,102.94	0.19
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	3,320,767.500	102.349847	3,398,800.44	102.594180	3,406,914.19	8,113.75	0.17
	Original Face:	Base	5,000,000.000	102.349847	3,398,800.44	102.594180	3,406,914.19	8,113.75	0.17
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	3,153,210.970	103.606408	3,266,928.63	101.487990	3,200,130.43	-66,798.20	0.16
	Original Face:	Base	6,185,000.000	103.606408	3,266,928.63	101.487990	3,200,130.43	-66,798.20	0.16
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	3,939,304.200	103.308687	4,069,643.43	103.103280	4,061,551.84	-8,091.59	0.21
	Original Face:	Base	6,000,000.000	103.308687	4,069,643.43	103.103280	4,061,551.84	-8,091.59	0.21
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.698590	1,761,747.13	107.310800	1,915,473.10	153,725.97	0.10
	Original Face:	Base	1,784,977.000	98.698590	1,761,747.13	107.310800	1,915,473.10	153,725.97	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	6,649,692.800	101.649804	6,759,399.71	103.452840	6,879,296.05	119,896.34	0.35
	Original Face:	Base	10,000,000.000	101.649804	6,759,399.71	103.452840	6,879,296.05	119,896.34	0.35
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	4,256,104.120	102.830280	4,376,563.78	105.206510	4,477,698.61	101,134.83	0.23
	Original Face:	Base	5,183,921.000	102.830280	4,376,563.78	105.206510	4,477,698.61	101,134.83	0.23
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	3,329,429.550	103.054617	3,431,130.88	102.996960	3,429,211.22	-1,919.66	0.17
	Original Face:	Base	5,000,000.000	103.054617	3,431,130.88	102.996960	3,429,211.22	-1,919.66	0.17
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	3,214,075.000	101.572199	3,264,606.66	102.660750	3,299,593.50	34,986.84	0.17
	Original Face:	Base	5,000,000.000	101.572199	3,264,606.66	102.660750	3,299,593.50	34,986.84	0.17

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3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	6,949,268.400	103.078928	7,163,231.36	103.302260	7,178,751.31	15,519.95	0.36
Original Face:		Base	10,000,000.000	103.078928	7,163,231.36	103.302260	7,178,751.31	15,519.95	0.36
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	105.712564	5,285,628.21	106.600420	5,330,021.00	44,392.79	0.27
Original Face:		Base	5,000,000.000	105.712564	5,285,628.21	106.600420	5,330,021.00	44,392.79	0.27
3137BFYM7	FREDDIE MAC FHR 4432 JV					3.0	15 Mar 2028		
		Local	2,664,711.990	104.979020	2,797,388.52	105.561210	2,812,902.22	15,513.70	0.14
Original Face:		Base	3,000,000.000	104.979020	2,797,388.52	105.561210	2,812,902.22	15,513.70	0.14
3137BHYX9	FREDDIE MAC FHR 4472 AB					3.0	15 Mar 2033		
		Local	4,068,893.900	103.904511	4,227,764.29	103.328720	4,204,335.99	-23,428.30	0.21
Original Face:		Base	5,000,000.000	103.904511	4,227,764.29	103.328720	4,204,335.99	-23,428.30	0.21
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.0	15 Oct 2026		
		Local	2,302,956.280	104.716523	2,411,575.75	105.566350	2,431,146.89	19,571.14	0.12
Original Face:		Base	2,579,263.000	104.716523	2,411,575.75	105.566350	2,431,146.89	19,571.14	0.12
3137BJWT6	FREDDIE MAC FHR 4488 BD					3.0	15 May 2033		
		Local	4,055,921.500	102.944666	4,175,354.84	103.646030	4,203,801.61	28,446.77	0.21
Original Face:		Base	5,000,000.000	102.944666	4,175,354.84	103.646030	4,203,801.61	28,446.77	0.21
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.0	15 Jun 2043		
		Local	4,433,009.950	103.311583	4,579,812.75	102.944610	4,563,544.80	-16,267.95	0.23
Original Face:		Base	5,000,000.000	103.311583	4,579,812.75	102.944610	4,563,544.80	-16,267.95	0.23
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.697553	1,993,951.05	104.460600	2,089,212.00	95,260.95	0.11
		Base		99.697553	1,993,951.05	104.460600	2,089,212.00	95,260.95	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.995	01 Nov 2020		
		Local	4,085,000.000	100.492123	4,105,103.21	100.115806	4,089,730.68	-15,372.53	0.21
Original Face:		Base	4,085,000.000	100.492123	4,105,103.21	100.115806	4,089,730.68	-15,372.53	0.21
31381RAY0	FNMA POOL 468123 FN 05/18 FIXED 3.84					3.84	01 May 2018		
		Local	1,895,000.000	103.058373	1,952,956.17	102.770358	1,947,498.28	-5,457.89	0.10
Original Face:		Base	1,895,000.000	103.058373	1,952,956.17	102.770358	1,947,498.28	-5,457.89	0.10

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3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	3,869,991.600	104.741974	4,053,505.58	107.159308	4,147,056.22	93,550.64	0.21
	Original Face:	Base	10,000,000.000	104.741974	4,053,505.58	107.159308	4,147,056.22	93,550.64	0.21
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	2,493,939.070	103.491590	2,581,017.20	105.859303	2,640,066.52	59,049.32	0.13
	Original Face:	Base	7,000,000.000	103.491590	2,581,017.20	105.859303	2,640,066.52	59,049.32	0.13
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.945	01 Nov 2035		
		Local	1,602,033.750	103.969174	1,665,621.26	105.747634	1,694,112.79	28,491.53	0.09
	Original Face:	Base	5,000,000.000	103.969174	1,665,621.26	105.747634	1,694,112.79	28,491.53	0.09
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	6,810,998.600	106.597083	7,260,325.81	109.653836	7,468,521.23	208,195.42	0.38
	Original Face:	Base	20,000,000.000	106.597083	7,260,325.81	109.653836	7,468,521.23	208,195.42	0.38
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.854	01 May 2036		
		Local	1,814,035.350	104.123330	1,888,834.01	105.565470	1,914,994.94	26,160.93	0.10
	Original Face:	Base	5,000,000.000	104.123330	1,888,834.01	105.565470	1,914,994.94	26,160.93	0.10
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					4.541	01 Oct 2037		
		Local	858,280.080	107.665152	924,068.55	105.762935	907,742.20	-16,326.35	0.05
	Original Face:	Base	4,000,000.000	107.665152	924,068.55	105.762935	907,742.20	-16,326.35	0.05
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	4,536,529.360	105.401142	4,781,553.75	108.391144	4,917,196.07	135,642.32	0.25
	Original Face:	Base	8,000,000.000	105.401142	4,781,553.75	108.391144	4,917,196.07	135,642.32	0.25
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.38	01 Jun 2021		
		Local	4,457,168.950	109.228458	4,868,496.91	110.294816	4,916,026.29	47,529.38	0.25
	Original Face:	Base	5,000,000.000	109.228458	4,868,496.91	110.294816	4,916,026.29	47,529.38	0.25
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					3.563	01 Aug 2037		
		Local	566,506.050	107.985385	611,743.74	104.560344	592,340.67	-19,403.07	0.03
	Original Face:	Base	5,000,000.000	107.985385	611,743.74	104.560344	592,340.67	-19,403.07	0.03
3138EK7G4	FNMA POOL AL3594 FN 04/23 FIXED VAR					2.706	01 Apr 2023		
		Local	4,483,353.850	105.559293	4,732,596.63	104.446000	4,682,683.76	-49,912.87	0.24
	Original Face:	Base	4,950,000.000	105.559293	4,732,596.63	104.446000	4,682,683.76	-49,912.87	0.24

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3138EKW43	FNMA POOL AL3366 FN 02/23 FIXED VAR					2.436	01 Feb 2023		
		Local	6,107,214.590	103.836800	6,341,536.22	103.021000	6,291,713.54	-49,822.68	0.32
	Original Face:	Base	6,575,000.000	103.836800	6,341,536.22	103.021000	6,291,713.54	-49,822.68	0.32
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	3,325,948.920	103.203107	3,432,482.61	104.693135	3,482,040.19	49,557.58	0.18
	Original Face:	Base	6,000,000.000	103.203107	3,432,482.61	104.693135	3,482,040.19	49,557.58	0.18
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.5	01 Apr 2026		
		Local	4,936,726.100	105.697443	5,217,993.25	105.386000	5,202,618.17	-15,375.08	0.26
	Original Face:	Base	10,000,000.000	105.697443	5,217,993.25	105.386000	5,202,618.17	-15,375.08	0.26
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	3,090,622.750	100.824695	3,116,110.97	102.983724	3,182,838.40	66,727.43	0.16
	Original Face:	Base	5,000,000.000	100.824695	3,116,110.97	102.983724	3,182,838.40	66,727.43	0.16
3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.563	01 Jan 2021		
		Local	9,087,858.900	104.145624	9,464,607.37	107.070824	9,730,445.41	265,838.04	0.49
	Original Face:	Base	10,000,000.000	104.145624	9,464,607.37	107.070824	9,730,445.41	265,838.04	0.49
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.5	01 Dec 2034		
		Local	4,373,311.440	105.426924	4,610,647.74	106.100000	4,640,083.44	29,435.70	0.23
	Original Face:	Base	6,000,000.000	105.426924	4,610,647.74	106.100000	4,640,083.44	29,435.70	0.23
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.5	01 May 2045		
		Local	5,973,219.250	105.655855	6,311,055.88	106.044000	6,334,240.62	23,184.74	0.32
	Original Face:	Base	6,750,000.000	105.655855	6,311,055.88	106.044000	6,334,240.62	23,184.74	0.32
3138L95M0	FNMA POOL AM8951 FN 05/25 FIXED 2.76					2.76	01 May 2025		
		Local	4,888,839.970	98.976883	4,838,821.42	103.511000	5,060,487.14	221,665.72	0.26
	Original Face:	Base	4,920,000.000	98.976883	4,838,821.42	103.511000	5,060,487.14	221,665.72	0.26
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	4,634,114.390	101.677055	4,711,831.06	103.024000	4,774,250.01	62,418.95	0.24
	Original Face:	Base	8,125,000.000	101.677055	4,711,831.06	103.024000	4,774,250.01	62,418.95	0.24
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	3,947,037.690	101.573880	4,009,159.33	101.663146	4,012,682.69	3,523.36	0.20
	Original Face:	Base	5,948,304.000	101.573880	4,009,159.33	101.663146	4,012,682.69	3,523.36	0.20

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3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	4,387,553.340	102.800813	4,510,440.49	107.218128	4,704,252.56	193,812.07	0.24
Original Face:		Base	6,000,000.000	102.800813	4,510,440.49	107.218128	4,704,252.56	193,812.07	0.24
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	8,329,929.510	105.570084	8,793,913.61	108.577006	9,044,388.06	250,474.45	0.46
Original Face:		Base	11,523,254.000	105.570084	8,793,913.61	108.577006	9,044,388.06	250,474.45	0.46
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	552,632.250	101.016631	558,250.48	101.934030	563,320.32	5,069.84	0.03
Original Face:		Base	5,000,000.000	101.016631	558,250.48	101.934030	563,320.32	5,069.84	0.03
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	708,236.400	101.232331	716,964.22	101.858060	721,395.86	4,431.64	0.04
Original Face:		Base	5,000,000.000	101.232331	716,964.22	101.858060	721,395.86	4,431.64	0.04
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	392,998.950	101.502821	398,905.02	102.629150	403,331.48	4,426.46	0.02
Original Face:		Base	5,000,000.000	101.502821	398,905.02	102.629150	403,331.48	4,426.46	0.02
31394B6B5	FANNIE MAE FNR 2005 8 EY					5.0	25 Feb 2020		
		Local	1,757,275.170	102.797147	1,806,428.74	102.134240	1,794,779.64	-11,649.10	0.09
Original Face:		Base	10,127,769.000	102.797147	1,806,428.74	102.134240	1,794,779.64	-11,649.10	0.09
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	100,938.700	99.860192	100,797.58	104.634820	105,617.03	4,819.45	0.01
Original Face:		Base	5,000,000.000	99.860192	100,797.58	104.634820	105,617.03	4,819.45	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	143,769.730	101.583852	146,046.83	102.644350	147,571.50	1,524.67	0.01
Original Face:		Base	760,000.000	101.583852	146,046.83	102.644350	147,571.50	1,524.67	0.01
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.0	25 Mar 2044		
		Local	5,703,402.990	119.698750	6,826,902.07	118.505270	6,758,833.11	-68,068.96	0.34
Original Face:		Base	41,000,000.000	119.698750	6,826,902.07	118.505270	6,758,833.11	-68,068.96	0.34
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	431,842.700	101.810590	439,661.60	115.766230	499,928.01	60,266.41	0.03
Original Face:		Base	5,000,000.000	101.810590	439,661.60	115.766230	499,928.01	60,266.41	0.03

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31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271	25 Oct 2032		
		Local	3,895,734.320	111.187500	4,331,569.60	109.502480	4,265,925.69	-65,643.91	0.22
Original Face:		Base	5,855,000.000	111.187500	4,331,569.60	109.502480	4,265,925.69	-65,643.91	0.22
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02281	25 Sep 2039		
		Local	1,162,743.800	105.762090	1,229,742.14	115.198980	1,339,469.00	109,726.86	0.07
Original Face:		Base	5,000,000.000	105.762090	1,229,742.14	115.198980	1,339,469.00	109,726.86	0.07
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	378,635.940	102.375688	387,631.15	102.828410	389,345.32	1,714.17	0.02
Original Face:		Base	6,000,000.000	102.375688	387,631.15	102.828410	389,345.32	1,714.17	0.02
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	180,153.950	101.929344	183,629.74	102.248150	184,204.08	574.34	0.01
Original Face:		Base	5,000,000.000	101.929344	183,629.74	102.248150	184,204.08	574.34	0.01
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56666	25 Aug 2039		
		Local	3,010,508.400	103.094262	3,103,661.41	112.689560	3,392,528.67	288,867.26	0.17
Original Face:		Base	10,000,000.000	103.094262	3,103,661.41	112.689560	3,392,528.67	288,867.26	0.17
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	824,044.080	103.050669	849,182.94	101.993870	840,474.45	-8,708.49	0.04
Original Face:		Base	6,000,000.000	103.050669	849,182.94	101.993870	840,474.45	-8,708.49	0.04
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.340469	4,967,023.45	103.413910	5,170,695.50	203,672.05	0.26
Original Face:		Base	5,000,000.000	99.340469	4,967,023.45	103.413910	5,170,695.50	203,672.05	0.26
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	873,586.050	103.261766	902,080.38	102.056400	891,550.47	-10,529.91	0.05
Original Face:		Base	5,000,000.000	103.261766	902,080.38	102.056400	891,550.47	-10,529.91	0.05
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.06852	25 Oct 2040		
		Local	1,680,431.150	109.500275	1,840,076.73	115.044590	1,933,245.13	93,168.40	0.10
Original Face:		Base	5,000,000.000	109.500275	1,840,076.73	115.044590	1,933,245.13	93,168.40	0.10
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	109,575.600	100.066894	109,648.90	102.542518	112,361.58	2,712.68	0.01
Original Face:		Base	10,000,000.000	100.066894	109,648.90	102.542518	112,361.58	2,712.68	0.01

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31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,067,343.180	99.566038	2,058,371.69	113.173195	2,339,678.33	281,306.64	0.12
Original Face:		Base	11,959,998.000	99.566038	2,058,371.69	113.173195	2,339,678.33	281,306.64	0.12
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	275,076.600	100.332867	275,992.24	103.280377	284,100.15	8,107.91	0.01
Original Face:		Base	10,000,000.000	100.332867	275,992.24	103.280377	284,100.15	8,107.91	0.01
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	135,837.410	102.444489	139,157.94	103.558940	140,671.78	1,513.84	0.01
Original Face:		Base	3,640,000.000	102.444489	139,157.94	103.558940	140,671.78	1,513.84	0.01
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	194,719.910	100.506445	195,706.06	103.492830	201,521.15	5,815.09	0.01
Original Face:		Base	4,300,000.000	100.506445	195,706.06	103.492830	201,521.15	5,815.09	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	388,642.800	99.241905	385,696.52	110.862990	430,861.03	45,164.51	0.02
Original Face:		Base	5,000,000.000	99.241905	385,696.52	110.862990	430,861.03	45,164.51	0.02
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	322,434.580	100.734810	324,803.86	113.407680	365,665.58	40,861.72	0.02
Original Face:		Base	6,500,000.000	100.734810	324,803.86	113.407680	365,665.58	40,861.72	0.02
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	701,400.480	100.174028	702,621.11	113.805209	798,230.28	95,609.17	0.04
Original Face:		Base	8,000,000.000	100.174028	702,621.11	113.805209	798,230.28	95,609.17	0.04
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	432,814.620	100.568966	435,277.19	113.339721	490,550.88	55,273.69	0.02
Original Face:		Base	5,457,127.000	100.568966	435,277.19	113.339721	490,550.88	55,273.69	0.02
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	464,745.900	100.637979	467,710.88	113.877473	529,240.89	61,530.01	0.03
Original Face:		Base	5,000,000.000	100.637979	467,710.88	113.877473	529,240.89	61,530.01	0.03
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,235,286.420	101.170404	1,249,744.26	113.517955	1,402,271.88	152,527.62	0.07
Original Face:		Base	10,547,657.000	101.170404	1,249,744.26	113.517955	1,402,271.88	152,527.62	0.07

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31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	1,518,592.600	100.657716	1,528,580.62	115.064814	1,747,365.75	218,785.13	0.09
	Original Face:	Base	17,500,000.000	100.657716	1,528,580.62	115.064814	1,747,365.75	218,785.13	0.09
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	608,756.200	104.056317	633,449.28	113.323276	689,862.47	56,413.19	0.03
	Original Face:	Base	9,397,749.000	104.056317	633,449.28	113.323276	689,862.47	56,413.19	0.03
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,000,137.230	105.988765	2,119,920.75	113.748069	2,275,117.48	155,196.73	0.11
	Original Face:	Base	9,100,000.000	105.988765	2,119,920.75	113.748069	2,275,117.48	155,196.73	0.11
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	1,673,043.150	101.795266	1,703,078.72	105.761157	1,769,429.79	66,351.07	0.09
	Original Face:	Base	7,060,000.000	101.795266	1,703,078.72	105.761157	1,769,429.79	66,351.07	0.09
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	1,613,258.160	104.072956	1,678,965.46	106.974206	1,725,770.11	46,804.65	0.09
	Original Face:	Base	6,000,000.000	104.072956	1,678,965.46	106.974206	1,725,770.11	46,804.65	0.09
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	2,466,373.100	104.825645	2,585,391.51	107.671351	2,655,577.24	70,185.73	0.13
	Original Face:	Base	5,000,000.000	104.825645	2,585,391.51	107.671351	2,655,577.24	70,185.73	0.13
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.0	01 Apr 2043		
		Local	5,129,248.040	104.045725	5,336,763.31	103.367000	5,301,949.82	-34,813.49	0.27
	Original Face:	Base	7,000,000.000	104.045725	5,336,763.31	103.367000	5,301,949.82	-34,813.49	0.27
31417GWJ1	FNMA POOL AB9648 FN 06/28 FIXED 2.5					2.5	01 Jun 2028		
		Local	3,254,598.750	101.586465	3,306,231.83	103.023394	3,352,998.09	46,766.26	0.17
	Original Face:	Base	5,000,000.000	101.586465	3,306,231.83	103.023394	3,352,998.09	46,766.26	0.17
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	805,901.250	101.729628	819,840.34	106.341536	857,007.77	37,167.43	0.04
	Original Face:	Base	7,000,000.000	101.729628	819,840.34	106.341536	857,007.77	37,167.43	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.0	01 Oct 2031		
		Local	2,149,999.900	107.302328	2,306,999.94	107.943000	2,320,774.39	13,774.45	0.12
	Original Face:	Base	6,100,000.000	107.302328	2,306,999.94	107.943000	2,320,774.39	13,774.45	0.12

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31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	3,140,884.800	103.503238	3,250,917.48	105.793834	3,322,862.45	71,944.97	0.17
	Original Face:	Base	5,000,000.000	103.503238	3,250,917.48	105.793834	3,322,862.45	71,944.97	0.17
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	4,996,235.840	104.955060	5,243,802.33	108.015308	5,396,699.53	152,897.20	0.27
	Original Face:	Base	7,899,440.000	104.955060	5,243,802.33	108.015308	5,396,699.53	152,897.20	0.27
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	5,422,448.240	107.524264	5,830,447.54	110.073394	5,968,672.82	138,225.28	0.30
	Original Face:	Base	8,000,000.000	107.524264	5,830,447.54	110.073394	5,968,672.82	138,225.28	0.30
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.911	01 Feb 2037		
		Local	1,300,411.250	103.657735	1,347,976.85	106.031640	1,378,847.38	30,870.53	0.07
	Original Face:	Base	5,000,000.000	103.657735	1,347,976.85	106.031640	1,378,847.38	30,870.53	0.07
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	910,360.420	107.503726	978,671.37	110.188815	1,003,115.36	24,443.99	0.05
	Original Face:	Base	3,262,241.000	107.503726	978,671.37	110.188815	1,003,115.36	24,443.99	0.05
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.661	01 Jan 2037		
		Local	1,934,858.590	103.650925	2,005,498.83	106.050141	2,051,920.26	46,421.43	0.10
	Original Face:	Base	6,271,091.000	103.650925	2,005,498.83	106.050141	2,051,920.26	46,421.43	0.10
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	2,627,839.560	104.334144	2,741,733.91	105.421615	2,770,310.90	28,576.99	0.14
	Original Face:	Base	12,000,000.000	104.334144	2,741,733.91	105.421615	2,770,310.90	28,576.99	0.14
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.953898	14,993,084.74	99.966000	14,994,900.00	1,815.26	0.76
		Base		99.953898	14,993,084.74	99.966000	14,994,900.00	1,815.26	0.76
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.615250	4,980,762.50	132.954100	6,647,705.00	1,666,942.50	0.34
		Base		99.615250	4,980,762.50	132.954100	6,647,705.00	1,666,942.50	0.34
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.995494	9,999,549.37	100.967600	10,096,760.00	97,210.63	0.51
		Base		99.995494	9,999,549.37	100.967600	10,096,760.00	97,210.63	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
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.868983	4,993,449.14	91.750000	4,587,500.00	-405,949.14	0.23
		Base		99.868983	4,993,449.14	91.750000	4,587,500.00	-405,949.14	0.23
357081AE8	FREMF MORTGAGE TRUST FREMF 2015 K720 B 144A					3.389229	25 Jul 2022		
		Local	5,000,000.000	98.880669	4,944,033.43	98.323130	4,916,156.50	-27,876.93	0.25
Original Face:		Base	5,000,000.000	98.880669	4,944,033.43	98.323130	4,916,156.50	-27,876.93	0.25
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98456	15 Mar 2020		
		Local	5,000,000.000	99.983324	4,999,166.21	100.110220	5,005,511.00	6,344.79	0.25
Original Face:		Base	5,000,000.000	99.983324	4,999,166.21	100.110220	5,005,511.00	6,344.79	0.25
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.0	20 Aug 2046		
		Local	8,524,168.010	112.234936	9,567,094.48	114.901000	9,794,354.29	227,259.81	0.49
Original Face:		Base	8,707,929.000	112.234936	9,567,094.48	114.901000	9,794,354.29	227,259.81	0.49
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.5	20 Jun 2040		
		Local	4,599,630.960	110.728356	5,093,095.76	110.586922	5,086,590.30	-6,505.46	0.26
Original Face:		Base	6,000,000.000	110.728356	5,093,095.76	110.586922	5,086,590.30	-6,505.46	0.26
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	374,323.250	101.141134	378,594.78	114.379191	428,147.91	49,553.13	0.02
Original Face:		Base	7,000,000.000	101.141134	378,594.78	114.379191	428,147.91	49,553.13	0.02
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.0	20 Aug 2026		
		Local	5,553,378.820	106.249572	5,900,441.22	105.841000	5,877,751.68	-22,689.54	0.30
Original Face:		Base	22,821,698.000	106.249572	5,900,441.22	105.841000	5,877,751.68	-22,689.54	0.30
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	1,318,621.400	103.121427	1,359,781.21	103.633916	1,366,538.99	6,757.78	0.07
Original Face:		Base	5,000,000.000	103.121427	1,359,781.21	103.633916	1,366,538.99	6,757.78	0.07
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	160,530.230	99.930038	160,417.92	102.123978	163,939.86	3,521.94	0.01
Original Face:		Base	7,500,000.000	99.930038	160,417.92	102.123978	163,939.86	3,521.94	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	8,156,546.660	101.568969	8,284,520.32	101.472000	8,276,611.03	-7,909.29	0.42
Original Face:		Base	13,640,889.000	101.568969	8,284,520.32	101.472000	8,276,611.03	-7,909.29	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
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.0	20 Sep 2041		
		Local	3,327,223.250	109.485550	3,642,828.66	108.417048	3,607,277.23	-35,551.43	0.18
	Original Face:	Base	5,000,000.000	109.485550	3,642,828.66	108.417048	3,607,277.23	-35,551.43	0.18
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.0	15 Jul 2045		
		Local	8,577,371.800	107.221686	9,196,802.69	107.411629	9,213,094.78	16,292.09	0.47
	Original Face:	Base	10,000,000.000	107.221686	9,196,802.69	107.411629	9,213,094.78	16,292.09	0.47
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	3,403,393.490	104.513938	3,557,020.57	103.218100	3,512,918.10	-44,102.47	0.18
	Original Face:	Base	14,082,000.000	104.513938	3,557,020.57	103.218100	3,512,918.10	-44,102.47	0.18
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	153,818.400	99.960447	153,757.56	104.558181	160,829.72	7,072.16	0.01
	Original Face:	Base	5,000,000.000	99.960447	153,757.56	104.558181	160,829.72	7,072.16	0.01
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	292,852.710	101.070050	295,986.38	114.446237	335,158.91	39,172.53	0.02
	Original Face:	Base	7,322,535.000	101.070050	295,986.38	114.446237	335,158.91	39,172.53	0.02
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	2,103,675.020	106.111774	2,232,246.89	112.949087	2,376,081.73	143,834.84	0.12
	Original Face:	Base	8,800,000.000	106.111774	2,232,246.89	112.949087	2,376,081.73	143,834.84	0.12
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.911861	4,995,593.03	104.422000	5,221,100.00	225,506.97	0.26
		Base		99.911861	4,995,593.03	104.422000	5,221,100.00	225,506.97	0.26
36962G3H5	GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.970585	4,998,529.25	103.884100	5,194,205.00	195,675.75	0.26
		Base		99.970585	4,998,529.25	103.884100	5,194,205.00	195,675.75	0.26
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.019495	5,000,974.76	100.650200	5,032,510.00	31,535.24	0.25
		Base		100.019495	5,000,974.76	100.650200	5,032,510.00	31,535.24	0.25
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.85028	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.932900	10,193,290.00	193,290.00	0.51
		Base		100.000000	10,000,000.00	101.932900	10,193,290.00	193,290.00	0.51

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38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.982767	4,999,138.37	105.213600	5,260,680.00	261,541.63	0.27
		Base		99.982767	4,999,138.37	105.213600	5,260,680.00	261,541.63	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	100.925500	9,083,295.00	83,295.00	0.46
		Base		100.000000	9,000,000.00	100.925500	9,083,295.00	83,295.00	0.46
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	105.593369	1,900,680.65	104.458800	1,880,258.40	-20,422.25	0.09
		Base		105.593369	1,900,680.65	104.458800	1,880,258.40	-20,422.25	0.09
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,299,480.680	107.461954	1,396,447.33	105.525850	1,371,288.03	-25,159.30	0.07
Original Face:		Base	2,500,000.000	107.461954	1,396,447.33	105.525850	1,371,288.03	-25,159.30	0.07
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	4,831,843.120	107.223953	5,180,893.18	104.624030	5,055,269.00	-125,624.18	0.26
Original Face:		Base	8,000,000.000	107.223953	5,180,893.18	104.624030	5,055,269.00	-125,624.18	0.26
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,128,075.600	104.163359	1,175,041.44	103.964820	1,172,801.77	-2,239.67	0.06
Original Face:		Base	10,000,000.000	104.163359	1,175,041.44	103.964820	1,172,801.77	-2,239.67	0.06
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	753,262.430	103.570690	780,159.10	102.923670	775,285.34	-4,873.76	0.04
Original Face:		Base	7,440,000.000	103.570690	780,159.10	102.923670	775,285.34	-4,873.76	0.04
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	518,079.650	103.397983	535,683.91	103.717160	537,337.50	1,653.59	0.03
Original Face:		Base	4,500,000.000	103.397983	535,683.91	103.717160	537,337.50	1,653.59	0.03
38376GW30	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 86 B					3.0	16 Feb 2041		
		Local	3,347,605.630	102.710686	3,438,348.72	100.935880	3,378,935.20	-59,413.52	0.17
Original Face:		Base	6,500,000.000	102.710686	3,438,348.72	100.935880	3,378,935.20	-59,413.52	0.17
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	1,081,931.360	105.026815	1,136,318.05	102.526890	1,109,270.58	-27,047.47	0.06
Original Face:		Base	7,600,000.000	105.026815	1,136,318.05	102.526890	1,109,270.58	-27,047.47	0.06

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38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.72497	20 Aug 2034		
		Local	1,465,161.100	108.832713	1,594,574.58	112.571630	1,649,355.73	54,781.15	0.08
Original Face:		Base	5,000,000.000	108.832713	1,594,574.58	112.571630	1,649,355.73	54,781.15	0.08
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.11085	20 Apr 2037		
		Local	3,176,914.600	109.911883	3,491,806.66	112.438180	3,572,064.96	80,258.30	0.18
Original Face:		Base	10,000,000.000	109.911883	3,491,806.66	112.438180	3,572,064.96	80,258.30	0.18
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.625368	3,367,824.47	101.569970	3,301,024.03	-66,800.44	0.17
Original Face:		Base	3,250,000.000	103.625368	3,367,824.47	101.569970	3,301,024.03	-66,800.44	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.401917	5,220,095.86	101.091230	5,054,561.50	-165,534.36	0.26
Original Face:		Base	5,000,000.000	104.401917	5,220,095.86	101.091230	5,054,561.50	-165,534.36	0.26
38378KX79	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 139 AG					3.0	16 Oct 2051		
		Local	2,000,000.000	99.655364	1,993,107.27	101.469340	2,029,386.80	36,279.53	0.10
Original Face:		Base	2,000,000.000	99.655364	1,993,107.27	101.469340	2,029,386.80	36,279.53	0.10
38378N5M1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 73 AG					3.2	16 Apr 2043		
		Local	5,000,000.000	103.837027	5,191,851.36	104.027920	5,201,396.00	9,544.64	0.26
Original Face:		Base	5,000,000.000	103.837027	5,191,851.36	104.027920	5,201,396.00	9,544.64	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,489,399.040	100.278407	2,496,329.70	100.775110	2,508,694.62	12,364.92	0.13
Original Face:		Base	3,000,000.000	100.278407	2,496,329.70	100.775110	2,508,694.62	12,364.92	0.13
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.550945	5,296,040.80	105.970220	5,753,123.24	457,082.44	0.29
Original Face:		Base	5,429,000.000	97.550945	5,296,040.80	105.970220	5,753,123.24	457,082.44	0.29
38379GMY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 142 UQ					3.0	20 Nov 2043		
		Local	1,900,720.150	102.852836	1,954,944.58	102.829730	1,954,505.40	-439.18	0.10
Original Face:		Base	5,000,000.000	102.852836	1,954,944.58	102.829730	1,954,505.40	-439.18	0.10
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.95	16 Oct 2029		
		Local	2,719,578.690	103.335316	2,810,285.22	103.986830	2,828,003.67	17,718.45	0.14
Original Face:		Base	3,000,000.000	103.335316	2,810,285.22	103.986830	2,828,003.67	17,718.45	0.14

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38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	8,615,688.400	99.878757	8,605,242.48	100.180780	8,631,263.84	26,021.36	0.44
Original Face:		Base	10,000,000.000	99.878757	8,605,242.48	100.180780	8,631,263.84	26,021.36	0.44
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.1205	20 Nov 2042		
		Local	5,010,613.000	115.875000	5,806,047.81	115.875000	5,806,047.81	0.00	0.29
Original Face:		Base	5,010,613.000	115.875000	5,806,047.81	115.875000	5,806,047.81	0.00	0.29
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.2	21 Aug 2025		
		Local	5,000,000.000	99.703325	4,985,166.26	104.930300	5,246,515.00	261,348.74	0.26
		Base		99.703325	4,985,166.26	104.930300	5,246,515.00	261,348.74	0.26
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.952065	4,997,603.25	105.506200	5,275,310.00	277,706.75	0.27
		Base		99.952065	4,997,603.25	105.506200	5,275,310.00	277,706.75	0.27
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.5	15 Jan 2028		
		Local	10,000,000.000	123.641267	12,364,126.68	133.255800	13,325,580.00	961,453.32	0.67
		Base		123.641267	12,364,126.68	133.255800	13,325,580.00	961,453.32	0.67
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.171133	4,958,556.66	134.776600	6,738,830.00	1,780,273.34	0.34
		Base		99.171133	4,958,556.66	134.776600	6,738,830.00	1,780,273.34	0.34
46625HRL6	JPMORGAN CHASE + CO SR UNSECURED 05/23 2.7					2.7	18 May 2023		
		Local	10,000,000.000	99.751804	9,975,180.44	100.298000	10,029,800.00	54,619.56	0.51
		Base		99.751804	9,975,180.44	100.298000	10,029,800.00	54,619.56	0.51
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	109.798419	10,979,841.85	109.580260	10,958,026.00	-21,815.85	0.55
Original Face:		Base	10,000,000.000	109.798419	10,979,841.85	109.580260	10,958,026.00	-21,815.85	0.55
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,437,469.260	107.982935	5,871,538.90	103.501130	5,627,842.13	-243,696.77	0.28
Original Face:		Base	5,775,000.000	107.982935	5,871,538.90	103.501130	5,627,842.13	-243,696.77	0.28
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	4,515,502.790	102.805418	4,642,181.54	102.195940	4,614,660.52	-27,521.02	0.23
Original Face:		Base	10,000,000.000	102.805418	4,642,181.54	102.195940	4,614,660.52	-27,521.02	0.23

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46638UAD8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 C8 ASB					2.3791	15 Oct 2045		
		Local	10,000,000.000	100.300266	10,030,026.64	102.096470	10,209,647.00	179,620.36	0.52
	Original Face:	Base	10,000,000.000	100.300266	10,030,026.64	102.096470	10,209,647.00	179,620.36	0.52
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.986167	4,899,308.34	123.422700	6,171,135.00	1,271,826.66	0.31
		Base		97.986167	4,899,308.34	123.422700	6,171,135.00	1,271,826.66	0.31
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.81067	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	98.809900	4,940,495.00	-59,505.00	0.25
		Base		100.000000	5,000,000.00	98.809900	4,940,495.00	-59,505.00	0.25
487836BP2	KELLOGG CO SR UNSECURED 04/26 3.25					3.25	01 Apr 2026		
		Local	5,000,000.000	99.902760	4,995,137.99	102.285000	5,114,250.00	119,112.01	0.26
		Base		99.902760	4,995,137.99	102.285000	5,114,250.00	119,112.01	0.26
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.976013	3,499,160.45	100.306100	3,510,713.50	11,553.05	0.18
		Base		99.976013	3,499,160.45	100.306100	3,510,713.50	11,553.05	0.18
501044CP4	KROGER CO SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.15
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.15
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.588593	1,991,771.86	104.397600	2,087,952.00	96,180.14	0.11
		Base		99.588593	1,991,771.86	104.397600	2,087,952.00	96,180.14	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	100.010000	3,000,300.00	3,840.00	0.15
		Base		99.882000	2,996,460.00	100.010000	3,000,300.00	3,840.00	0.15
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.980739	2,999,422.16	104.369000	3,131,070.00	131,647.84	0.16
		Base		99.980739	2,999,422.16	104.369000	3,131,070.00	131,647.84	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.667367	4,983,368.35	128.867400	6,443,370.00	1,460,001.65	0.33
		Base		99.667367	4,983,368.35	128.867400	6,443,370.00	1,460,001.65	0.33

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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
58768FAE6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2016 A A4					1.69	15 Nov 2021		
		5,000,000.000	Local	99.996959	4,999,847.95	100.485980	5,024,299.00	24,451.05	0.25
Original Face:		5,000,000.000	Base	99.996959	4,999,847.95	100.485980	5,024,299.00	24,451.05	0.25
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		5,000,000.000	Local	99.758663	4,987,933.15	101.236900	5,061,845.00	73,911.85	0.26
			Base	99.758663	4,987,933.15	101.236900	5,061,845.00	73,911.85	0.26
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		10,000,000.000	Local	99.974452	9,997,445.19	106.112500	10,611,250.00	613,804.81	0.54
			Base	99.974452	9,997,445.19	106.112500	10,611,250.00	613,804.81	0.54
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375	15 Feb 2028		
		10,000,000.000	Local	124.973241	12,497,324.09	133.970400	13,397,040.00	899,715.91	0.68
			Base	124.973241	12,497,324.09	133.970400	13,397,040.00	899,715.91	0.68
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		3,100,000.000	Local	107.211512	3,323,556.87	110.246300	3,417,635.30	94,078.43	0.17
			Base	107.211512	3,323,556.87	110.246300	3,417,635.30	94,078.43	0.17
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		5,000,000.000	Local	99.883383	4,994,169.16	94.395400	4,719,770.00	-274,399.16	0.24
			Base	99.883383	4,994,169.16	94.395400	4,719,770.00	-274,399.16	0.24
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		7,500,000.000	Local	99.985984	7,498,948.81	101.911600	7,643,370.00	144,421.19	0.39
			Base	99.985984	7,498,948.81	101.911600	7,643,370.00	144,421.19	0.39
651229AG1	NEWELL BRANDS INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		3,000,000.000	Local	99.956805	2,998,704.15	106.256400	3,187,692.00	188,987.85	0.16
			Base	99.956805	2,998,704.15	106.256400	3,187,692.00	188,987.85	0.16
651229AN6	NEWELL BRANDS INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		3,000,000.000	Local	99.975516	2,999,265.47	100.590900	3,017,727.00	18,461.53	0.15
			Base	99.975516	2,999,265.47	100.590900	3,017,727.00	18,461.53	0.15
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		8,000,000.000	Local	99.601601	7,968,128.09	105.688000	8,455,040.00	486,911.91	0.43
			Base	99.601601	7,968,128.09	105.688000	8,455,040.00	486,911.91	0.43

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655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.960836	4,998,041.78	106.084900	5,304,245.00	306,203.22	0.27
		Base		99.960836	4,998,041.78	106.084900	5,304,245.00	306,203.22	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	101.214300	4,048,572.00	48,572.00	0.20
		Base		100.000000	4,000,000.00	101.214300	4,048,572.00	48,572.00	0.20
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.873093	4,993,654.65	108.161900	5,408,095.00	414,440.35	0.27
		Base		99.873093	4,993,654.65	108.161900	5,408,095.00	414,440.35	0.27
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.75	15 Dec 2027		
		Local	3,000,000.000	123.500617	3,705,018.51	132.818000	3,984,540.00	279,521.49	0.20
		Base		123.500617	3,705,018.51	132.818000	3,984,540.00	279,521.49	0.20
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.564521	4,978,226.07	109.124400	5,456,220.00	477,993.93	0.28
		Base		99.564521	4,978,226.07	109.124400	5,456,220.00	477,993.93	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.843182	2,995,295.45	103.995800	3,119,874.00	124,578.55	0.16
		Base		99.843182	2,995,295.45	103.995800	3,119,874.00	124,578.55	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.944246	9,794,536.06	137.834900	13,507,820.20	3,713,284.14	0.68
		Base		99.944246	9,794,536.06	137.834900	13,507,820.20	3,713,284.14	0.68
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.987451	2,999,623.52	101.419500	3,042,585.00	42,961.48	0.15
		Base		99.987451	2,999,623.52	101.419500	3,042,585.00	42,961.48	0.15
742651DV1	PRIVATE EXPORT FUNDING US GOVT GUAR 09/20 2.3					2.3	15 Sep 2020		
		Local	10,000,000.000	100.983118	10,098,311.79	103.246500	10,324,650.00	226,338.21	0.52
		Base		100.983118	10,098,311.79	103.246500	10,324,650.00	226,338.21	0.52
7591EPAK6	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2					3.2	08 Feb 2021		
		Local	3,000,000.000	101.140683	3,034,220.48	103.676000	3,110,280.00	76,059.52	0.16
		Base		101.140683	3,034,220.48	103.676000	3,110,280.00	76,059.52	0.16

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771196BE1	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35					3.35	30 Sep 2024		
		Local	5,000,000.000	100.779038	5,038,951.88	106.805100	5,340,255.00	301,303.12	0.27
		Base		100.779038	5,038,951.88	106.805100	5,340,255.00	301,303.12	0.27
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.637029	3,985,481.16	86.000000	3,440,000.00	-545,481.16	0.17
		Base		99.637029	3,985,481.16	86.000000	3,440,000.00	-545,481.16	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	119.615400	5,980,770.00	980,770.00	0.30
		Base		100.000000	5,000,000.00	119.615400	5,980,770.00	980,770.00	0.30
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	100.110400	10,011,040.00	11,040.00	0.51
		Base		100.000000	10,000,000.00	100.110400	10,011,040.00	11,040.00	0.51
842587CU9	SOUTHERN CO SR UNSECURED 07/23 2.95					2.95	01 Jul 2023		
		Local	5,000,000.000	99.920403	4,996,020.13	102.803000	5,140,150.00	144,129.87	0.26
		Base		99.920403	4,996,020.13	102.803000	5,140,150.00	144,129.87	0.26
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.982048	3,999,281.92	104.860200	4,194,408.00	195,126.08	0.21
		Base		99.982048	3,999,281.92	104.860200	4,194,408.00	195,126.08	0.21
855244AG4	STARBUCKS CORP SR UNSECURED 06/22 2.7					2.7	15 Jun 2022		
		Local	5,000,000.000	99.984874	4,999,243.72	103.825000	5,191,250.00	192,006.28	0.26
		Base		99.984874	4,999,243.72	103.825000	5,191,250.00	192,006.28	0.26
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.894332	4,994,716.61	102.777200	5,138,860.00	144,143.39	0.26
		Base		99.894332	4,994,716.61	102.777200	5,138,860.00	144,143.39	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	100.024700	10,002,470.00	2,470.00	0.50
		Base		100.000000	10,000,000.00	100.024700	10,002,470.00	2,470.00	0.50
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.911607	3,996,464.26	104.607700	4,184,308.00	187,843.74	0.21
		Base		99.911607	3,996,464.26	104.607700	4,184,308.00	187,843.74	0.21

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87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	109.381091	5,469,054.54	132.921000	6,646,050.00	1,176,995.46	0.34
		Base		109.381091	5,469,054.54	132.921000	6,646,050.00	1,176,995.46	0.34
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.996207	9,999,620.74	105.017200	10,501,720.00	502,099.26	0.53
		Base		99.996207	9,999,620.74	105.017200	10,501,720.00	502,099.26	0.53
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.807389	4,990,369.45	106.430800	5,321,540.00	331,170.55	0.27
		Base		99.807389	4,990,369.45	106.430800	5,321,540.00	331,170.55	0.27
89352HAN9	TRANSCANADA PIPELINES SR UNSECURED 01/18 1.875					1.875	12 Jan 2018		
		Local	5,000,000.000	99.915622	4,995,781.11	100.411800	5,020,590.00	24,808.89	0.25
		Base		99.915622	4,995,781.11	100.411800	5,020,590.00	24,808.89	0.25
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.702350	2,991,070.49	109.658400	3,289,752.00	298,681.51	0.17
		Base		99.702350	2,991,070.49	109.658400	3,289,752.00	298,681.51	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.995970	9,999,596.96	99.995970	9,999,596.96	0.00	0.50
		Base		99.995970	9,999,596.96	99.995970	9,999,596.96	0.00	0.50
90327QCY3	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2					2.0	01 Jun 2021		
		Local	15,000,000.000	99.900460	14,985,069.02	100.294000	15,044,100.00	59,030.98	0.76
		Base		99.900460	14,985,069.02	100.294000	15,044,100.00	59,030.98	0.76
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.637403	4,981,870.16	138.611200	6,930,560.00	1,948,689.84	0.35
		Base		99.637403	4,981,870.16	138.611200	6,930,560.00	1,948,689.84	0.35
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	100.219500	10,021,950.00	29,510.75	0.51
		Base		99.924393	9,992,439.25	100.219500	10,021,950.00	29,510.75	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	102.215800	5,110,790.00	110,790.00	0.26
		Base		100.000000	5,000,000.00	102.215800	5,110,790.00	110,790.00	0.26

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912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		10,000,000.000	Local	104.769336	10,476,933.59	106.429700	10,642,970.00	166,036.41	0.54
			Base	104.769336	10,476,933.59	106.429700	10,642,970.00	166,036.41	0.54
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		10,000,000.000	Local	111.034094	11,103,409.40	119.582000	11,958,200.00	854,790.60	0.60
			Base	111.034094	11,103,409.40	119.582000	11,958,200.00	854,790.60	0.60
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	114.444600	8,583,345.01	127.613300	9,570,997.50	987,652.49	0.48
			Base	114.444600	8,583,345.01	127.613300	9,570,997.50	987,652.49	0.48
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	120.286702	6,014,335.08	132.253900	6,612,695.00	598,359.92	0.33
			Base	120.286702	6,014,335.08	132.253900	6,612,695.00	598,359.92	0.33
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	122.571041	6,128,552.07	135.527300	6,776,365.00	647,812.93	0.34
			Base	122.571041	6,128,552.07	135.527300	6,776,365.00	647,812.93	0.34
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	112.192396	5,609,619.79	133.714800	6,685,740.00	1,076,120.21	0.34
			Base	112.192396	5,609,619.79	133.714800	6,685,740.00	1,076,120.21	0.34
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		12,500,000.000	Local	131.629264	16,453,658.04	142.050800	17,756,350.00	1,302,691.96	0.90
			Base	131.629264	16,453,658.04	142.050800	17,756,350.00	1,302,691.96	0.90
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		12,500,000.000	Local	122.054215	15,256,776.85	136.054700	17,006,837.50	1,750,060.65	0.86
			Base	122.054215	15,256,776.85	136.054700	17,006,837.50	1,750,060.65	0.86
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		10,000,000.000	Local	138.787769	13,878,776.91	144.304700	14,430,470.00	551,693.09	0.73
			Base	138.787769	13,878,776.91	144.304700	14,430,470.00	551,693.09	0.73
912810EY0	US TREASURY N/B 11/26 6.5					6.5	15 Nov 2026		
		12,500,000.000	Local	141.423980	17,677,997.44	142.847700	17,855,962.50	177,965.06	0.90
			Base	141.423980	17,677,997.44	142.847700	17,855,962.50	177,965.06	0.90

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912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		Local	10,000,000.000	119.431455	11,943,145.50	143.843800	14,384,380.00	2,441,234.50	0.73
		Base		119.431455	11,943,145.50	143.843800	14,384,380.00	2,441,234.50	0.73
912810FB9	US TREASURY N/B 11/27 6.125					6.125	15 Nov 2027		
		Local	10,000,000.000	144.904653	14,490,465.31	142.051000	14,205,100.00	-285,365.31	0.72
		Base		144.904653	14,490,465.31	142.051000	14,205,100.00	-285,365.31	0.72
912810FE3	US TREASURY N/B 08/28 5.5					5.5	15 Aug 2028		
		Local	7,500,000.000	134.109728	10,058,229.62	137.363300	10,302,247.50	244,017.88	0.52
		Base		134.109728	10,058,229.62	137.363300	10,302,247.50	244,017.88	0.52
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		Local	7,500,000.000	129.621675	9,721,625.66	135.277300	10,145,797.50	424,171.84	0.51
		Base		129.621675	9,721,625.66	135.277300	10,145,797.50	424,171.84	0.51
912810FG8	US TREASURY N/B 02/29 5.25					5.25	15 Feb 2029		
		Local	5,000,000.000	134.103162	6,705,158.10	135.789100	6,789,455.00	84,296.90	0.34
		Base		134.103162	6,705,158.10	135.789100	6,789,455.00	84,296.90	0.34
912810FJ2	US TREASURY N/B 08/29 6.125					6.125	15 Aug 2029		
		Local	10,000,000.000	140.795053	14,079,505.28	146.898400	14,689,840.00	610,334.72	0.74
		Base		140.795053	14,079,505.28	146.898400	14,689,840.00	610,334.72	0.74
912810FM5	US TREASURY N/B 05/30 6.25					6.25	15 May 2030		
		Local	10,000,000.000	151.529524	15,152,952.41	150.512000	15,051,200.00	-101,752.41	0.76
		Base		151.529524	15,152,952.41	150.512000	15,051,200.00	-101,752.41	0.76
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		Local	2,500,000.000	120.847069	3,021,176.72	144.652300	3,616,307.50	595,130.78	0.18
		Base		120.847069	3,021,176.72	144.652300	3,616,307.50	595,130.78	0.18
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		Local	5,000,000.000	99.903111	4,995,155.54	101.273400	5,063,670.00	68,514.46	0.26
		Base		99.903111	4,995,155.54	101.273400	5,063,670.00	68,514.46	0.26
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		Local	5,000,000.000	99.842656	4,992,132.82	103.578100	5,178,905.00	186,772.18	0.26
		Base		99.842656	4,992,132.82	103.578100	5,178,905.00	186,772.18	0.26

& 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
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		10,000,000.000	Local	100.102459	10,010,245.86	100.102459	10,010,245.86	0.00	0.51
			Base	100.102459	10,010,245.86	100.102459	10,010,245.86	0.00	0.51
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
		2,500,000.000	Local	104.126696	2,603,167.41	103.968800	2,599,220.00	-3,947.41	0.13
			Base	104.126696	2,603,167.41	103.968800	2,599,220.00	-3,947.41	0.13
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	101.171443	10,117,144.34	105.687500	10,568,750.00	451,605.66	0.53
			Base	101.171443	10,117,144.34	105.687500	10,568,750.00	451,605.66	0.53
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	102.706418	5,135,320.91	104.148400	5,207,420.00	72,099.09	0.26
			Base	102.706418	5,135,320.91	104.148400	5,207,420.00	72,099.09	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
912828M56	US TREASURY N/B 11/25 2.25					2.25	15 Nov 2025		
		5,000,000.000	Local	99.579797	4,978,989.86	103.711000	5,185,550.00	206,560.14	0.26
			Base	99.579797	4,978,989.86	103.711000	5,185,550.00	206,560.14	0.26
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	100.166232	10,016,623.24	100.166232	10,016,623.24	0.00	0.51
			Base	100.166232	10,016,623.24	100.166232	10,016,623.24	0.00	0.51
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	100.425295	10,042,529.54	100.425295	10,042,529.54	0.00	0.51
			Base	100.425295	10,042,529.54	100.425295	10,042,529.54	0.00	0.51
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		10,000,000.000	Local	100.619401	10,061,940.13	100.700000	10,070,000.00	8,059.87	0.51
			Base	100.619401	10,061,940.13	100.700000	10,070,000.00	8,059.87	0.51
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	105.596653	5,279,832.63	108.222700	5,411,135.00	131,302.37	0.27
			Base	105.596653	5,279,832.63	108.222700	5,411,135.00	131,302.37	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	101.048137	7,578,610.28	101.163700	7,587,277.50	8,667.22	0.38
			Base	101.048137	7,578,610.28	101.163700	7,587,277.50	8,667.22	0.38
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	101.178387	7,588,379.03	101.277300	7,595,797.50	7,418.47	0.38
			Base	101.178387	7,588,379.03	101.277300	7,595,797.50	7,418.47	0.38
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.421400	5,021,070.00	105.343800	5,267,190.00	246,120.00	0.27
			Base	100.421400	5,021,070.00	105.343800	5,267,190.00	246,120.00	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.619026	4,980,951.30	105.527300	5,276,365.00	295,413.70	0.27
			Base	99.619026	4,980,951.30	105.527300	5,276,365.00	295,413.70	0.27
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.134232	5,006,711.62	101.601600	5,080,080.00	73,368.38	0.26
			Base	100.134232	5,006,711.62	101.601600	5,080,080.00	73,368.38	0.26
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	102.284286	5,114,214.29	102.296900	5,114,845.00	630.71	0.26
			Base	102.284286	5,114,214.29	102.296900	5,114,845.00	630.71	0.26
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	106.867437	5,343,371.85	108.003900	5,400,195.00	56,823.15	0.27
			Base	106.867437	5,343,371.85	108.003900	5,400,195.00	56,823.15	0.27
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	101.612943	5,080,647.13	102.425800	5,121,290.00	40,642.87	0.26
			Base	101.612943	5,080,647.13	102.425800	5,121,290.00	40,642.87	0.26
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.928614	4,996,430.70	101.339800	5,066,990.00	70,559.30	0.26
			Base	99.928614	4,996,430.70	101.339800	5,066,990.00	70,559.30	0.26
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.492275	5,024,613.74	101.570300	5,078,515.00	53,901.26	0.26
			Base	100.492275	5,024,613.74	101.570300	5,078,515.00	53,901.26	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
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.580004	4,979,000.19	100.101600	5,005,080.00	26,079.81	0.25
			Base	99.580004	4,979,000.19	100.101600	5,005,080.00	26,079.81	0.25
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.552421	4,977,621.06	100.832000	5,041,600.00	63,978.94	0.25
			Base	99.552421	4,977,621.06	100.832000	5,041,600.00	63,978.94	0.25
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.659320	4,982,966.00	100.027300	5,001,365.00	18,399.00	0.25
			Base	99.659320	4,982,966.00	100.027300	5,001,365.00	18,399.00	0.25
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.928742	4,996,437.12	100.023400	5,001,170.00	4,732.88	0.25
			Base	99.928742	4,996,437.12	100.023400	5,001,170.00	4,732.88	0.25
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.998065	4,949,903.26	100.574200	5,028,710.00	78,806.74	0.25
			Base	98.998065	4,949,903.26	100.574200	5,028,710.00	78,806.74	0.25
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.532138	7,464,910.38	99.921900	7,494,142.50	29,232.12	0.38
			Base	99.532138	7,464,910.38	99.921900	7,494,142.50	29,232.12	0.38
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		104,190.000	Local	102.209819	106,492.41	100.954100	105,184.08	-1,308.33	0.01
	Original Face:	100,000.000	Base	102.209819	106,492.41	100.954100	105,184.08	-1,308.33	0.01
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.952198	4,997,609.91	101.707000	5,085,350.00	87,740.09	0.26
			Base	99.952198	4,997,609.91	101.707000	5,085,350.00	87,740.09	0.26
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		7,000,000.000	Local	99.966552	6,997,658.64	106.019200	7,421,344.00	423,685.36	0.37
			Base	99.966552	6,997,658.64	106.019200	7,421,344.00	423,685.36	0.37
92890FAT3	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 A4					3.723	15 May 2047		
		9,250,000.000	Local	107.657651	9,958,332.71	107.683140	9,960,690.45	2,357.74	0.50
	Original Face:	9,250,000.000	Base	107.657651	9,958,332.71	107.683140	9,960,690.45	2,357.74	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.726391	5,086,319.55	107.098260	5,354,913.00	268,593.45	0.27
Original Face:		Base	5,000,000.000	101.726391	5,086,319.55	107.098260	5,354,913.00	268,593.45	0.27
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.648810	5,132,440.48	102.232710	5,111,635.50	-20,804.98	0.26
Original Face:		Base	5,000,000.000	102.648810	5,132,440.48	102.232710	5,111,635.50	-20,804.98	0.26
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.058149	7,478,303.03	104.430120	7,727,828.88	249,525.85	0.39
Original Face:		Base	7,400,000.000	101.058149	7,478,303.03	104.430120	7,727,828.88	249,525.85	0.39
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,082,633.610	99.999632	1,082,629.63	99.838470	1,080,884.83	-1,744.80	0.05
Original Face:		Base	2,000,000.000	99.999632	1,082,629.63	99.838470	1,080,884.83	-1,744.80	0.05
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.984133	4,999,206.63	101.872700	5,093,635.00	94,428.37	0.26
		Base		99.984133	4,999,206.63	101.872700	5,093,635.00	94,428.37	0.26
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.902546	4,995,127.29	128.104300	6,405,215.00	1,410,087.71	0.32
		Base		99.902546	4,995,127.29	128.104300	6,405,215.00	1,410,087.71	0.32
94106LBD0	WASTE MANAGEMENT INC COMPANY GUAR 05/23 2.4					2.4	15 May 2023		
		Local	5,000,000.000	99.904912	4,995,245.59	100.300000	5,015,000.00	19,754.41	0.25
		Base		99.904912	4,995,245.59	100.300000	5,015,000.00	19,754.41	0.25
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	103.261600	5,163,080.00	163,080.00	0.26
		Base		100.000000	5,000,000.00	103.261600	5,163,080.00	163,080.00	0.26
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	10,000,000.000	99.980048	9,998,004.82	101.117000	10,111,700.00	113,695.18	0.51
		Base		99.980048	9,998,004.82	101.117000	10,111,700.00	113,695.18	0.51
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.17511	04 Mar 2021		
		Local	15,000,000.000	100.000000	15,000,000.00	101.970000	15,295,500.00	295,500.00	0.77
		Base		100.000000	15,000,000.00	101.970000	15,295,500.00	295,500.00	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	2,790,448.620	99.997610	2,790,381.93	100.137530	2,794,286.32	3,904.39	0.14
	Original Face:	Base	3,500,000.000	99.997610	2,790,381.93	100.137530	2,794,286.32	3,904.39	0.14
94989JAZ9	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A4					3.54	15 May 2048		
		Local	5,000,000.000	103.766162	5,188,308.11	106.229690	5,311,484.50	123,176.39	0.27
	Original Face:	Base	5,000,000.000	103.766162	5,188,308.11	106.229690	5,311,484.50	123,176.39	0.27
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.85	13 May 2026		
		Local	7,000,000.000	99.630274	6,974,119.17	99.914000	6,993,980.00	19,860.83	0.35
		Base		99.630274	6,974,119.17	99.914000	6,993,980.00	19,860.83	0.35
ACI080VT9	COOPERATIEVE RABOBANK UA SR UNSECURED 09/17 VAR					0.79711	26 Sep 2017		
		Local	10,000,000.000	99.082031	9,908,203.12	98.951050	9,895,105.00	-13,098.12	0.50
		Base		99.082031	9,908,203.12	98.951050	9,895,105.00	-13,098.12	0.50
US DOLLAR Total									
		Local	1,772,079,889.940		1,856,473,289.84		1,915,934,784.26	59,461,494.42	96.72
	Original Face:	Base	1,524,775,548.000		1,856,473,289.84		1,915,934,784.26	59,461,494.42	96.72
FIXED INCOME Total									
		Base	1,772,079,889.940		1,856,473,289.84		1,915,934,784.26	59,461,494.42	96.72
	Original Face:		1,524,775,548.000						

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		1,815,717,885.850	Base	1,900,103,102.93		1,959,583,085.42	59,479,982.49	100.00
Original Face:		1,524,775,548.000						

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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	112,478.680	1.000000	112,478.68	1.000000	112,478.68	0.00	0.04
		Base		1.000000	112,478.68	1.000000	112,478.68	0.00	0.04
US DOLLAR Total									
		Local	112,478.680		112,478.68		112,478.68	0.00	0.04
		Base			112,478.68		112,478.68	0.00	0.04
CASH Total									
		Base	112,478.680		112,478.68		112,478.68	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
21684BP65	COOPERATIEVE CENTRALE					1.25672	25 Sep 2017		
		Local	2,500,000.000	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.95
		Base		100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.95
313313MM7	FED FARM CRD DISCOUNT NT DISCOUNT NOT 10/17 0.00000						03 Oct 2017		
		Local	3,000,000.000	99.337333	2,980,120.00	99.395100	2,981,853.00	1,733.00	1.13
		Base		99.337333	2,980,120.00	99.395100	2,981,853.00	1,733.00	1.13
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		Local	4,000,000.000	99.165833	3,966,633.33	99.202233	3,968,089.32	1,455.99	1.51
		Base		99.165833	3,966,633.33	99.202233	3,968,089.32	1,455.99	1.51
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.45	01 Nov 2016		
		Local	18,002,380.000	100.000000	18,002,380.00	100.000000	18,002,380.00	0.00	6.84
		Base		100.000000	18,002,380.00	100.000000	18,002,380.00	0.00	6.84
US DOLLAR Total									
		Local	27,502,380.000		27,449,133.33		27,460,147.32	11,013.99	10.43
		Base			27,449,133.33		27,460,147.32	11,013.99	10.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			27,502,380.000	Base	27,449,133.33		27,460,147.32	11,013.99	10.43
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					1.51544	11 Mar 2019		
			500,000.000	Local	100.000000	500,000.00	100.407900	502,039.50	2,039.50	0.19
				Base	100.000000	500,000.00	100.407900	502,039.50	2,039.50	0.19
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			2,000,000.000	Local	102.030592	2,040,611.83	101.369200	2,027,384.00	-13,227.83	0.77
				Base	102.030592	2,040,611.83	101.369200	2,027,384.00	-13,227.83	0.77
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
			500,000.000	Local	103.994086	519,970.43	103.993900	519,969.50	-0.93	0.20
				Base	103.994086	519,970.43	103.993900	519,969.50	-0.93	0.20
0258M0EC9	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7					1.7	30 Oct 2019		
			2,000,000.000	Local	99.881000	1,997,620.00	100.064300	2,001,286.00	3,666.00	0.76
				Base	99.881000	1,997,620.00	100.064300	2,001,286.00	3,666.00	0.76
0258M0ED7	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 VAR					1.4645078	30 Oct 2019		
			2,000,000.000	Local	100.000000	2,000,000.00	100.118000	2,002,360.00	2,360.00	0.76
				Base	100.000000	2,000,000.00	100.118000	2,002,360.00	2,360.00	0.76
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.1565	01 Feb 2019		
			2,000,000.000	Local	100.000000	2,000,000.00	99.888800	1,997,776.00	-2,224.00	0.76
				Base	100.000000	2,000,000.00	99.888800	1,997,776.00	-2,224.00	0.76
037833BE9	APPLE INC SR UNSECURED 05/20 VAR					1.117	06 May 2020		
			5,000,000.000	Local	100.000000	5,000,000.00	99.826400	4,991,320.00	-8,680.00	1.90
				Base	100.000000	5,000,000.00	99.826400	4,991,320.00	-8,680.00	1.90
05522RCT3	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A1 A					0.85428	15 Jun 2020		
			3,000,000.000	Local	100.000000	3,000,000.00	100.109930	3,003,297.90	3,297.90	1.14
	Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.109930	3,003,297.90	3,297.90	1.14

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06050TLR1	BANK OF AMERICA NA SR UNSECURED 11/16 1.125					1.125	14 Nov 2016		
		Local	1,000,000.000	99.997828	999,978.28	99.997828	999,978.28	0.00	0.38
		Base		99.997828	999,978.28	99.997828	999,978.28	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	100.000206	1,000,002.06	100.000206	1,000,002.06	0.00	0.38
		Base		100.000206	1,000,002.06	100.000206	1,000,002.06	0.00	0.38
06367THR4	BANK OF MONTREAL SR UNSECURED 07/19 VAR					1.53167	18 Jul 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.192400	3,005,772.00	5,772.00	1.14
		Base		100.000000	3,000,000.00	100.192400	3,005,772.00	5,772.00	1.14
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	1,000,000.000	99.937927	999,379.27	100.481600	1,004,816.00	5,436.73	0.38
		Base		99.937927	999,379.27	100.481600	1,004,816.00	5,436.73	0.38
084670BX5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15					1.15	15 Aug 2018		
		Local	2,000,000.000	99.989282	1,999,785.64	99.854400	1,997,088.00	-2,697.64	0.76
		Base		99.989282	1,999,785.64	99.854400	1,997,088.00	-2,697.64	0.76
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.774667	1,995,493.33	99.861100	1,997,222.00	1,728.67	0.76
		Base		99.774667	1,995,493.33	99.861100	1,997,222.00	1,728.67	0.76
126650CA6	CVS HEALTH CORP SR UNSECURED 12/16 1.2					1.2	05 Dec 2016		
		Local	348,000.000	100.042776	348,148.86	100.042776	348,148.86	0.00	0.13
		Base		100.042776	348,148.86	100.042776	348,148.86	0.00	0.13
126650CT5	CVS HEALTH CORP SR UNSECURED 06/21 2.125					2.125	01 Jun 2021		
		Local	2,000,000.000	99.745773	1,994,915.45	100.008700	2,000,174.00	5,258.55	0.76
		Base		99.745773	1,994,915.45	100.008700	2,000,174.00	5,258.55	0.76
126802DH7	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A1					2.25	17 Jul 2023		
		Local	1,000,000.000	99.966674	999,666.74	101.425000	1,014,250.00	14,583.26	0.39
Original Face:		Base	1,000,000.000	99.966674	999,666.74	101.425000	1,014,250.00	14,583.26	0.39
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.19428	17 Jul 2023		
		Local	2,000,000.000	100.000000	2,000,000.00	99.971330	1,999,426.60	-573.40	0.76
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	99.971330	1,999,426.60	-573.40	0.76

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13607RAC4	CANADIAN IMPERIAL BANK SR UNSECURED 09/19 VAR					1.35511	06 Sep 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.056200	4,002,248.00	2,248.00	1.52
		Base		100.000000	4,000,000.00	100.056200	4,002,248.00	2,248.00	1.52
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	936,358.650	99.996277	936,323.79	100.010050	936,452.75	128.96	0.36
Original Face:		Base	2,000,000.000	99.996277	936,323.79	100.010050	936,452.75	128.96	0.36
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.98456	15 Nov 2018		
		Local	936,358.650	100.000000	936,358.65	100.103250	937,325.44	966.79	0.36
Original Face:		Base	2,000,000.000	100.000000	936,358.65	100.103250	937,325.44	966.79	0.36
14313WAC6	CARMAX AUTO OWNER TRUST CARMX 2015 1 A3					1.38	15 Nov 2019		
		Local	2,500,000.000	99.986610	2,499,665.25	100.145650	2,503,641.25	3,976.00	0.95
Original Face:		Base	2,500,000.000	99.986610	2,499,665.25	100.145650	2,503,641.25	3,976.00	0.95
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.948848	499,744.24	99.990200	499,951.00	206.76	0.19
		Base		99.948848	499,744.24	99.990200	499,951.00	206.76	0.19
161571FU3	CHASE ISSUANCE TRUST CHAIT 2013 A1 A1					1.3	18 Feb 2020		
		Local	1,040,000.000	100.217067	1,042,257.50	100.220260	1,042,290.70	33.20	0.40
Original Face:		Base	1,040,000.000	100.217067	1,042,257.50	100.220260	1,042,290.70	33.20	0.40
161571HG2	CHASE ISSUANCE TRUST CHAIT 2016 A6 A6					1.1	15 Jan 2020		
		Local	2,000,000.000	99.990247	1,999,804.94	99.893930	1,997,878.60	-1,926.34	0.76
Original Face:		Base	2,000,000.000	99.990247	1,999,804.94	99.893930	1,997,878.60	-1,926.34	0.76
166764AV2	CHEVRON CORP SR UNSECURED 03/18 1.365					1.365	02 Mar 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.162700	5,008,135.00	8,135.00	1.90
		Base		100.000000	5,000,000.00	100.162700	5,008,135.00	8,135.00	1.90
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	100.339400	3,010,182.00	10,182.00	1.14
		Base		100.000000	3,000,000.00	100.339400	3,010,182.00	10,182.00	1.14
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.48733	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.250000	992,500.00	-7,500.00	0.38
		Base		100.000000	1,000,000.00	99.250000	992,500.00	-7,500.00	0.38

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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	100.337400	1,003,374.00	3,374.00	0.38
		Base		100.000000	1,000,000.00	100.337400	1,003,374.00	3,374.00	0.38
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.961868	499,809.34	100.162300	500,811.50	1,002.16	0.19
		Base		99.961868	499,809.34	100.162300	500,811.50	1,002.16	0.19
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	1,000,000.000	99.989391	999,893.91	100.358410	1,003,584.10	3,690.19	0.38
Original Face:		Base	1,000,000.000	99.989391	999,893.91	100.358410	1,003,584.10	3,690.19	0.38
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.944454	1,998,889.07	100.078500	2,001,570.00	2,680.93	0.76
		Base		99.944454	1,998,889.07	100.078500	2,001,570.00	2,680.93	0.76
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.965416	499,827.08	100.066200	500,331.00	503.92	0.19
		Base		99.965416	499,827.08	100.066200	500,331.00	503.92	0.19
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.19606	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	100.260200	1,002,602.00	2,602.00	0.38
		Base		100.000000	1,000,000.00	100.260200	1,002,602.00	2,602.00	0.38
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	2,000,000.000	99.987856	1,999,757.12	100.200970	2,004,019.40	4,262.28	0.76
Original Face:		Base	2,000,000.000	99.987856	1,999,757.12	100.200970	2,004,019.40	4,262.28	0.76
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.757100	2,015,142.00	15,142.00	0.77
		Base		100.000000	2,000,000.00	100.757100	2,015,142.00	15,142.00	0.77
31283K2K3	FED HM LN PC POOL G11678 FG 04/20 FIXED 4.5					4.5	01 Apr 2020		
		Local	35,063.740	101.060497	35,435.59	104.042243	36,481.10	1,045.51	0.01
Original Face:		Base	1,100,000.000	101.060497	35,435.59	104.042243	36,481.10	1,045.51	0.01
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.0	01 Mar 2041		
		Local	1,031,689.980	103.860413	1,071,517.47	108.649762	1,120,928.71	49,411.24	0.43
Original Face:		Base	2,090,000.000	103.860413	1,071,517.47	108.649762	1,120,928.71	49,411.24	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MBX28	FED HM LN PC POOL G13197 FG 01/19 FIXED 5.5					5.5	01 Jan 2019		
		Local	35,992.640	100.213544	36,069.50	102.053036	36,731.58	662.08	0.01
Original Face:		Base	1,500,000.000	100.213544	36,069.50	102.053036	36,731.58	662.08	0.01
3128MBZR1	FED HM LN PC POOL G13252 FG 02/19 FIXED 6					6.0	01 Feb 2019		
		Local	17,763.390	100.630341	17,875.36	100.869791	17,917.89	42.53	0.01
Original Face:		Base	1,500,000.000	100.630341	17,875.36	100.869791	17,917.89	42.53	0.01
3128MMHX4	FED HM LN PC POOL G18245 FG 03/23 FIXED 4.5					4.5	01 Mar 2023		
		Local	7,378.200	101.405627	7,481.91	107.162960	7,906.70	424.79	0.00
Original Face:		Base	250,000.000	101.405627	7,481.91	107.162960	7,906.70	424.79	0.00
3128MMK36	FED HM LN PC POOL G18313 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	84,638.400	100.143516	84,759.87	107.865182	91,295.36	6,535.49	0.03
Original Face:		Base	1,000,000.000	100.143516	84,759.87	107.865182	91,295.36	6,535.49	0.03
3128MMKJ1	FED HM LN PC POOL G18296 FG 02/24 FIXED 4.5					4.5	01 Feb 2024		
		Local	104,196.560	100.868867	105,101.89	107.906898	112,435.28	7,333.39	0.04
Original Face:		Base	2,206,300.000	100.868867	105,101.89	107.906898	112,435.28	7,333.39	0.04
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,333,702.650	101.798939	1,357,695.15	104.678543	1,396,100.50	38,405.35	0.53
Original Face:		Base	5,000,000.000	101.798939	1,357,695.15	104.678543	1,396,100.50	38,405.35	0.53
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	3,152,422.300	102.524363	3,232,000.87	102.984830	3,246,516.75	14,515.88	1.23
Original Face:		Base	5,000,000.000	102.524363	3,232,000.87	102.984830	3,246,516.75	14,515.88	1.23
3128PMY87	FED HM LN PC POOL J09735 FG 06/24 FIXED 4.5					4.5	01 Jun 2024		
		Local	82,178.380	101.459970	83,378.16	106.608313	87,608.98	4,230.82	0.03
Original Face:		Base	1,000,000.000	101.459970	83,378.16	106.608313	87,608.98	4,230.82	0.03
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.0	01 Jul 2025		
		Local	796,612.800	101.706938	810,210.49	106.740210	850,306.18	40,095.69	0.32
Original Face:		Base	6,000,000.000	101.706938	810,210.49	106.740210	850,306.18	40,095.69	0.32
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.5	01 Sep 2025		
		Local	769,635.550	102.225368	786,762.77	105.616580	812,862.75	26,099.98	0.31
Original Face:		Base	5,000,000.000	102.225368	786,762.77	105.616580	812,862.75	26,099.98	0.31

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31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.5	01 Feb 2042		
		Local	2,629,276.600	104.243029	2,740,837.57	105.642367	2,777,630.04	36,792.47	1.05
Original Face:		Base	5,000,000.000	104.243029	2,740,837.57	105.642367	2,777,630.04	36,792.47	1.05
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.0	01 Oct 2039		
		Local	1,771,079.030	104.176690	1,845,051.51	107.441511	1,902,874.07	57,822.56	0.72
Original Face:		Base	5,700,000.000	104.176690	1,845,051.51	107.441511	1,902,874.07	57,822.56	0.72
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	821,672.580	103.852465	853,327.23	108.650122	892,748.26	39,421.03	0.34
Original Face:		Base	2,000,000.000	103.852465	853,327.23	108.650122	892,748.26	39,421.03	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	100.292000	1,002,920.00	2,920.00	0.38
		Base		100.000000	1,000,000.00	100.292000	1,002,920.00	2,920.00	0.38
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	2,000,000.000	100.294183	2,005,883.66	100.338100	2,006,762.00	878.34	0.76
		Base		100.294183	2,005,883.66	100.338100	2,006,762.00	878.34	0.76
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	1,000,000.000	99.954555	999,545.55	100.899500	1,008,995.00	9,449.45	0.38
		Base		99.954555	999,545.55	100.899500	1,008,995.00	9,449.45	0.38
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	98.711443	1,974,228.86	100.028100	2,000,562.00	26,333.14	0.76
		Base		98.711443	1,974,228.86	100.028100	2,000,562.00	26,333.14	0.76
3136AK2A0	FANNIEMAE ACES FNA 2014 M10 ASQ2					2.17135	25 Sep 2019		
		Local	1,000,000.000	101.471835	1,014,718.35	101.697120	1,016,971.20	2,252.85	0.39
Original Face:		Base	1,000,000.000	101.471835	1,014,718.35	101.697120	1,016,971.20	2,252.85	0.39
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.85074	25 Apr 2020		
		Local	931,341.810	99.975406	931,112.76	100.103190	932,302.86	1,190.10	0.35
Original Face:		Base	1,000,000.000	99.975406	931,112.76	100.103190	932,302.86	1,190.10	0.35
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	49,979.040	99.714180	49,836.19	102.780701	51,368.81	1,532.62	0.02
Original Face:		Base	2,360,770.000	99.714180	49,836.19	102.780701	51,368.81	1,532.62	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137B1AZ5	FHLMC MULTIFAMILY STRUCTURED P FHMS K712 A2					1.869	25 Nov 2019		
		Local	2,500,000.000	100.346962	2,508,674.04	101.330500	2,533,262.50	24,588.46	0.96
Original Face:		Base	2,500,000.000	100.346962	2,508,674.04	101.330500	2,533,262.50	24,588.46	0.96
3137EAEC9	FREDDIE MAC NOTES 08/21 1.125					1.125	12 Aug 2021		
		Local	2,000,000.000	99.514535	1,990,290.69	98.463000	1,969,260.00	-21,030.69	0.75
		Base		99.514535	1,990,290.69	98.463000	1,969,260.00	-21,030.69	0.75
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.5	01 Nov 2027		
		Local	855,528.810	101.677054	869,876.49	103.023929	881,399.39	11,522.90	0.33
Original Face:		Base	1,500,000.000	101.677054	869,876.49	103.023929	881,399.39	11,522.90	0.33
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	92,262.630	100.737612	92,943.17	107.207826	98,912.76	5,969.59	0.04
Original Face:		Base	2,500,000.000	100.737612	92,943.17	107.207826	98,912.76	5,969.59	0.04
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	114,549.840	101.703381	116,501.06	109.199060	125,087.35	8,586.29	0.05
Original Face:		Base	983,845.000	101.703381	116,501.06	109.199060	125,087.35	8,586.29	0.05
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	95,707.750	100.803226	96,476.50	108.668533	104,004.21	7,527.71	0.04
Original Face:		Base	1,800,000.000	100.803226	96,476.50	108.668533	104,004.21	7,527.71	0.04
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	190,606.020	102.278417	194,948.82	103.669860	197,600.99	2,652.17	0.08
Original Face:		Base	3,350,000.000	102.278417	194,948.82	103.669860	197,600.99	2,652.17	0.08
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	20,909.630	100.568351	21,028.47	101.501466	21,223.58	195.11	0.01
Original Face:		Base	1,500,000.000	100.568351	21,028.47	101.501466	21,223.58	195.11	0.01
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	2,412,439.380	104.252205	2,515,021.26	107.404549	2,591,069.64	76,048.38	0.98
Original Face:		Base	5,200,000.000	104.252205	2,515,021.26	107.404549	2,591,069.64	76,048.38	0.98
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,209,445.060	101.940178	1,232,910.45	103.059246	1,246,444.96	13,534.51	0.47
Original Face:		Base	2,680,283.000	101.940178	1,232,910.45	103.059246	1,246,444.96	13,534.51	0.47

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31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	7,628,951.100	102.838642	7,845,509.68	102.983724	7,856,577.94	11,068.26	2.98
	Original Face:	Base	15,000,000.000	102.838642	7,845,509.68	102.983724	7,856,577.94	11,068.26	2.98
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	325,848.240	102.861194	335,171.39	107.415029	350,009.98	14,838.59	0.13
	Original Face:	Base	1,500,000.000	102.861194	335,171.39	107.415029	350,009.98	14,838.59	0.13
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	368,412.000	101.735766	374,806.77	106.341536	391,774.98	16,968.21	0.15
	Original Face:	Base	3,200,000.000	101.735766	374,806.77	106.341536	391,774.98	16,968.21	0.15
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	294,323.560	103.761116	305,393.41	105.411893	310,252.04	4,858.63	0.12
	Original Face:	Base	765,534.000	103.761116	305,393.41	105.411893	310,252.04	4,858.63	0.12
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	2,391,507.100	102.833458	2,459,269.44	102.983724	2,462,863.07	3,593.63	0.94
	Original Face:	Base	5,157,070.000	102.833458	2,459,269.44	102.983724	2,462,863.07	3,593.63	0.94
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	429,548.050	102.037621	438,300.61	106.252715	456,406.47	18,105.86	0.17
	Original Face:	Base	5,000,000.000	102.037621	438,300.61	106.252715	456,406.47	18,105.86	0.17
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	753,637.350	102.763953	774,467.53	106.967920	806,150.20	31,682.67	0.31
	Original Face:	Base	5,000,000.000	102.763953	774,467.53	106.967920	806,150.20	31,682.67	0.31
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	642,232.880	104.003580	667,945.19	107.434467	689,979.47	22,034.28	0.26
	Original Face:	Base	2,000,000.000	104.003580	667,945.19	107.434467	689,979.47	22,034.28	0.26
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	642,037.300	103.819432	666,559.48	109.354576	702,097.17	35,537.69	0.27
	Original Face:	Base	5,000,000.000	103.819432	666,559.48	109.354576	702,097.17	35,537.69	0.27
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	3,449,527.480	107.552331	3,710,047.22	109.668569	3,783,047.42	73,000.20	1.44
	Original Face:	Base	14,750,000.000	107.552331	3,710,047.22	109.668569	3,783,047.42	73,000.20	1.44

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31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	460,304.200	101.546458	467,422.61	104.693135	481,906.90	14,484.29	0.18
	Original Face:	Base	2,000,000.000	101.546458	467,422.61	104.693135	481,906.90	14,484.29	0.18
34528QDR2	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A1					1.42	15 Jan 2020		
		Local	5,000,000.000	99.985551	4,999,277.53	100.217030	5,010,851.50	11,573.97	1.90
	Original Face:	Base	5,000,000.000	99.985551	4,999,277.53	100.217030	5,010,851.50	11,573.97	1.90
34528QDS0	FORD CREDIT FLOORPLAN MASTER O FORDF 2015 1 A2					0.93456	15 Jan 2020		
		Local	4,250,000.000	100.000000	4,250,000.00	100.140300	4,255,962.75	5,962.75	1.62
	Original Face:	Base	4,250,000.000	100.000000	4,250,000.00	100.140300	4,255,962.75	5,962.75	1.62
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	101.201900	1,012,019.00	12,019.00	0.38
		Base		100.000000	1,000,000.00	101.201900	1,012,019.00	12,019.00	0.38
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.45606	08 Jan 2019		
		Local	1,000,000.000	100.000000	1,000,000.00	101.750000	1,017,500.00	17,500.00	0.39
		Base		100.000000	1,000,000.00	101.750000	1,017,500.00	17,500.00	0.39
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.871398	499,356.99	99.942500	499,712.50	355.51	0.19
		Base		99.871398	499,356.99	99.942500	499,712.50	355.51	0.19
36962G5W0	GENERAL ELECTRIC CO SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.993508	499,967.54	100.650200	503,251.00	3,283.46	0.19
		Base		99.993508	499,967.54	100.650200	503,251.00	3,283.46	0.19
36962G6L3	GENERAL ELECTRIC CO SR UNSECURED 12/17 VAR					1.33344	07 Dec 2017		
		Local	1,000,000.000	99.921723	999,217.23	99.794200	997,942.00	-1,275.23	0.38
		Base		99.921723	999,217.23	99.794200	997,942.00	-1,275.23	0.38
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	106.361270	2,127,225.39	106.377900	2,127,558.00	332.61	0.81
		Base		106.361270	2,127,225.39	106.377900	2,127,558.00	332.61	0.81
38141EB99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/17 VAR					1.46011	04 Jun 2017		
		Local	2,000,000.000	100.176367	2,003,527.34	100.141300	2,002,826.00	-701.34	0.76
		Base		100.176367	2,003,527.34	100.141300	2,002,826.00	-701.34	0.76

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38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.186354	1,001,863.54	100.921700	1,009,217.00	7,353.46	0.38
		Base		100.186354	1,001,863.54	100.921700	1,009,217.00	7,353.46	0.38
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	3,298,557.320	98.711120	3,256,042.88	99.250750	3,273,842.88	17,800.00	1.24
Original Face:		Base	4,000,000.000	98.711120	3,256,042.88	99.250750	3,273,842.88	17,800.00	1.24
38378KDJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 46 AB					1.723	16 Aug 2042		
		Local	1,561,431.190	99.027164	1,546,241.02	98.706320	1,541,231.27	-5,009.75	0.59
Original Face:		Base	1,900,000.000	99.027164	1,546,241.02	98.706320	1,541,231.27	-5,009.75	0.59
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	1,000,000.000	99.991242	999,912.42	101.361100	1,013,611.00	13,698.58	0.38
		Base		99.991242	999,912.42	101.361100	1,013,611.00	13,698.58	0.38
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.38
427866AV0	HERSHEY COMPANY SR UNSECURED 08/18 1.6					1.6	21 Aug 2018		
		Local	6,000,000.000	100.588504	6,035,310.25	100.684400	6,041,064.00	5,753.75	2.29
		Base		100.588504	6,035,310.25	100.684400	6,041,064.00	5,753.75	2.29
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.976516	499,882.58	100.128800	500,644.00	761.42	0.19
		Base		99.976516	499,882.58	100.128800	500,644.00	761.42	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	100.143000	500,715.00	715.00	0.19
		Base		100.000000	500,000.00	100.143000	500,715.00	715.00	0.19
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.490000	502,450.00	2,450.00	0.19
		Base		100.000000	500,000.00	100.490000	502,450.00	2,450.00	0.19
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	2,000,000.000	99.967873	1,999,357.45	101.128200	2,022,564.00	23,206.55	0.77
		Base		99.967873	1,999,357.45	101.128200	2,022,564.00	23,206.55	0.77

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47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	1,383,129.470	100.023740	1,383,457.82	99.980250	1,382,856.30	-601.52	0.53
Original Face:		Base	3,800,000.000	100.023740	1,383,457.82	99.980250	1,382,856.30	-601.52	0.53
532457BK3	ELI LILLY + CO SR UNSECURED 03/18 1.25					1.25	01 Mar 2018		
		Local	5,000,000.000	99.960916	4,998,045.79	100.314500	5,015,725.00	17,679.21	1.90
		Base		99.960916	4,998,045.79	100.314500	5,015,725.00	17,679.21	1.90
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					1.2654	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	100.221800	501,109.00	1,109.00	0.19
		Base		100.000000	500,000.00	100.221800	501,109.00	1,109.00	0.19
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.957888	999,578.88	100.216800	1,002,168.00	2,589.12	0.38
		Base		99.957888	999,578.88	100.216800	1,002,168.00	2,589.12	0.38
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.65	15 Sep 2017		
		Local	3,394,504.310	100.000000	3,394,504.31	99.999990	3,394,503.97	-0.34	1.29
Original Face:		Base	5,000,000.000	100.000000	3,394,504.31	99.999990	3,394,503.97	-0.34	1.29
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	100.511500	5,528,132.50	28,132.50	2.10
		Base		100.000000	5,500,000.00	100.511500	5,528,132.50	28,132.50	2.10
58933YAS4	MERCK + CO INC SR UNSECURED 02/20 1.85					1.85	10 Feb 2020		
		Local	3,000,000.000	99.987555	2,999,626.65	101.109300	3,033,279.00	33,652.35	1.15
		Base		99.987555	2,999,626.65	101.109300	3,033,279.00	33,652.35	1.15
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	100.534000	1,508,010.00	8,010.00	0.57
		Base		100.000000	1,500,000.00	100.534000	1,508,010.00	8,010.00	0.57
594918AY0	MICROSOFT CORP SR UNSECURED 02/20 1.85					1.85	12 Feb 2020		
		Local	8,000,000.000	100.677810	8,054,224.77	101.145800	8,091,664.00	37,439.23	3.07
		Base		100.677810	8,054,224.77	101.145800	8,091,664.00	37,439.23	3.07
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	2,000,000.000	99.904996	1,998,099.91	99.380700	1,987,614.00	-10,485.91	0.75
		Base		99.904996	1,998,099.91	99.380700	1,987,614.00	-10,485.91	0.75

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61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,125,000.000	100.101792	1,126,145.16	100.352300	1,128,963.38	2,818.22	0.43
		Base		100.101792	1,126,145.16	100.352300	1,128,963.38	2,818.22	0.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.980471	4,999,023.56	99.939300	4,996,965.00	-2,058.56	1.90
		Base		99.980471	4,999,023.56	99.939300	4,996,965.00	-2,058.56	1.90
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3					1.34	15 Oct 2020		
		Local	3,000,000.000	99.980803	2,999,424.09	100.234590	3,007,037.70	7,613.61	1.14
Original Face:		Base	3,000,000.000	99.980803	2,999,424.09	100.234590	3,007,037.70	7,613.61	1.14
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.988214	999,882.14	100.041900	1,000,419.00	536.86	0.38
		Base		99.988214	999,882.14	100.041900	1,000,419.00	536.86	0.38
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.990957	999,909.57	99.990957	999,909.57	0.00	0.38
		Base		99.990957	999,909.57	99.990957	999,909.57	0.00	0.38
717081DU4	PFIZER INC SR UNSECURED 06/19 1.45					1.45	03 Jun 2019		
		Local	3,000,000.000	100.377600	3,011,328.00	100.104400	3,003,132.00	-8,196.00	1.14
		Base		100.377600	3,011,328.00	100.104400	3,003,132.00	-8,196.00	1.14
718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	1,000,000.000	99.902440	999,024.40	100.139200	1,001,392.00	2,367.60	0.38
		Base		99.902440	999,024.40	100.139200	1,001,392.00	2,367.60	0.38
78012KHR1	ROYAL BANK OF CANADA SR UNSECURED 04/19 VAR					1.62156	08 Apr 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	99.952300	3,998,092.00	-1,908.00	1.52
		Base		100.000000	4,000,000.00	99.952300	3,998,092.00	-1,908.00	1.52
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	100.182013	4,007,280.50	100.123300	4,004,932.00	-2,348.50	1.52
		Base		100.182013	4,007,280.50	100.123300	4,004,932.00	-2,348.50	1.52
87165LBB6	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 2 A					2.21	15 May 2024		
		Local	500,000.000	99.996312	499,981.56	101.418090	507,090.45	7,108.89	0.19
Original Face:		Base	500,000.000	99.996312	499,981.56	101.418090	507,090.45	7,108.89	0.19

& 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
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.976482	499,882.41	99.974300	499,871.50	-10.91	0.19
		Base		99.976482	499,882.41	99.974300	499,871.50	-10.91	0.19
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.079674	500,398.37	100.144500	500,722.50	324.13	0.19
		Base		100.079674	500,398.37	100.144500	500,722.50	324.13	0.19
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	3,000,000.000	101.112878	3,033,386.33	100.888100	3,026,643.00	-6,743.33	1.15
		Base		101.112878	3,033,386.33	100.888100	3,026,643.00	-6,743.33	1.15
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.989280	499,946.40	100.326400	501,632.00	1,685.60	0.19
		Base		99.989280	499,946.40	100.326400	501,632.00	1,685.60	0.19
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.962476	499,812.38	101.682100	508,410.50	8,598.12	0.19
		Base		99.962476	499,812.38	101.682100	508,410.50	8,598.12	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	98.851400	4,942,570.00	-57,430.00	1.88
		Base		100.000000	5,000,000.00	98.851400	4,942,570.00	-57,430.00	1.88
90327CAA8	USAA AUTO OWNER TRUST USAOT 2016 1 A1					0.68	15 Sep 2017		
		Local	2,113,743.340	100.000000	2,113,743.34	100.000230	2,113,748.20	4.86	0.80
Original Face:		Base	3,000,000.000	100.000000	2,113,743.34	100.000230	2,113,748.20	4.86	0.80
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.995950	499,979.75	99.995950	499,979.75	0.00	0.19
		Base		99.995950	499,979.75	99.995950	499,979.75	0.00	0.19
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.982897	999,828.97	100.219500	1,002,195.00	2,366.03	0.38
		Base		99.982897	999,828.97	100.219500	1,002,195.00	2,366.03	0.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		Local	1,000,000.000	99.866356	998,663.56	100.140600	1,001,406.00	2,742.44	0.38
		Base		99.866356	998,663.56	100.140600	1,001,406.00	2,742.44	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	100.345072	1,003,450.72	100.345072	1,003,450.72	0.00	0.38
		Base		100.345072	1,003,450.72	100.345072	1,003,450.72	0.00	0.38
91514AEZ4	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/45 ADJUSTABLE VAR					0.57	01 Aug 2045		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.52
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.52
92867VAB6	VOLKSWAGEN AUTO LEASE TRUST VWALT 2015 A A2A					0.87	20 Jun 2017		
		Local	513,368.390	99.999910	513,367.93	99.980580	513,268.69	-99.24	0.19
Original Face:		Base	6,000,000.000	99.999910	513,367.93	99.980580	513,268.69	-99.24	0.19
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					1.12028	15 Jun 2017		
		Local	1,000,000.000	99.676928	996,769.28	100.037300	1,000,373.00	3,603.72	0.38
		Base		99.676928	996,769.28	100.037300	1,000,373.00	3,603.72	0.38
931142DJ9	WAL MART STORES INC SR UNSECURED 12/18 1.95					1.95	15 Dec 2018		
		Local	2,000,000.000	101.983015	2,039,660.30	101.724200	2,034,484.00	-5,176.30	0.77
		Base		101.983015	2,039,660.30	101.724200	2,034,484.00	-5,176.30	0.77
949746RS2	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5					2.5	04 Mar 2021		
		Local	3,000,000.000	99.980048	2,999,401.44	101.116900	3,033,507.00	34,105.56	1.15
		Base		99.980048	2,999,401.44	101.116900	3,033,507.00	34,105.56	1.15
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.033855	1,000,338.55	100.466600	1,004,666.00	4,327.45	0.38
		Base		100.033855	1,000,338.55	100.466600	1,004,666.00	4,327.45	0.38
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.957208	999,572.08	99.987000	999,870.00	297.92	0.38
		Base		99.957208	999,572.08	99.987000	999,870.00	297.92	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	99.921000	1,998,420.00	-1,580.00	0.76
		Base		100.000000	2,000,000.00	99.921000	1,998,420.00	-1,580.00	0.76
94989JAW6	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C28 A1					1.531	15 May 2048		
		Local	797,271.010	99.997609	797,251.95	100.137530	798,367.50	1,115.55	0.30
Original Face:		Base	1,000,000.000	99.997609	797,251.95	100.137530	798,367.50	1,115.55	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981464EN6	WORLD FINANCIAL NETWORK CREDIT WFNMT 2014 C A					1.54	16 Aug 2021		
		2,000,000.000	Local	100.281299	2,005,625.97	100.268430	2,005,368.60	-257.37	0.76
	Original Face:	2,000,000.000	Base	100.281299	2,005,625.97	100.268430	2,005,368.60	-257.37	0.76
US DOLLAR Total									
		233,230,124.360	Local		234,722,096.77		235,758,817.21	1,036,720.44	89.53
	Original Face:	188,083,802.000	Base		234,722,096.77		235,758,817.21	1,036,720.44	89.53
FIXED INCOME Total									
		233,230,124.360	Base		234,722,096.77		235,758,817.21	1,036,720.44	89.53
	Original Face:	188,083,802.000							

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		260,844,983.040	Base		262,283,708.78		263,331,443.21	1,047,734.43	100.00
Original Face:		188,083,802.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		996,039.870	Local	1.000000	996,039.87	1.000000	996,039.87	0.00	0.68
			Base	1.000000	996,039.87	1.000000	996,039.87	0.00	0.68
US DOLLAR Total									
		996,039.870	Local		996,039.87		996,039.87	0.00	0.68
			Base		996,039.87		996,039.87	0.00	0.68
CASH Total									
		996,039.870	Base		996,039.87		996,039.87	0.00	0.68
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7426M4S16	PRIVATE EXP. FUNDING					1.07	17 May 2017		
		2,000,000.000	Local	99.462028	1,989,240.55	99.525283	1,990,505.66	1,265.11	1.36
			Base	99.462028	1,989,240.55	99.525283	1,990,505.66	1,265.11	1.36
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.65	30 Jun 2017		
		248,000.000	Local	100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
			Base	100.000000	248,000.00	100.000000	248,000.00	0.00	0.17
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2017		
		247,458.400	Local	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
			Base	100.000000	247,458.40	100.000000	247,458.40	0.00	0.17
923UNC007	FDIC PINNACLE BANK 12/49 VAR					1.0	30 Nov 2016		
		240,000.000	Local	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
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.45	01 Nov 2016		
		24,000,000.000	Local	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	16.40
			Base	100.000000	24,000,000.00	100.000000	24,000,000.00	0.00	16.40

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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
US DOLLAR Total									
		Local	26,735,458.400		26,724,698.95		26,725,964.06	1,265.11	18.26
		Base			26,724,698.95		26,725,964.06	1,265.11	18.26
CASH EQUIVALENT Total									
		Base	26,735,458.400		26,724,698.95		26,725,964.06	1,265.11	18.26
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30218HAA5	EXPORT LEASING 2009 LLC US GOVT GUAR 08/21 1.859					1.859	28 Aug 2021		
		Local	656,326.620	100.845419	661,875.33	100.662300	660,673.47	-1,201.86	0.45
		Base		100.845419	661,875.33	100.662300	660,673.47	-1,201.86	0.45
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000					0.01	26 Sep 2019		
		Local	1,000,000.000	95.105829	951,058.29	96.784900	967,849.00	16,790.71	0.66
		Base		95.105829	951,058.29	96.784900	967,849.00	16,790.71	0.66
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	2,619,465.400	106.139286	2,780,281.86	110.124446	2,884,671.76	104,389.90	1.97
Original Face:		Base	5,000,000.000	106.139286	2,780,281.86	110.124446	2,884,671.76	104,389.90	1.97
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	2,314,883.450	105.002802	2,430,692.49	104.479139	2,418,570.30	-12,122.19	1.65
Original Face:		Base	5,000,000.000	105.002802	2,430,692.49	104.479139	2,418,570.30	-12,122.19	1.65
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	2,133,238.590	103.919394	2,216,848.62	103.344332	2,204,581.17	-12,267.45	1.51
Original Face:		Base	4,372,786.000	103.919394	2,216,848.62	103.344332	2,204,581.17	-12,267.45	1.51
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	2,009,121.650	104.662391	2,102,794.75	104.581146	2,101,162.45	-1,632.30	1.44
Original Face:		Base	5,000,000.000	104.662391	2,102,794.75	104.581146	2,101,162.45	-1,632.30	1.44
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	2,232,670.200	104.857124	2,341,113.76	105.495640	2,355,369.72	14,255.96	1.61
Original Face:		Base	7,500,000.000	104.857124	2,341,113.76	105.495640	2,355,369.72	14,255.96	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	2,440,018.750	103.433515	2,523,797.17	103.352816	2,521,828.09	-1,969.08	1.72
Original Face:		Base	5,000,000.000	103.433515	2,523,797.17	103.352816	2,521,828.09	-1,969.08	1.72
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	2,268,010.550	104.822770	2,377,391.48	104.591900	2,372,155.33	-5,236.15	1.62
Original Face:		Base	5,000,000.000	104.822770	2,377,391.48	104.591900	2,372,155.33	-5,236.15	1.62
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	1,444,835.940	105.544921	1,524,950.95	105.520453	1,524,597.43	-353.52	1.04
Original Face:		Base	4,169,641.000	105.544921	1,524,950.95	105.520453	1,524,597.43	-353.52	1.04
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	4,659,831.000	102.310389	4,767,491.22	102.665372	4,784,032.83	16,541.61	3.27
Original Face:		Base	7,500,000.000	102.310389	4,767,491.22	102.665372	4,784,032.83	16,541.61	3.27
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,083,337.120	101.345001	1,097,908.02	102.666987	1,112,229.58	14,321.56	0.76
Original Face:		Base	2,000,000.000	101.345001	1,097,908.02	102.666987	1,112,229.58	14,321.56	0.76
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	731,273.920	103.763531	758,795.64	103.105060	753,980.41	-4,815.23	0.52
Original Face:		Base	2,910,888.000	103.763531	758,795.64	103.105060	753,980.41	-4,815.23	0.52
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	2,458,722.220	105.845704	2,602,451.84	105.303643	2,589,124.07	-13,327.77	1.77
Original Face:		Base	12,190,366.000	105.845704	2,602,451.84	105.303643	2,589,124.07	-13,327.77	1.77
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	1,399,048.150	108.017652	1,511,218.96	110.814989	1,550,355.05	39,136.09	1.06
Original Face:		Base	5,000,000.000	108.017652	1,511,218.96	110.814989	1,550,355.05	39,136.09	1.06
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	24,139.620	101.487347	24,498.66	103.448559	24,972.09	473.43	0.02
Original Face:		Base	2,255,000.000	101.487347	24,498.66	103.448559	24,972.09	473.43	0.02
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					1.875	20 Sep 2040		
		Local	2,288,613.000	103.666174	2,372,517.53	103.270419	2,363,460.23	-9,057.30	1.62
Original Face:		Base	9,450,000.000	103.666174	2,372,517.53	103.270419	2,363,460.23	-9,057.30	1.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	1,377,765.800	101.676437	1,400,863.17	103.568316	1,426,928.84	26,065.67	0.98
	Original Face:	Base	2,500,000.000	101.676437	1,400,863.17	103.568316	1,426,928.84	26,065.67	0.98
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.5	20 Jun 2028		
		Local	896,922.480	101.568969	910,994.92	101.471943	910,124.67	-870.25	0.62
	Original Face:	Base	1,500,000.000	101.568969	910,994.92	101.471943	910,124.67	-870.25	0.62
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	1,506,927.280	106.413012	1,603,566.71	107.478769	1,619,626.89	16,060.18	1.11
	Original Face:	Base	5,872,458.000	106.413012	1,603,566.71	107.478769	1,619,626.89	16,060.18	1.11
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	73,953.810	103.885533	76,827.31	108.803086	80,464.03	3,636.72	0.05
	Original Face:	Base	1,000,000.000	103.885533	76,827.31	108.803086	80,464.03	3,636.72	0.05
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	77,583.870	105.780686	82,068.75	112.129532	86,994.43	4,925.68	0.06
	Original Face:	Base	1,000,000.000	105.780686	82,068.75	112.129532	86,994.43	4,925.68	0.06
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,265.280	102.584408	1,297.98	104.790198	1,325.89	27.91	0.00
	Original Face:	Base	25,000.000	102.584408	1,297.98	104.790198	1,325.89	27.91	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	187,836.140	103.850643	195,069.04	112.052808	210,475.67	15,406.63	0.14
	Original Face:	Base	2,000,000.000	103.850643	195,069.04	112.052808	210,475.67	15,406.63	0.14
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	17,227.040	100.000000	17,227.04	103.344950	17,803.28	576.24	0.01
	Original Face:	Base	410,000.000	100.000000	17,227.04	103.344950	17,803.28	576.24	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	29,174.670	100.959360	29,454.56	101.328250	29,562.18	107.62	0.02
	Original Face:	Base	500,000.000	100.959360	29,454.56	101.328250	29,562.18	107.62	0.02
38377YWD8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 140 PC					2.0	16 Aug 2039		
		Local	1,206,685.270	101.240991	1,221,660.13	100.968180	1,218,368.16	-3,291.97	0.83
	Original Face:	Base	2,720,000.000	101.240991	1,221,660.13	100.968180	1,218,368.16	-3,291.97	0.83

& 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
38378B4Q9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 7 C					2.637	16 May 2051		
		Local	1,863,508.680	101.694569	1,895,087.12	101.709940	1,895,373.56	286.44	1.30
Original Face:		Base	4,000,000.000	101.694569	1,895,087.12	101.709940	1,895,373.56	286.44	1.30
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	2,623,285.100	102.426852	2,686,948.35	100.837870	2,645,264.82	-41,683.53	1.81
Original Face:		Base	4,400,000.000	102.426852	2,686,948.35	100.837870	2,645,264.82	-41,683.53	1.81
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	2,473,917.990	99.245484	2,455,251.88	99.250750	2,455,382.16	130.28	1.68
Original Face:		Base	3,000,000.000	99.245484	2,455,251.88	99.250750	2,455,382.16	130.28	1.68
38378KES4	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 45 AB					1.45	16 Apr 2039		
		Local	1,232,905.920	99.694686	1,229,141.68	99.535070	1,227,173.77	-1,967.91	0.84
Original Face:		Base	2,000,000.000	99.694686	1,229,141.68	99.535070	1,227,173.77	-1,967.91	0.84
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.42618	16 Mar 2048		
		Local	799,005.550	100.686935	804,494.20	101.056100	807,443.85	2,949.65	0.55
Original Face:		Base	1,000,000.000	100.686935	804,494.20	101.056100	807,443.85	2,949.65	0.55
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	1,853,174.550	101.395489	1,879,035.40	101.166070	1,874,783.86	-4,251.54	1.28
Original Face:		Base	2,000,000.000	101.395489	1,879,035.40	101.166070	1,874,783.86	-4,251.54	1.28
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	768,401.030	101.454446	779,577.01	102.671100	788,925.79	9,348.78	0.54
Original Face:		Base	1,000,000.000	101.454446	779,577.01	102.671100	788,925.79	9,348.78	0.54
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	808,030.170	100.808034	814,559.33	103.030770	832,519.71	17,960.38	0.57
Original Face:		Base	1,000,000.000	100.808034	814,559.33	103.030770	832,519.71	17,960.38	0.57
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	874,969.380	100.922441	883,040.46	101.902650	891,616.98	8,576.52	0.61
Original Face:		Base	1,000,000.000	100.922441	883,040.46	101.902650	891,616.98	8,576.52	0.61
38379KSP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 81 A					2.2	16 Aug 2055		
		Local	861,568.840	99.878756	860,524.24	100.180780	863,126.38	2,602.14	0.59
Original Face:		Base	1,000,000.000	99.878756	860,524.24	100.180780	863,126.38	2,602.14	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
38379KZY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 114 A					2.1	15 Jun 2044		
		Local	974,436.890	100.354738	977,893.59	100.278640	977,152.06	-741.53	0.67
Original Face:		Base	1,000,000.000	100.354738	977,893.59	100.278640	977,152.06	-741.53	0.67
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	976,426.210	101.006866	986,257.51	101.287680	988,999.46	2,741.95	0.68
Original Face:		Base	1,000,000.000	101.006866	986,257.51	101.287680	988,999.46	2,741.95	0.68
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	99.974623	4,998,731.13	99.974623	4,998,731.13	0.00	3.42
		Base		99.974623	4,998,731.13	99.974623	4,998,731.13	0.00	3.42
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.37
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	1.37
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	99.616913	1,404,598.48	99.684200	1,405,547.22	948.74	0.96
		Base		99.616913	1,404,598.48	99.684200	1,405,547.22	948.74	0.96
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	1,000,000.000	104.239180	1,042,391.80	104.758000	1,047,580.00	5,188.20	0.72
		Base		104.239180	1,042,391.80	104.758000	1,047,580.00	5,188.20	0.72
690353J24	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000					0.01	26 Jan 2021		
		Local	1,000,000.000	101.445506	1,014,455.06	101.700000	1,017,000.00	2,544.94	0.69
		Base		101.445506	1,014,455.06	101.700000	1,017,000.00	2,544.94	0.69
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	2,500,000.000	100.863988	2,521,599.69	101.240000	2,531,000.00	9,400.31	1.73
		Base		100.863988	2,521,599.69	101.240000	2,531,000.00	9,400.31	1.73
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	100.070000	4,503,150.00	3,150.00	3.08
		Base		100.000000	4,500,000.00	100.070000	4,503,150.00	3,150.00	3.08
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	99.910000	1,998,200.00	-1,800.00	1.37
		Base		100.000000	2,000,000.00	99.910000	1,998,200.00	-1,800.00	1.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	107.307147	2,146,142.93	107.378000	2,147,560.00	1,417.07	1.47
		Base		107.307147	2,146,142.93	107.378000	2,147,560.00	1,417.07	1.47
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	710,526.240	100.016887	710,646.23	100.087866	711,150.55	504.32	0.49
Original Face:		Base	4,500,000.000	100.016887	710,646.23	100.087866	711,150.55	504.32	0.49
742651DD1	PRIVATE EXPORT FUNDING US GOVT GUAR 12/16 5					5.0	15 Dec 2016		
		Local	553,000.000	100.459788	555,542.63	100.459788	555,542.63	0.00	0.38
		Base		100.459788	555,542.63	100.459788	555,542.63	0.00	0.38
742651DU3	PRIVATE EXPORT FUNDING US GOVT GUAR 03/20 2.25					2.25	15 Mar 2020		
		Local	3,440,000.000	101.012898	3,474,843.69	102.876700	3,538,958.48	64,114.79	2.42
		Base		101.012898	3,474,843.69	102.876700	3,538,958.48	64,114.79	2.42
831641EW1	SMALL BUSINESS ADMINISTRATION SBIC 2012 10A 1					2.766	10 Mar 2022		
		Local	708,376.750	102.373316	725,188.77	103.697970	734,572.31	9,383.54	0.50
Original Face:		Base	1,000,000.000	102.373316	725,188.77	103.697970	734,572.31	9,383.54	0.50
903724AK8	AID UKRAINE US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.998533	2,269,966.70	101.012300	2,292,979.21	23,012.51	1.57
		Base		99.998533	2,269,966.70	101.012300	2,292,979.21	23,012.51	1.57
911759LF3	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/17 1.54					1.54	01 Aug 2017		
		Local	2,500,000.000	100.557543	2,513,938.58	100.713700	2,517,842.50	3,903.92	1.72
		Base		100.557543	2,513,938.58	100.713700	2,517,842.50	3,903.92	1.72
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	99.893179	685,267.21	99.893179	685,267.21	0.00	0.47
		Base		99.893179	685,267.21	99.893179	685,267.21	0.00	0.47
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		Local	5,000,000.000	100.004900	5,000,245.02	99.977600	4,998,880.00	-1,365.02	3.42
		Base		100.004900	5,000,245.02	99.977600	4,998,880.00	-1,365.02	3.42
912828M23	US TREASURY FRN 10/17 VAR					0.518309927	31 Oct 2017		
		Local	1,000,000.000	99.927533	999,275.33	100.136300	1,001,363.00	2,087.67	0.68
		Base		99.927533	999,275.33	100.136300	1,001,363.00	2,087.67	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828M64	US TREASURY N/B 11/18 1.25					1.25	15 Nov 2018		
		2,000,000.000	Local	100.243359	2,004,867.17	100.707000	2,014,140.00	9,272.83	1.38
			Base	100.243359	2,004,867.17	100.707000	2,014,140.00	9,272.83	1.38
912828M72	US TREASURY N/B 11/17 0.875					0.875	30 Nov 2017		
		1,000,000.000	Local	99.866356	998,663.56	100.140600	1,001,406.00	2,742.44	0.68
			Base	99.866356	998,663.56	100.140600	1,001,406.00	2,742.44	0.68
912828N97	US TREASURY FRN 01/18 VAR					0.622309927	31 Jan 2018		
		1,000,000.000	Local	100.052874	1,000,528.74	100.228900	1,002,289.00	1,760.26	0.68
			Base	100.052874	1,000,528.74	100.228900	1,002,289.00	1,760.26	0.68
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		1,000,000.000	Local	99.062200	990,622.00	99.429700	994,297.00	3,675.00	0.68
			Base	99.062200	990,622.00	99.429700	994,297.00	3,675.00	0.68
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.011059	2,000,221.17	100.011059	2,000,221.17	0.00	1.37
			Base	100.011059	2,000,221.17	100.011059	2,000,221.17	0.00	1.37
912828S68	US TREASURY N/B 07/18 0.75					0.75	31 Jul 2018		
		3,000,000.000	Local	99.791113	2,993,733.39	99.851600	2,995,548.00	1,814.61	2.05
			Base	99.791113	2,993,733.39	99.851600	2,995,548.00	1,814.61	2.05
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.048329	2,000,966.58	100.144400	2,002,888.00	1,921.42	1.37
			Base	100.048329	2,000,966.58	100.144400	2,002,888.00	1,921.42	1.37
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.850260	1,997,005.19	99.906200	1,998,124.00	1,118.81	1.37
			Base	99.850260	1,997,005.19	99.906200	1,998,124.00	1,118.81	1.37
912828TM2	US TREASURY N/B 08/17 0.625					0.625	31 Aug 2017		
		1,000,000.000	Local	99.852672	998,526.72	99.953100	999,531.00	1,004.28	0.68
			Base	99.852672	998,526.72	99.953100	999,531.00	1,004.28	0.68
912828TS9	US TREASURY N/B 09/17 0.625					0.625	30 Sep 2017		
		2,000,000.000	Local	99.932931	1,998,658.62	99.929700	1,998,594.00	-64.62	1.37
			Base	99.932931	1,998,658.62	99.929700	1,998,594.00	-64.62	1.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		Local	5,000,000.000	100.036109	5,001,805.44	100.023400	5,001,170.00	-635.44	3.42
		Base		100.036109	5,001,805.44	100.023400	5,001,170.00	-635.44	3.42
912828XJ4	US TREASURY N/B 06/17 0.625					0.625	30 Jun 2017		
		Local	2,000,000.000	99.875402	1,997,508.04	100.011700	2,000,234.00	2,725.96	1.37
		Base		99.875402	1,997,508.04	100.011700	2,000,234.00	2,725.96	1.37
92262BAB1	VENDEE MORTGAGE TRUST VENDE 2011 2 DG					2.75	15 Dec 2033		
		Local	865,754.990	102.638644	888,599.18	102.392160	886,465.23	-2,133.95	0.61
Original Face:		Base	2,000,000.000	102.638644	888,599.18	102.392160	886,465.23	-2,133.95	0.61
US DOLLAR Total									
		Local	116,392,166.110		118,271,066.00		118,619,281.06	348,215.06	81.06
Original Face:		Base	129,776,139.000		118,271,066.00		118,619,281.06	348,215.06	81.06
FIXED INCOME Total									
		Base	116,392,166.110		118,271,066.00		118,619,281.06	348,215.06	81.06
Original Face:			129,776,139.000						

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		144,123,664.380	Base	145,991,804.82		146,341,284.99	349,480.17	100.00
Original Face:		129,776,139.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			-6,330,410.630	Local	1.000000	-6,330,410.63	1.000000	-6,330,410.63	0.00	0.35
				Base	1.000000	-6,330,410.63	1.000000	-6,330,410.63	0.00	0.35
US DOLLAR Total									
			-6,330,410.630	Local		-6,330,410.63		-6,330,410.63	0.00	0.35
				Base		-6,330,410.63		-6,330,410.63	0.00	0.35
CASH Total									
			-6,330,410.630	Base		-6,330,410.63		-6,330,410.63	0.00	0.35
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.6148068	31 Dec 2030		
			6,467,720.900	Local	100.012451	6,468,526.19	100.020000	6,469,014.44	488.25	0.35
				Base	100.012451	6,468,526.19	100.020000	6,469,014.44	488.25	0.35
US DOLLAR Total									
			6,467,720.900	Local		6,468,526.19		6,469,014.44	488.25	0.35
				Base		6,468,526.19		6,469,014.44	488.25	0.35
CASH EQUIVALENT Total									
			6,467,720.900	Base		6,468,526.19		6,469,014.44	488.25	0.35
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001055102	AFLAC INC COMMON STOCK USD.1								
			40,213.000	Local	39.599274	1,592,405.59	68.870000	2,769,469.31	1,177,063.72	0.15
				Base	39.599274	1,592,405.59	68.870000	2,769,469.31	1,177,063.72	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00130H105	AES CORP COMMON STOCK USD.01								
		Local	64,709.000	19.980592	1,292,924.11	11.770000	761,624.93	-531,299.18	0.04
		Base		19.980592	1,292,924.11	11.770000	761,624.93	-531,299.18	0.04
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	604,006.000	34.711508	20,965,958.89	36.790000	22,221,380.74	1,255,421.85	1.22
		Base		34.711508	20,965,958.89	36.790000	22,221,380.74	1,255,421.85	1.22
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	144,324.000	24.266983	3,502,307.99	39.240000	5,663,273.76	2,160,965.77	0.31
		Base		24.266983	3,502,307.99	39.240000	5,663,273.76	2,160,965.77	0.31
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,891.000	30.528113	4,881,170.47	55.780000	8,918,719.98	4,037,549.51	0.49
		Base		30.528113	4,881,170.47	55.780000	8,918,719.98	4,037,549.51	0.49
00507V109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001								
		Local	66,973.000	33.186172	2,222,577.53	43.170000	2,891,224.41	668,646.88	0.16
		Base		33.186172	2,222,577.53	43.170000	2,891,224.41	668,646.88	0.16
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	4,309.000	245.282237	1,056,921.16	223.570000	963,363.13	-93,558.03	0.05
		Base		245.282237	1,056,921.16	223.570000	963,363.13	-93,558.03	0.05
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,923.000	36.467991	1,784,123.52	107.510000	5,259,711.73	3,475,588.21	0.29
		Base		36.467991	1,784,123.52	107.510000	5,259,711.73	3,475,588.21	0.29
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	7,230.000	159.938938	1,156,358.52	140.080000	1,012,778.40	-143,580.12	0.06
		Base		159.938938	1,156,358.52	140.080000	1,012,778.40	-143,580.12	0.06
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	34,441.000	33.121413	1,140,734.59	107.350000	3,697,241.35	2,556,506.76	0.20
		Base		33.121413	1,140,734.59	107.350000	3,697,241.35	2,556,506.76	0.20
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,289.000	204.785037	1,083,108.06	132.660000	701,638.74	-381,469.32	0.04
		Base		204.785037	1,083,108.06	132.660000	701,638.74	-381,469.32	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	31,960.000	30.638661	979,211.61	43.570000	1,392,497.20	413,285.59	0.08
		Base		30.638661	979,211.61	43.570000	1,392,497.20	413,285.59	0.08
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	21,260.000	71.009857	1,509,669.55	133.420000	2,836,509.20	1,326,839.65	0.16
		Base		71.009857	1,509,669.55	133.420000	2,836,509.20	1,326,839.65	0.16
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,155.000	43.205946	741,198.00	69.470000	1,191,757.85	450,559.85	0.07
		Base		43.205946	741,198.00	69.470000	1,191,757.85	450,559.85	0.07
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	12,085.000	65.511201	791,702.87	72.220000	872,778.70	81,075.83	0.05
		Base		65.511201	791,702.87	72.220000	872,778.70	81,075.83	0.05
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	11,035.000	83.230229	918,445.58	83.550000	921,974.25	3,528.67	0.05
		Base		83.230229	918,445.58	83.550000	921,974.25	3,528.67	0.05
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	22,016.000	108.982850	2,399,366.42	130.500000	2,873,088.00	473,721.58	0.16
		Base		108.982850	2,399,366.42	130.500000	2,873,088.00	473,721.58	0.16
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,747.000	254.816687	1,464,431.50	204.470000	1,175,089.09	-289,342.41	0.06
		Base		254.816687	1,464,431.50	204.470000	1,175,089.09	-289,342.41	0.06
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	22,319.000	40.014955	893,093.77	38.050000	849,237.95	-43,855.82	0.05
		Base		40.014955	893,093.77	38.050000	849,237.95	-43,855.82	0.05
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	36,471.000	39.287034	1,432,837.41	67.900000	2,476,380.90	1,043,543.49	0.14
		Base		39.287034	1,432,837.41	67.900000	2,476,380.90	1,043,543.49	0.14
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	29,012.000	299.272347	8,682,489.33	784.540000	22,761,074.48	14,078,585.15	1.25
		Base		299.272347	8,682,489.33	784.540000	22,761,074.48	14,078,585.15	1.25

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02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	28,947.000	301.007235	8,713,256.44	809.900000	23,444,175.30	14,730,918.86	1.28
		Base		301.007235	8,713,256.44	809.900000	23,444,175.30	14,730,918.86	1.28
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	191,830.000	18.214430	3,494,074.02	66.120000	12,683,799.60	9,189,725.58	0.69
		Base		18.214430	3,494,074.02	66.120000	12,683,799.60	9,189,725.58	0.69
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,632.000	149.214646	5,764,460.22	789.820000	30,512,326.24	24,747,866.02	1.67
		Base		149.214646	5,764,460.22	789.820000	30,512,326.24	24,747,866.02	1.67
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	23,822.000	39.350175	937,399.86	49.950000	1,189,908.90	252,509.04	0.07
		Base		39.350175	937,399.86	49.950000	1,189,908.90	252,509.04	0.07
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK								
		Local	52,027.000	48.337789	2,514,870.15	40.600000	2,112,296.20	-402,573.95	0.12
		Base		48.337789	2,514,870.15	40.600000	2,112,296.20	-402,573.95	0.12
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	48,276.000	37.704044	1,820,200.41	64.840000	3,130,215.84	1,310,015.43	0.17
		Base		37.704044	1,820,200.41	64.840000	3,130,215.84	1,310,015.43	0.17
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	76,186.000	44.573538	3,395,879.57	66.420000	5,060,274.12	1,664,394.55	0.28
		Base		44.573538	3,395,879.57	66.420000	5,060,274.12	1,664,394.55	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	99,863.000	109.159123	10,900,957.49	61.700000	6,161,547.10	-4,739,410.39	0.34
		Base		109.159123	10,900,957.49	61.700000	6,161,547.10	-4,739,410.39	0.34
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	41,774.000	52.874589	2,208,783.07	117.190000	4,895,495.06	2,686,711.99	0.27
		Base		52.874589	2,208,783.07	117.190000	4,895,495.06	2,686,711.99	0.27
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	17,466.000	68.157940	1,190,446.58	74.040000	1,293,182.64	102,736.06	0.07
		Base		68.157940	1,190,446.58	74.040000	1,293,182.64	102,736.06	0.07

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03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	17,751.000	26.459545	469,683.38	70.320000	1,248,250.32	778,566.94	0.07
		Base		26.459545	469,683.38	70.320000	1,248,250.32	778,566.94	0.07
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	15,849.000	38.872543	616,090.94	88.390000	1,400,893.11	784,802.17	0.08
		Base		38.872543	616,090.94	88.390000	1,400,893.11	784,802.17	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	22,820.000	46.437829	1,059,711.26	44.100000	1,006,362.00	-53,349.26	0.06
		Base		46.437829	1,059,711.26	44.100000	1,006,362.00	-53,349.26	0.06
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	73,475.000	64.673959	4,751,919.17	141.160000	10,371,731.00	5,619,811.83	0.57
		Base		64.673959	4,751,919.17	141.160000	10,371,731.00	5,619,811.83	0.57
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	30,310.000	22.822672	691,755.19	65.930000	1,998,338.30	1,306,583.11	0.11
		Base		22.822672	691,755.19	65.930000	1,998,338.30	1,306,583.11	0.11
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	53,577.000	48.902724	2,620,061.24	59.440000	3,184,616.88	564,555.64	0.17
		Base		48.902724	2,620,061.24	59.440000	3,184,616.88	564,555.64	0.17
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	30,187.000	40.556541	1,224,280.31	64.100000	1,934,986.70	710,706.39	0.11
		Base		40.556541	1,224,280.31	64.100000	1,934,986.70	710,706.39	0.11
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	25,838.000	53.232080	1,375,410.49	121.860000	3,148,618.68	1,773,208.19	0.17
		Base		53.232080	1,375,410.49	121.860000	3,148,618.68	1,773,208.19	0.17
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	37,251.000	67.337427	2,508,386.49	59.480000	2,215,689.48	-292,697.01	0.12
		Base		67.337427	2,508,386.49	59.480000	2,215,689.48	-292,697.01	0.12
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	15,376.000	24.188710	371,925.60	44.070000	677,620.32	305,694.72	0.04
		Base		24.188710	371,925.60	44.070000	677,620.32	305,694.72	0.04

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037833100	APPLE INC COMMON STOCK USD.00001								
		Local	529,040.000	24.029363	12,712,494.18	113.540000	60,067,201.60	47,354,707.42	3.29
		Base		24.029363	12,712,494.18	113.540000	60,067,201.60	47,354,707.42	3.29
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	106,123.000	19.944061	2,116,523.57	29.080000	3,086,056.84	969,533.27	0.17
		Base		19.944061	2,116,523.57	29.080000	3,086,056.84	969,533.27	0.17
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	57,118.000	24.087375	1,375,822.70	43.570000	2,488,631.26	1,112,808.56	0.14
		Base		24.087375	1,375,822.70	43.570000	2,488,631.26	1,112,808.56	0.14
03965L100	ARCONIC INC COMMON STOCK								
		Local	43,047.000	58.858836	2,533,696.32	28.720000	1,236,309.84	-1,297,386.48	0.07
		Base		58.858836	2,533,696.32	28.720000	1,236,309.84	-1,297,386.48	0.07
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	5,911.000	53.872429	318,439.93	80.520000	475,953.72	157,513.79	0.03
		Base		53.872429	318,439.93	80.520000	475,953.72	157,513.79	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	19,172.000	27.109246	519,738.47	72.280000	1,385,752.16	866,013.69	0.08
		Base		27.109246	519,738.47	72.280000	1,385,752.16	866,013.69	0.08
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	44,787.000	40.812839	1,827,884.63	87.060000	3,899,156.22	2,071,271.59	0.21
		Base		40.812839	1,827,884.63	87.060000	3,899,156.22	2,071,271.59	0.21
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,516.000	38.266908	249,347.17	43.870000	285,856.92	36,509.75	0.02
		Base		38.266908	249,347.17	43.870000	285,856.92	36,509.75	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	2,871.000	216.748300	622,284.37	742.160000	2,130,741.36	1,508,456.99	0.12
		Base		216.748300	622,284.37	742.160000	2,130,741.36	1,508,456.99	0.12
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,481.000	131.421125	1,771,688.19	171.180000	2,307,677.58	535,989.39	0.13
		Base		131.421125	1,771,688.19	171.180000	2,307,677.58	535,989.39	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	8,725.000	49.702273	433,652.33	69.790000	608,917.75	175,265.42	0.03
		Base		49.702273	433,652.33	69.790000	608,917.75	175,265.42	0.03
054937107	BB+T CORP COMMON STOCK USD5.0								
		Local	79,968.000	32.561731	2,603,896.54	39.200000	3,134,745.60	530,849.06	0.17
		Base		32.561731	2,603,896.54	39.200000	3,134,745.60	530,849.06	0.17
057224107	BAKER HUGHES INC COMMON STOCK USD1.0								
		Local	42,012.000	57.142051	2,400,651.83	55.400000	2,327,464.80	-73,187.03	0.13
		Base		57.142051	2,400,651.83	55.400000	2,327,464.80	-73,187.03	0.13
058498106	BALL CORP COMMON STOCK								
		Local	17,105.000	30.698667	525,100.70	77.070000	1,318,282.35	793,181.65	0.07
		Base		30.698667	525,100.70	77.070000	1,318,282.35	793,181.65	0.07
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,001,913.000	23.785985	23,831,487.33	16.500000	16,531,564.50	-7,299,922.83	0.91
		Base		23.785985	23,831,487.33	16.500000	16,531,564.50	-7,299,922.83	0.91
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	104,825.000	35.368612	3,707,514.71	43.270000	4,535,777.75	828,263.04	0.25
		Base		35.368612	3,707,514.71	43.270000	4,535,777.75	828,263.04	0.25
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,211.000	69.068971	498,056.35	216.680000	1,562,479.48	1,064,423.13	0.09
		Base		69.068971	498,056.35	216.680000	1,562,479.48	1,064,423.13	0.09
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	48,060.000	25.183522	1,210,320.09	47.590000	2,287,175.40	1,076,855.31	0.13
		Base		25.183522	1,210,320.09	47.590000	2,287,175.40	1,076,855.31	0.13
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	20,905.000	68.635415	1,434,823.36	167.910000	3,510,158.55	2,075,335.19	0.19
		Base		68.635415	1,434,823.36	167.910000	3,510,158.55	2,075,335.19	0.19
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	15,156.000	34.732280	526,402.44	40.420000	612,605.52	86,203.08	0.03
		Base		34.732280	526,402.44	40.420000	612,605.52	86,203.08	0.03

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084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	186,410.000	80.946847	15,089,301.78	144.300000	26,898,963.00	11,809,661.22	1.47
		Base		80.946847	15,089,301.78	144.300000	26,898,963.00	11,809,661.22	1.47
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	27,101.000	32.552181	882,196.67	38.910000	1,054,499.91	172,303.24	0.06
		Base		32.552181	882,196.67	38.910000	1,054,499.91	172,303.24	0.06
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	21,513.000	82.552802	1,775,958.43	280.180000	6,027,512.34	4,251,553.91	0.33
		Base		82.552802	1,775,958.43	280.180000	6,027,512.34	4,251,553.91	0.33
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	11,979.000	207.146245	2,481,404.87	341.240000	4,087,713.96	1,606,309.09	0.22
		Base		207.146245	2,481,404.87	341.240000	4,087,713.96	1,606,309.09	0.22
093671105	H+R BLOCK INC COMMON STOCK								
		Local	21,511.000	19.269557	414,507.44	22.970000	494,107.67	79,600.23	0.03
		Base		19.269557	414,507.44	22.970000	494,107.67	79,600.23	0.03
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	56,961.000	65.325809	3,721,023.41	142.430000	8,112,955.23	4,391,931.82	0.44
		Base		65.325809	3,721,023.41	142.430000	8,112,955.23	4,391,931.82	0.44
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	19,775.000	33.566247	663,772.54	35.840000	708,736.00	44,963.46	0.04
		Base		33.566247	663,772.54	35.840000	708,736.00	44,963.46	0.04
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,089.000	91.590893	1,382,014.98	120.480000	1,817,922.72	435,907.74	0.10
		Base		91.590893	1,382,014.98	120.480000	1,817,922.72	435,907.74	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	133,598.000	17.079805	2,281,827.76	22.000000	2,939,156.00	657,328.24	0.16
		Base		17.079805	2,281,827.76	22.000000	2,939,156.00	657,328.24	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	164,045.000	40.600802	6,660,358.52	50.910000	8,351,530.95	1,691,172.43	0.46
		Base		40.600802	6,660,358.52	50.910000	8,351,530.95	1,691,172.43	0.46

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115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	17,908.000	18.497990	331,262.00	46.170000	826,812.36	495,550.36	0.05
		Base		18.497990	331,262.00	46.170000	826,812.36	495,550.36	0.05
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	39,948.000	37.621290	1,502,895.29	56.620000	2,261,855.76	758,960.47	0.12
		Base		37.621290	1,502,895.29	56.620000	2,261,855.76	758,960.47	0.12
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	29,326.000	21.390012	627,283.48	25.760000	755,437.76	128,154.28	0.04
		Base		21.390012	627,283.48	25.760000	755,437.76	128,154.28	0.04
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	22,888.000	27.106234	620,407.48	24.010000	549,540.88	-70,866.60	0.03
		Base		27.106234	620,407.48	24.010000	549,540.88	-70,866.60	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	14,011.000	52.909420	741,313.89	68.120000	954,429.32	213,115.43	0.05
		Base		52.909420	741,313.89	68.120000	954,429.32	213,115.43	0.05
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	25,190.000	38.496925	969,737.53	118.830000	2,993,327.70	2,023,590.17	0.16
		Base		38.496925	969,737.53	118.830000	2,993,327.70	2,023,590.17	0.16
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	33,268.000	86.437987	2,875,618.95	100.100000	3,330,126.80	454,507.85	0.18
		Base		86.437987	2,875,618.95	100.100000	3,330,126.80	454,507.85	0.18
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,394.000	20.106478	550,796.87	42.150000	1,154,657.10	603,860.23	0.06
		Base		20.106478	550,796.87	42.150000	1,154,657.10	603,860.23	0.06
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	92,878.000	11.612413	1,078,537.69	30.510000	2,833,707.78	1,755,170.09	0.16
		Base		11.612413	1,078,537.69	30.510000	2,833,707.78	1,755,170.09	0.16
12650T104	CSRA INC COMMON STOCK USD.001								
		Local	14,297.000	27.364244	391,226.59	25.090000	358,711.73	-32,514.86	0.02
		Base		27.364244	391,226.59	25.090000	358,711.73	-32,514.86	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
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	104,682.000	35.537362	3,720,122.18	84.100000	8,803,756.20	5,083,634.02	0.48
		Base		35.537362	3,720,122.18	84.100000	8,803,756.20	5,083,634.02	0.48
12673P105	CA INC COMMON STOCK USD.1								
		Local	30,849.000	31.571032	973,934.77	30.740000	948,298.26	-25,636.51	0.05
		Base		31.571032	973,934.77	30.740000	948,298.26	-25,636.51	0.05
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	45,668.000	17.034344	777,924.42	20.880000	953,547.84	175,623.42	0.05
		Base		17.034344	777,924.42	20.880000	953,547.84	175,623.42	0.05
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	19,090.000	36.980432	705,956.45	54.340000	1,037,350.60	331,394.15	0.06
		Base		36.980432	705,956.45	54.340000	1,037,350.60	331,394.15	0.06
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	49,687.000	55.580002	2,761,603.56	74.040000	3,678,825.48	917,221.92	0.20
		Base		55.580002	2,761,603.56	74.040000	3,678,825.48	917,221.92	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	31,280.000	42.404439	1,326,410.85	68.690000	2,148,623.20	822,212.35	0.12
		Base		42.404439	1,326,410.85	68.690000	2,148,623.20	822,212.35	0.12
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	18,800.000	24.595226	462,390.24	49.940000	938,872.00	476,481.76	0.05
		Base		24.595226	462,390.24	49.940000	938,872.00	476,481.76	0.05
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	42,503.000	38.510667	1,636,818.88	49.100000	2,086,897.30	450,078.42	0.11
		Base		38.510667	1,636,818.88	49.100000	2,086,897.30	450,078.42	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	57,360.000	54.756911	3,140,856.41	83.460000	4,787,265.60	1,646,409.19	0.26
		Base		54.756911	3,140,856.41	83.460000	4,787,265.60	1,646,409.19	0.26
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	76,101.000	33.159585	2,523,477.59	102.180000	7,776,000.18	5,252,522.59	0.43
		Base		33.159585	2,523,477.59	102.180000	7,776,000.18	5,252,522.59	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	16,763.000	61.791971	1,035,818.81	62.480000	1,047,352.24	11,533.43	0.06
		Base		61.791971	1,035,818.81	62.480000	1,047,352.24	11,533.43	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	42,284.000	18.667548	789,338.59	22.800000	964,075.20	174,736.61	0.05
		Base		18.667548	789,338.59	22.800000	964,075.20	174,736.61	0.05
156700106	CENTURYLINK INC COMMON STOCK USD1.0								
		Local	53,603.000	62.536798	3,352,159.98	26.580000	1,424,767.74	-1,927,392.24	0.08
		Base		62.536798	3,352,159.98	26.580000	1,424,767.74	-1,927,392.24	0.08
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,509.000	28.029199	827,113.63	58.580000	1,728,637.22	901,523.59	0.09
		Base		28.029199	827,113.63	58.580000	1,728,637.22	901,523.59	0.09
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	21,279.000	273.810816	5,826,420.35	249.890000	5,317,409.31	-509,011.04	0.29
		Base		273.810816	5,826,420.35	249.890000	5,317,409.31	-509,011.04	0.29
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	73,115.000	19.360333	1,415,530.72	5.510000	402,863.65	-1,012,667.07	0.02
		Base		19.360333	1,415,530.72	5.510000	402,863.65	-1,012,667.07	0.02
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	185,219.000	64.204840	11,891,956.24	104.750000	19,401,690.25	7,509,734.01	1.06
		Base		64.204840	11,891,956.24	104.750000	19,401,690.25	7,509,734.01	1.06
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	2,858.000	302.913957	865,728.09	360.760000	1,031,052.08	165,323.99	0.06
		Base		302.913957	865,728.09	360.760000	1,031,052.08	165,323.99	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	25,291.000	43.248433	1,093,796.13	48.260000	1,220,543.66	126,747.53	0.07
		Base		43.248433	1,093,796.13	48.260000	1,220,543.66	126,747.53	0.07
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	9,325.000	137.477121	1,281,974.15	129.130000	1,204,137.25	-77,836.90	0.07
		Base		137.477121	1,281,974.15	129.130000	1,204,137.25	-77,836.90	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	14,703.000	37.317782	548,683.35	70.780000	1,040,678.34	491,994.99	0.06
		Base		37.317782	548,683.35	70.780000	1,040,678.34	491,994.99	0.06
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	493,819.000	28.335175	13,992,447.60	30.680000	15,150,366.92	1,157,919.32	0.83
		Base		28.335175	13,992,447.60	30.680000	15,150,366.92	1,157,919.32	0.83
172908105	CINTAS CORP COMMON STOCK								
		Local	8,390.000	38.228375	320,736.07	106.670000	894,961.30	574,225.23	0.05
		Base		38.228375	320,736.07	106.670000	894,961.30	574,225.23	0.05
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	285,252.000	82.132038	23,428,328.18	49.150000	14,020,135.80	-9,408,192.38	0.77
		Base		82.132038	23,428,328.18	49.150000	14,020,135.80	-9,408,192.38	0.77
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	51,002.000	20.063596	1,023,283.54	26.340000	1,343,392.68	320,109.14	0.07
		Base		20.063596	1,023,283.54	26.340000	1,343,392.68	320,109.14	0.07
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	15,289.000	41.996022	642,077.18	84.800000	1,296,507.20	654,430.02	0.07
		Base		41.996022	642,077.18	84.800000	1,296,507.20	654,430.02	0.07
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	12,711.000	59.823787	760,420.16	120.020000	1,525,574.22	765,154.06	0.08
		Base		59.823787	760,420.16	120.020000	1,525,574.22	765,154.06	0.08
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,386.000	32.382262	886,820.62	35.890000	982,883.54	96,062.92	0.05
		Base		32.382262	886,820.62	35.890000	982,883.54	96,062.92	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	381,374.000	28.638414	10,921,946.46	42.400000	16,170,257.60	5,248,311.14	0.89
		Base		28.638414	10,921,946.46	42.400000	16,170,257.60	5,248,311.14	0.89
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	59,589.000	24.788525	1,477,123.40	51.350000	3,059,895.15	1,582,771.75	0.17
		Base		24.788525	1,477,123.40	51.350000	3,059,895.15	1,582,771.75	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
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	87,527.000	35.322040	3,091,632.23	71.360000	6,245,926.72	3,154,294.49	0.34
		Base		35.322040	3,091,632.23	71.360000	6,245,926.72	3,154,294.49	0.34
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	235,867.000	26.527677	6,257,003.63	61.820000	14,581,297.94	8,324,294.31	0.80
		Base		26.527677	6,257,003.63	61.820000	14,581,297.94	8,324,294.31	0.80
200340107	COMERICA INC COMMON STOCK USD5.0								
		Local	17,074.000	44.555230	760,735.99	52.090000	889,384.66	128,648.67	0.05
		Base		44.555230	760,735.99	52.090000	889,384.66	128,648.67	0.05
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	40,921.000	25.226923	1,032,310.92	48.180000	1,971,573.78	939,262.86	0.11
		Base		25.226923	1,032,310.92	48.180000	1,971,573.78	939,262.86	0.11
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001								
		Local	13,955.000	95.503523	1,332,751.66	126.940000	1,771,447.70	438,696.04	0.10
		Base		95.503523	1,332,751.66	126.940000	1,771,447.70	438,696.04	0.10
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	121,597.000	40.086357	4,874,380.72	43.450000	5,283,389.65	409,008.93	0.29
		Base		40.086357	4,874,380.72	43.450000	5,283,389.65	409,008.93	0.29
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,887.000	48.108424	1,437,816.48	75.550000	2,257,962.85	820,146.37	0.12
		Base		48.108424	1,437,816.48	75.550000	2,257,962.85	820,146.37	0.12
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,392.000	40.237154	699,804.58	167.120000	2,906,551.04	2,206,746.46	0.16
		Base		40.237154	699,804.58	167.120000	2,906,551.04	2,206,746.46	0.16
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	4,785.000	184.496769	882,817.04	176.040000	842,351.40	-40,465.64	0.05
		Base		184.496769	882,817.04	176.040000	842,351.40	-40,465.64	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	101,802.000	22.327811	2,273,015.78	22.710000	2,311,923.42	38,907.64	0.13
		Base		22.327811	2,273,015.78	22.710000	2,311,923.42	38,907.64	0.13

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22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	43,009.000	61.473905	2,643,931.19	147.870000	6,359,740.83	3,715,809.64	0.35
		Base		61.473905	2,643,931.19	147.870000	6,359,740.83	3,715,809.64	0.35
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	46,256.000	23.408246	1,082,771.82	22.990000	1,063,425.44	-19,346.38	0.06
		Base		23.408246	1,082,771.82	22.990000	1,063,425.44	-19,346.38	0.06
22822V101	CROWN CASTLE INTL CORP REIT USD.01								
		Local	33,142.000	60.673953	2,010,856.16	90.990000	3,015,590.58	1,004,734.42	0.17
		Base		60.673953	2,010,856.16	90.990000	3,015,590.58	1,004,734.42	0.17
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	15,233.000	41.703385	635,267.66	127.820000	1,947,082.06	1,311,814.40	0.11
		Base		41.703385	635,267.66	127.820000	1,947,082.06	1,311,814.40	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	33,261.000	27.470739	913,704.25	28.830000	958,914.63	45,210.38	0.05
		Base		27.470739	913,704.25	28.830000	958,914.63	45,210.38	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	17,617.000	47.370668	834,529.06	96.010000	1,691,408.17	856,879.11	0.09
		Base		47.370668	834,529.06	96.010000	1,691,408.17	856,879.11	0.09
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	59,661.000	29.722672	1,773,284.36	78.550000	4,686,371.55	2,913,087.19	0.26
		Base		29.722672	1,773,284.36	78.550000	4,686,371.55	2,913,087.19	0.26
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	12,391.000	32.468749	402,320.27	64.790000	802,812.89	400,492.62	0.04
		Base		32.468749	402,320.27	64.790000	802,812.89	400,492.62	0.04
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	16,250.000	35.972349	584,550.67	58.620000	952,575.00	368,024.33	0.05
		Base		35.972349	584,550.67	58.620000	952,575.00	368,024.33	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	28,401.000	42.351439	1,202,823.22	88.300000	2,507,808.30	1,304,985.08	0.14
		Base		42.351439	1,202,823.22	88.300000	2,507,808.30	1,304,985.08	0.14

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247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	73,529.000	22.986889	1,690,202.93	41.770000	3,071,306.33	1,381,103.40	0.17
		Base		22.986889	1,690,202.93	41.770000	3,071,306.33	1,381,103.40	0.17
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	22,878.000	45.484429	1,040,592.76	57.570000	1,317,086.46	276,493.70	0.07
		Base		45.484429	1,040,592.76	57.570000	1,317,086.46	276,493.70	0.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	51,407.000	44.127194	2,268,446.64	37.890000	1,947,811.23	-320,635.41	0.11
		Base		44.127194	2,268,446.64	37.890000	1,947,811.23	-320,635.41	0.11
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	14,418.000	94.823352	1,367,163.09	93.430000	1,347,073.74	-20,089.35	0.07
		Base		94.823352	1,367,163.09	93.430000	1,347,073.74	-20,089.35	0.07
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	145,164.000	33.882481	4,918,516.44	92.690000	13,455,251.16	8,536,734.72	0.74
		Base		33.882481	4,918,516.44	92.690000	13,455,251.16	8,536,734.72	0.74
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	39,629.000	21.099850	836,165.97	56.330000	2,232,301.57	1,396,135.60	0.12
		Base		21.099850	836,165.97	56.330000	2,232,301.57	1,396,135.60	0.12
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	14,814.000	18.806515	278,599.72	26.110000	386,793.54	108,193.82	0.02
		Base		18.806515	278,599.72	26.110000	386,793.54	108,193.82	0.02
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	22,014.000	21.914229	482,419.83	25.110000	552,771.54	70,351.71	0.03
		Base		21.914229	482,419.83	25.110000	552,771.54	70,351.71	0.03
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	25,449.000	51.965041	1,322,458.32	69.090000	1,758,271.41	435,813.09	0.10
		Base		51.965041	1,322,458.32	69.090000	1,758,271.41	435,813.09	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	23,148.000	48.473891	1,122,073.62	75.550000	1,748,831.40	626,757.78	0.10
		Base		48.473891	1,122,073.62	75.550000	1,748,831.40	626,757.78	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
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK								
		61,437.000	Local	41.461465	2,547,268.05	75.200000	4,620,062.40	2,072,794.35	0.25
			Base	41.461465	2,547,268.05	75.200000	4,620,062.40	2,072,794.35	0.25
260003108	DOVER CORP COMMON STOCK USD1.0								
		15,239.000	Local	38.312324	583,841.50	66.890000	1,019,336.71	435,495.21	0.06
			Base	38.312324	583,841.50	66.890000	1,019,336.71	435,495.21	0.06
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		110,632.000	Local	34.220829	3,785,918.75	53.810000	5,953,107.92	2,167,189.17	0.33
			Base	34.220829	3,785,918.75	53.810000	5,953,107.92	2,167,189.17	0.33
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		18,203.000	Local	27.062402	492,616.90	87.790000	1,598,041.37	1,105,424.47	0.09
			Base	27.062402	492,616.90	87.790000	1,598,041.37	1,105,424.47	0.09
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		85,841.000	Local	46.672612	4,006,423.70	68.790000	5,905,002.39	1,898,578.69	0.32
			Base	46.672612	4,006,423.70	68.790000	5,905,002.39	1,898,578.69	0.32
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		67,639.000	Local	53.138202	3,594,214.83	80.020000	5,412,472.78	1,818,257.95	0.30
			Base	53.138202	3,594,214.83	80.020000	5,412,472.78	1,818,257.95	0.30
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		3,564.000	Local	79.525780	283,429.88	124.850000	444,965.40	161,535.52	0.02
			Base	79.525780	283,429.88	124.850000	444,965.40	161,535.52	0.02
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		54,062.000	Local	37.573894	2,031,319.86	90.420000	4,888,286.04	2,856,966.18	0.27
			Base	37.573894	2,031,319.86	90.420000	4,888,286.04	2,856,966.18	0.27
26884L109	EQT CORP COMMON STOCK								
		16,960.000	Local	44.445725	753,799.50	66.000000	1,119,360.00	365,560.50	0.06
			Base	44.445725	753,799.50	66.000000	1,119,360.00	365,560.50	0.06
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		26,871.000	Local	26.323986	707,351.82	28.160000	756,687.36	49,335.54	0.04
			Base	26.323986	707,351.82	28.160000	756,687.36	49,335.54	0.04

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	14,503.000	34.575472	501,448.07	71.910000	1,042,910.73	541,462.66	0.06
		Base		34.575472	501,448.07	71.910000	1,042,910.73	541,462.66	0.06
278642103	EBAY INC COMMON STOCK USD.001								
		Local	103,089.000	11.869330	1,223,597.36	28.510000	2,939,067.39	1,715,470.03	0.16
		Base		11.869330	1,223,597.36	28.510000	2,939,067.39	1,715,470.03	0.16
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	25,767.000	49.103660	1,265,254.02	114.170000	2,941,818.39	1,676,564.37	0.16
		Base		49.103660	1,265,254.02	114.170000	2,941,818.39	1,676,564.37	0.16
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	31,988.000	35.661884	1,140,752.36	73.480000	2,350,478.24	1,209,725.88	0.13
		Base		35.661884	1,140,752.36	73.480000	2,350,478.24	1,209,725.88	0.13
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	20,900.000	46.169089	964,933.97	95.220000	1,990,098.00	1,025,164.03	0.11
		Base		46.169089	964,933.97	95.220000	1,990,098.00	1,025,164.03	0.11
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	29,529.000	35.251831	1,040,951.33	78.520000	2,318,617.08	1,277,665.75	0.13
		Base		35.251831	1,040,951.33	78.520000	2,318,617.08	1,277,665.75	0.13
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	63,182.000	38.948228	2,460,826.94	50.680000	3,202,063.76	741,236.82	0.18
		Base		38.948228	2,460,826.94	50.680000	3,202,063.76	741,236.82	0.18
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,572.000	60.870301	1,069,612.93	73.680000	1,294,704.96	225,092.03	0.07
		Base		60.870301	1,069,612.93	73.680000	1,294,704.96	225,092.03	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	11,716.000	34.640995	405,853.90	123.970000	1,452,432.52	1,046,578.62	0.08
		Base		34.640995	405,853.90	123.970000	1,452,432.52	1,046,578.62	0.08
29444U700	EQUINIX INC REIT USD.001								
		Local	6,978.000	254.516156	1,776,013.74	357.280000	2,493,099.84	717,086.10	0.14
		Base		254.516156	1,776,013.74	357.280000	2,493,099.84	717,086.10	0.14

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29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	35,890.000	44.424612	1,594,399.34	61.750000	2,216,207.50	621,808.16	0.12
		Base		44.424612	1,594,399.34	61.750000	2,216,207.50	621,808.16	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,430.000	178.542813	1,148,030.29	214.090000	1,376,598.70	228,568.41	0.08
		Base		178.542813	1,148,030.29	214.090000	1,376,598.70	228,568.41	0.08
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	31,143.000	31.103900	968,668.76	55.060000	1,714,733.58	746,064.82	0.09
		Base		31.103900	968,668.76	55.060000	1,714,733.58	746,064.82	0.09
30161N101	EXELON CORP COMMON STOCK								
		Local	90,608.000	41.310455	3,743,057.68	34.070000	3,087,014.56	-656,043.12	0.17
		Base		41.310455	3,743,057.68	34.070000	3,087,014.56	-656,043.12	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	11,829.000	55.303491	654,184.99	129.230000	1,528,661.67	874,476.68	0.08
		Base		55.303491	654,184.99	129.230000	1,528,661.67	874,476.68	0.08
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	17,776.000	41.684688	740,987.01	51.470000	914,930.72	173,943.71	0.05
		Base		41.684688	740,987.01	51.470000	914,930.72	173,943.71	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	61,876.000	26.934399	1,666,592.87	67.400000	4,170,442.40	2,503,849.53	0.23
		Base		26.934399	1,666,592.87	67.400000	4,170,442.40	2,503,849.53	0.23
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,350.000	86.083601	1,063,132.47	73.150000	903,402.50	-159,729.97	0.05
		Base		86.083601	1,063,132.47	73.150000	903,402.50	-159,729.97	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	407,120.000	58.671160	23,886,202.79	83.320000	33,921,238.40	10,035,035.61	1.86
		Base		58.671160	23,886,202.79	83.320000	33,921,238.40	10,035,035.61	1.86
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	13,478.000	29.170285	393,157.10	32.920000	443,695.76	50,538.66	0.02
		Base		29.170285	393,157.10	32.920000	443,695.76	50,538.66	0.02

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302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,137.000	30.841442	405,164.03	46.890000	615,993.93	210,829.90	0.03
		Base		30.841442	405,164.03	46.890000	615,993.93	210,829.90	0.03
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	22,153.000	26.702498	591,540.43	32.270000	714,877.31	123,336.88	0.04
		Base		26.702498	591,540.43	32.270000	714,877.31	123,336.88	0.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	228,069.000	64.292679	14,663,167.02	130.990000	29,874,758.31	15,211,591.29	1.64
		Base		64.292679	14,663,167.02	130.990000	29,874,758.31	15,211,591.29	1.64
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	28,370.000	30.100863	853,961.49	38.980000	1,105,862.60	251,901.11	0.06
		Base		30.100863	853,961.49	38.980000	1,105,862.60	251,901.11	0.06
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	6,961.000	151.015027	1,051,215.60	145.230000	1,010,946.03	-40,269.57	0.06
		Base		151.015027	1,051,215.60	145.230000	1,010,946.03	-40,269.57	0.06
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	23,984.000	79.491825	1,906,531.92	174.320000	4,180,890.88	2,274,358.96	0.23
		Base		79.491825	1,906,531.92	174.320000	4,180,890.88	2,274,358.96	0.23
315616102	F5 NETWORKS INC COMMON STOCK								
		Local	6,501.000	128.059552	832,515.15	138.210000	898,503.21	65,988.06	0.05
		Base		128.059552	832,515.15	138.210000	898,503.21	65,988.06	0.05
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	32,186.000	36.087600	1,161,515.49	73.920000	2,379,189.12	1,217,673.63	0.13
		Base		36.087600	1,161,515.49	73.920000	2,379,189.12	1,217,673.63	0.13
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	75,242.000	24.213390	1,821,863.88	21.760000	1,637,265.92	-184,597.96	0.09
		Base		24.213390	1,821,863.88	21.760000	1,637,265.92	-184,597.96	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,537.000	103.721259	781,747.13	40.490000	305,173.13	-476,574.00	0.02
		Base		103.721259	781,747.13	40.490000	305,173.13	-476,574.00	0.02

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337738108	FISERV INC COMMON STOCK USD.01								
		21,582.000	Local	22.119637	477,386.01	98.480000	2,125,395.36	1,648,009.35	0.12
			Base	22.119637	477,386.01	98.480000	2,125,395.36	1,648,009.35	0.12
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		41,746.000	Local	44.992764	1,878,267.93	34.290000	1,431,470.34	-446,797.59	0.08
			Base	44.992764	1,878,267.93	34.290000	1,431,470.34	-446,797.59	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		13,671.000	Local	41.752205	570,794.40	51.990000	710,755.29	139,960.89	0.04
			Base	41.752205	570,794.40	51.990000	710,755.29	139,960.89	0.04
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		12,800.000	Local	24.542120	314,139.13	42.350000	542,080.00	227,940.87	0.03
			Base	24.542120	314,139.13	42.350000	542,080.00	227,940.87	0.03
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		13,285.000	Local	63.703966	846,307.19	66.770000	887,039.45	40,732.26	0.05
			Base	63.703966	846,307.19	66.770000	887,039.45	40,732.26	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		383,138.000	Local	12.483925	4,783,066.16	11.740000	4,498,040.12	-285,026.04	0.25
			Base	12.483925	4,783,066.16	11.740000	4,498,040.12	-285,026.04	0.25
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		29,518.000	Local	18.643337	550,314.02	51.050000	1,506,893.90	956,579.88	0.08
			Base	18.643337	550,314.02	51.050000	1,506,893.90	956,579.88	0.08
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		15,110.000	Local	56.850169	859,006.06	54.630000	825,459.30	-33,546.76	0.05
			Base	56.850169	859,006.06	54.630000	825,459.30	-33,546.76	0.05
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		34,504.000	Local	25.755572	888,670.27	33.660000	1,161,404.64	272,734.37	0.06
			Base	25.755572	888,670.27	33.660000	1,161,404.64	272,734.37	0.06
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		119,977.000	Local	25.748850	3,089,269.75	11.180000	1,341,342.86	-1,747,926.89	0.07
			Base	25.748850	3,089,269.75	11.180000	1,341,342.86	-1,747,926.89	0.07

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35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	115,172.000	8.923154	1,027,697.46	4.020000	462,991.44	-564,706.02	0.03
		Base		8.923154	1,027,697.46	4.020000	462,991.44	-564,706.02	0.03
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	17,380.000	48.223859	838,130.67	48.230000	838,237.40	106.73	0.05
		Base		48.223859	838,130.67	48.230000	838,237.40	106.73	0.05
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	21,518.000	27.323931	587,956.34	27.590000	593,681.62	5,725.28	0.03
		Base		27.323931	587,956.34	27.590000	593,681.62	5,725.28	0.03
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	28,174.000	58.252190	1,641,197.19	150.740000	4,246,948.76	2,605,751.57	0.23
		Base		58.252190	1,641,197.19	150.740000	4,246,948.76	2,605,751.57	0.23
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	879,819.000	31.792658	27,971,784.52	29.100000	25,602,732.90	-2,369,051.62	1.40
		Base		31.792658	27,971,784.52	29.100000	25,602,732.90	-2,369,051.62	1.40
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	57,330.000	21.896275	1,255,313.42	24.950000	1,430,383.50	175,070.08	0.08
		Base		21.896275	1,255,313.42	24.950000	1,430,383.50	175,070.08	0.08
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	58,615.000	28.804601	1,688,381.68	61.980000	3,632,957.70	1,944,576.02	0.20
		Base		28.804601	1,688,381.68	61.980000	3,632,957.70	1,944,576.02	0.20
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	139,548.000	35.428050	4,943,913.56	31.600000	4,409,716.80	-534,196.76	0.24
		Base		35.428050	4,943,913.56	31.600000	4,409,716.80	-534,196.76	0.24
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	14,621.000	41.802312	611,191.60	90.590000	1,324,516.39	713,324.79	0.07
		Base		41.802312	611,191.60	90.590000	1,324,516.39	713,324.79	0.07
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	129,565.000	21.422409	2,775,594.41	73.630000	9,539,870.95	6,764,276.54	0.52
		Base		21.422409	2,775,594.41	73.630000	9,539,870.95	6,764,276.54	0.52

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37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	15,083.000	72.412372	1,092,195.80	72.520000	1,093,819.16	1,623.36	0.06
		Base		72.412372	1,092,195.80	72.520000	1,093,819.16	1,623.36	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	37,022.000	117.857420	4,363,317.39	178.240000	6,598,801.28	2,235,483.89	0.36
		Base		117.857420	4,363,317.39	178.240000	6,598,801.28	2,235,483.89	0.36
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	25,768.000	23.034263	593,546.90	29.030000	748,045.04	154,498.14	0.04
		Base		23.034263	593,546.90	29.030000	748,045.04	154,498.14	0.04
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	5,458.000	95.966955	523,787.64	208.120000	1,135,918.96	612,131.32	0.06
		Base		95.966955	523,787.64	208.120000	1,135,918.96	612,131.32	0.06
40412C101	HCA HOLDINGS INC COMMON STOCK USD.01								
		Local	28,998.000	72.944159	2,115,234.72	76.530000	2,219,216.94	103,982.22	0.12
		Base		72.944159	2,115,234.72	76.530000	2,219,216.94	103,982.22	0.12
40414L109	HCP INC REIT USD1.0								
		Local	45,907.000	36.032585	1,654,147.86	34.250000	1,572,314.75	-81,833.11	0.09
		Base		36.032585	1,654,147.86	34.250000	1,572,314.75	-81,833.11	0.09
40434L105	HP INC COMMON STOCK USD.01								
		Local	167,974.000	15.337383	2,576,281.64	14.490000	2,433,943.26	-142,338.38	0.13
		Base		15.337383	2,576,281.64	14.490000	2,433,943.26	-142,338.38	0.13
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	84,543.000	31.894969	2,696,496.36	46.000000	3,888,978.00	1,192,481.64	0.21
		Base		31.894969	2,696,496.36	46.000000	3,888,978.00	1,192,481.64	0.21
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	37,092.000	33.773371	1,252,721.87	25.700000	953,264.40	-299,457.47	0.05
		Base		33.773371	1,252,721.87	25.700000	953,264.40	-299,457.47	0.05
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	17,555.000	42.953495	754,048.61	57.020000	1,000,986.10	246,937.49	0.05
		Base		42.953495	754,048.61	57.020000	1,000,986.10	246,937.49	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		6,852.000	Local	79.543446	545,031.69	79.710000	546,172.92	1,141.23	0.03
			Base	79.543446	545,031.69	79.710000	546,172.92	1,141.23	0.03
413875105	HARRIS CORP COMMON STOCK USD1.								
		12,196.000	Local	51.562661	628,858.21	89.210000	1,088,005.16	459,146.95	0.06
			Base	51.562661	628,858.21	89.210000	1,088,005.16	459,146.95	0.06
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		37,895.000	Local	43.858784	1,662,028.62	44.110000	1,671,548.45	9,519.83	0.09
			Base	43.858784	1,662,028.62	44.110000	1,671,548.45	9,519.83	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		11,081.000	Local	29.963633	332,027.02	83.410000	924,266.21	592,239.19	0.05
			Base	29.963633	332,027.02	83.410000	924,266.21	592,239.19	0.05
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		10,609.000	Local	46.921178	497,786.78	63.110000	669,533.99	171,747.21	0.04
			Base	46.921178	497,786.78	63.110000	669,533.99	171,747.21	0.04
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		13,781.000	Local	44.727416	616,388.52	102.460000	1,412,001.26	795,612.74	0.08
			Base	44.727416	616,388.52	102.460000	1,412,001.26	795,612.74	0.08
42809H107	HESS CORP COMMON STOCK USD1.0								
		26,427.000	Local	51.762059	1,367,915.93	47.970000	1,267,703.19	-100,212.74	0.07
			Base	51.762059	1,367,915.93	47.970000	1,267,703.19	-100,212.74	0.07
42824C109	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01								
		163,147.000	Local	18.488610	3,016,361.32	22.470000	3,665,913.09	649,551.77	0.20
			Base	18.488610	3,016,361.32	22.470000	3,665,913.09	649,551.77	0.20
436440101	HOLOGIC INC COMMON STOCK USD.01								
		27,237.000	Local	35.164988	957,788.77	36.010000	980,804.37	23,015.60	0.05
			Base	35.164988	957,788.77	36.010000	980,804.37	23,015.60	0.05
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		121,310.000	Local	45.028644	5,462,424.79	122.010000	14,801,033.10	9,338,608.31	0.81
			Base	45.028644	5,462,424.79	122.010000	14,801,033.10	9,338,608.31	0.81

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438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	74,703.000	49.002929	3,660,665.84	109.680000	8,193,425.04	4,532,759.20	0.45
		Base		49.002929	3,660,665.84	109.680000	8,193,425.04	4,532,759.20	0.45
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	26,531.000	10.688472	283,575.86	38.500000	1,021,443.50	737,867.64	0.06
		Base		10.688472	283,575.86	38.500000	1,021,443.50	737,867.64	0.06
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	72,898.000	18.776955	1,368,802.45	15.480000	1,128,461.04	-240,341.41	0.06
		Base		18.776955	1,368,802.45	15.480000	1,128,461.04	-240,341.41	0.06
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	14,635.000	45.033150	659,060.15	171.530000	2,510,341.55	1,851,281.40	0.14
		Base		45.033150	659,060.15	171.530000	2,510,341.55	1,851,281.40	0.14
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	8,630.000	82.097498	708,501.41	81.610000	704,294.30	-4,207.11	0.04
		Base		82.097498	708,501.41	81.610000	704,294.30	-4,207.11	0.04
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	106,576.000	10.151173	1,081,871.39	10.600000	1,129,705.60	47,834.21	0.06
		Base		10.151173	1,081,871.39	10.600000	1,129,705.60	47,834.21	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	31,366.000	44.885410	1,407,875.77	113.570000	3,562,236.62	2,154,360.85	0.20
		Base		44.885410	1,407,875.77	113.570000	3,562,236.62	2,154,360.85	0.20
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	14,394.000	178.754612	2,572,993.88	136.140000	1,959,599.16	-613,394.72	0.11
		Base		178.754612	2,572,993.88	136.140000	1,959,599.16	-613,394.72	0.11
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	464,491.000	28.749026	13,353,663.76	34.870000	16,196,801.17	2,843,137.41	0.89
		Base		28.749026	13,353,663.76	34.870000	16,196,801.17	2,843,137.41	0.89
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,696.000	147.450382	1,724,579.67	270.390000	3,162,481.44	1,437,901.77	0.17
		Base		147.450382	1,724,579.67	270.390000	3,162,481.44	1,437,901.77	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
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	85,400.000	116.686156	9,964,997.71	153.690000	13,125,126.00	3,160,128.29	0.72
		Base		116.686156	9,964,997.71	153.690000	13,125,126.00	3,160,128.29	0.72
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	7,814.000	45.743622	357,440.66	130.780000	1,021,914.92	664,474.26	0.06
		Base		45.743622	357,440.66	130.780000	1,021,914.92	664,474.26	0.06
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	40,372.000	34.489675	1,392,417.14	45.030000	1,817,951.16	425,534.02	0.10
		Base		34.489675	1,392,417.14	45.030000	1,817,951.16	425,534.02	0.10
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	39,342.000	17.591407	692,081.14	22.390000	880,867.38	188,786.24	0.05
		Base		17.591407	692,081.14	22.390000	880,867.38	188,786.24	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	24,059.000	37.161730	894,074.07	108.740000	2,616,175.66	1,722,101.59	0.14
		Base		37.161730	894,074.07	108.740000	2,616,175.66	1,722,101.59	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,779.000	341.779307	1,291,584.00	672.080000	2,539,790.32	1,248,206.32	0.14
		Base		341.779307	1,291,584.00	672.080000	2,539,790.32	1,248,206.32	0.14
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	24,036.000	29.846158	717,382.26	33.730000	810,734.28	93,352.02	0.04
		Base		29.846158	717,382.26	33.730000	810,734.28	93,352.02	0.04
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	354,627.000	42.380099	15,029,127.20	69.260000	24,561,466.02	9,532,338.82	1.35
		Base		42.380099	15,029,127.20	69.260000	24,561,466.02	9,532,338.82	1.35
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0								
		Local	11,922.000	74.729238	890,921.98	51.580000	614,936.76	-275,985.22	0.03
		Base		74.729238	890,921.98	51.580000	614,936.76	-275,985.22	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	268,610.000	61.009457	16,387,750.35	115.990000	31,156,073.90	14,768,323.55	1.71
		Base		61.009457	16,387,750.35	115.990000	31,156,073.90	14,768,323.55	1.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	37,599.000	19.974376	751,016.56	26.340000	990,357.66	239,341.10	0.05
		Base		19.974376	751,016.56	26.340000	990,357.66	239,341.10	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	15,315.000	43.699655	669,260.21	75.110000	1,150,309.65	481,049.44	0.06
		Base		43.699655	669,260.21	75.110000	1,150,309.65	481,049.44	0.06
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	10,601.000	111.555921	1,182,604.32	87.760000	930,343.76	-252,260.56	0.05
		Base		111.555921	1,182,604.32	87.760000	930,343.76	-252,260.56	0.05
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	24,759.000	44.891736	1,111,474.50	75.130000	1,860,143.67	748,669.17	0.10
		Base		44.891736	1,111,474.50	75.130000	1,860,143.67	748,669.17	0.10
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	106,249.000	13.261152	1,408,984.12	14.120000	1,500,235.88	91,251.76	0.08
		Base		13.261152	1,408,984.12	14.120000	1,500,235.88	91,251.76	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	35,309.000	61.519326	2,172,185.87	114.410000	4,039,702.69	1,867,516.82	0.22
		Base		61.519326	2,172,185.87	114.410000	4,039,702.69	1,867,516.82	0.22
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,240.000	23.907239	985,934.55	26.610000	1,097,396.40	111,461.85	0.06
		Base		23.907239	985,934.55	26.610000	1,097,396.40	111,461.85	0.06
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	188,486.000	36.012248	6,787,804.66	20.430000	3,850,768.98	-2,937,035.68	0.21
		Base		36.012248	6,787,804.66	20.430000	3,850,768.98	-2,937,035.68	0.21
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	17,633.000	50.828070	896,251.35	43.750000	771,443.75	-124,807.60	0.04
		Base		50.828070	896,251.35	43.750000	771,443.75	-124,807.60	0.04
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	58,497.000	30.441668	1,780,746.27	88.950000	5,203,308.15	3,422,561.88	0.29
		Base		30.441668	1,780,746.27	88.950000	5,203,308.15	3,422,561.88	0.29

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501044101	KROGER CO COMMON STOCK USD1.0								
		Local	93,173.000	13.539797	1,261,543.54	30.980000	2,886,499.54	1,624,956.00	0.16
		Base		13.539797	1,261,543.54	30.980000	2,886,499.54	1,624,956.00	0.16
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	23,585.000	30.706491	724,212.60	72.190000	1,702,601.15	978,388.55	0.09
		Base		30.706491	724,212.60	72.190000	1,702,601.15	978,388.55	0.09
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	30,152.000	31.439965	947,977.83	32.280000	973,306.56	25,328.73	0.05
		Base		31.439965	947,977.83	32.280000	973,306.56	25,328.73	0.05
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	7,583.000	78.262870	593,467.34	136.940000	1,038,416.02	444,948.68	0.06
		Base		78.262870	593,467.34	136.940000	1,038,416.02	444,948.68	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	10,043.000	71.339373	716,461.32	125.340000	1,258,789.62	542,328.30	0.07
		Base		71.339373	716,461.32	125.340000	1,258,789.62	542,328.30	0.07
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	15,734.000	37.880174	596,006.66	96.860000	1,523,995.24	927,988.58	0.08
		Base		37.880174	596,006.66	96.860000	1,523,995.24	927,988.58	0.08
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	21,693.000	33.149079	719,102.97	87.130000	1,890,111.09	1,171,008.12	0.10
		Base		33.149079	719,102.97	87.130000	1,890,111.09	1,171,008.12	0.10
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,124.000	23.135141	303,625.59	45.880000	602,129.12	298,503.53	0.03
		Base		23.135141	303,625.59	45.880000	602,129.12	298,503.53	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	9,055.000	69.486415	629,199.49	28.720000	260,059.60	-369,139.89	0.01
		Base		69.486415	629,199.49	28.720000	260,059.60	-369,139.89	0.01
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,443.000	38.825106	716,051.43	41.690000	768,888.67	52,837.24	0.04
		Base		38.825106	716,051.43	41.690000	768,888.67	52,837.24	0.04

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527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0								
		Local	31,846.000	31.454936	1,001,713.88	18.670000	594,564.82	-407,149.06	0.03
		Base		31.454936	1,001,713.88	18.670000	594,564.82	-407,149.06	0.03
52729N308	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01								
		Local	28,591.000	47.766224	1,365,684.11	56.150000	1,605,384.65	239,700.54	0.09
		Base		47.766224	1,365,684.11	56.150000	1,605,384.65	239,700.54	0.09
532457108	ELI LILLY + CO COMMON STOCK								
		Local	95,370.000	58.926105	5,619,782.64	73.840000	7,042,120.80	1,422,338.16	0.39
		Base		58.926105	5,619,782.64	73.840000	7,042,120.80	1,422,338.16	0.39
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	22,856.000	39.916590	912,333.57	49.090000	1,122,001.04	209,667.47	0.06
		Base		39.916590	912,333.57	49.090000	1,122,001.04	209,667.47	0.06
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,535.000	40.838296	961,129.29	60.060000	1,413,512.10	452,382.81	0.08
		Base		40.838296	961,129.29	60.060000	1,413,512.10	452,382.81	0.08
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	24,785.000	68.444328	1,696,392.67	246.380000	6,106,528.30	4,410,135.63	0.33
		Base		68.444328	1,696,392.67	246.380000	6,106,528.30	4,410,135.63	0.33
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	27,139.000	28.588735	775,869.67	43.030000	1,167,791.17	391,921.50	0.06
		Base		28.588735	775,869.67	43.030000	1,167,791.17	391,921.50	0.06
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	85,875.000	24.923834	2,140,334.23	66.650000	5,723,568.75	3,583,234.52	0.31
		Base		24.923834	2,140,334.23	66.650000	5,723,568.75	3,583,234.52	0.31
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	15,392.000	99.914211	1,537,879.53	122.730000	1,889,060.16	351,180.63	0.10
		Base		99.914211	1,537,879.53	122.730000	1,889,060.16	351,180.63	0.10
554382101	MACERICH CO/THE REIT USD.01								
		Local	11,846.000	70.322305	833,038.03	70.780000	838,459.88	5,421.85	0.05
		Base		70.322305	833,038.03	70.780000	838,459.88	5,421.85	0.05

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55616P104	MACY S INC COMMON STOCK USD.01								
		30,285.000	Local	32.296239	978,091.61	36.490000	1,105,099.65	127,008.04	0.06
			Base	32.296239	978,091.61	36.490000	1,105,099.65	127,008.04	0.06
565849106	MARATHON OIL CORP COMMON STOCK USD1.0								
		83,184.000	Local	17.693333	1,471,802.19	13.180000	1,096,365.12	-375,437.07	0.06
			Base	17.693333	1,471,802.19	13.180000	1,096,365.12	-375,437.07	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		51,913.000	Local	13.656902	708,970.77	43.590000	2,262,887.67	1,553,916.90	0.12
			Base	13.656902	708,970.77	43.590000	2,262,887.67	1,553,916.90	0.12
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		50,881.000	Local	36.954228	1,880,268.10	63.390000	3,225,346.59	1,345,078.49	0.18
			Base	36.954228	1,880,268.10	63.390000	3,225,346.59	1,345,078.49	0.18
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		31,402.000	Local	37.507593	1,177,813.45	68.700000	2,157,317.40	979,503.95	0.12
			Base	37.507593	1,177,813.45	68.700000	2,157,317.40	979,503.95	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		6,228.000	Local	133.863666	833,702.91	185.380000	1,154,546.64	320,843.73	0.06
			Base	133.863666	833,702.91	185.380000	1,154,546.64	320,843.73	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		32,421.000	Local	19.820014	642,584.69	30.880000	1,001,160.48	358,575.79	0.05
			Base	19.820014	642,584.69	30.880000	1,001,160.48	358,575.79	0.05
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		94,149.000	Local	30.698774	2,890,258.87	107.020000	10,075,825.98	7,185,567.11	0.55
			Base	30.698774	2,890,258.87	107.020000	10,075,825.98	7,185,567.11	0.55
577081102	MATTEL INC COMMON STOCK USD1.0								
		33,442.000	Local	21.998861	735,685.91	31.530000	1,054,426.26	318,740.35	0.06
			Base	21.998861	735,685.91	31.530000	1,054,426.26	318,740.35	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK								
		11,294.000	Local	36.336739	410,387.13	95.870000	1,082,755.78	672,368.65	0.06
			Base	36.336739	410,387.13	95.870000	1,082,755.78	672,368.65	0.06

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Base Currency: USD - US DOLLAR

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	83,784.000	50.374090	4,220,542.79	112.570000	9,431,564.88	5,211,022.09	0.52
		Base		50.374090	4,220,542.79	112.570000	9,431,564.88	5,211,022.09	0.52
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	22,159.000	61.673185	1,366,616.10	127.170000	2,817,960.03	1,451,343.93	0.15
		Base		61.673185	1,366,616.10	127.170000	2,817,960.03	1,451,343.93	0.15
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	18,130.000	51.579896	935,143.52	74.770000	1,355,580.10	420,436.58	0.07
		Base		51.579896	935,143.52	74.770000	1,355,580.10	420,436.58	0.07
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	271,489.000	46.275891	12,563,395.26	58.720000	15,941,834.08	3,378,438.82	0.87
		Base		46.275891	12,563,395.26	58.720000	15,941,834.08	3,378,438.82	0.87
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	107,887.000	40.603743	4,380,616.01	46.960000	5,066,373.52	685,757.51	0.28
		Base		40.603743	4,380,616.01	46.960000	5,066,373.52	685,757.51	0.28
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	2,601.000	407.480700	1,059,857.30	404.080000	1,051,012.08	-8,845.22	0.06
		Base		407.480700	1,059,857.30	404.080000	1,051,012.08	-8,845.22	0.06
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	765,073.000	33.736060	25,810,548.29	59.920000	45,843,174.16	20,032,625.87	2.51
		Base		33.736060	25,810,548.29	59.920000	45,843,174.16	20,032,625.87	2.51
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	21,137.000	33.422389	706,449.04	60.550000	1,279,845.35	573,396.31	0.07
		Base		33.422389	706,449.04	60.550000	1,279,845.35	573,396.31	0.07
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	101,949.000	16.596215	1,691,967.49	17.160000	1,749,444.84	57,477.35	0.10
		Base		16.596215	1,691,967.49	17.160000	1,749,444.84	57,477.35	0.10
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,189.000	78.669822	486,887.53	184.300000	1,140,632.70	653,745.17	0.06
		Base		78.669822	486,887.53	184.300000	1,140,632.70	653,745.17	0.06

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60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	18,085.000	51.380605	929,218.25	103.810000	1,877,403.85	948,185.60	0.10
		Base		51.380605	929,218.25	103.810000	1,877,403.85	948,185.60	0.10
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	152,723.000	17.527339	2,676,827.75	44.940000	6,863,371.62	4,186,543.87	0.38
		Base		17.527339	2,676,827.75	44.940000	6,863,371.62	4,186,543.87	0.38
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	42,961.000	51.762547	2,223,770.78	100.770000	4,329,179.97	2,105,409.19	0.24
		Base		51.762547	2,223,770.78	100.770000	4,329,179.97	2,105,409.19	0.24
61174X109	MONSTER BEVERAGE CORP COMMON STOCK								
		Local	13,270.000	79.990393	1,061,472.52	144.340000	1,915,391.80	853,919.28	0.10
		Base		79.990393	1,061,472.52	144.340000	1,915,391.80	853,919.28	0.10
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	16,426.000	30.815593	506,176.93	100.520000	1,651,141.52	1,144,964.59	0.09
		Base		30.815593	506,176.93	100.520000	1,651,141.52	1,144,964.59	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	144,531.000	36.610259	5,291,317.35	33.570000	4,851,905.67	-439,411.68	0.27
		Base		36.610259	5,291,317.35	33.570000	4,851,905.67	-439,411.68	0.27
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,382.000	50.117287	1,723,132.56	23.530000	809,008.46	-914,124.10	0.04
		Base		50.117287	1,723,132.56	23.530000	809,008.46	-914,124.10	0.04
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	16,369.000	71.044419	1,162,926.10	72.580000	1,188,062.02	25,135.92	0.07
		Base		71.044419	1,162,926.10	72.580000	1,188,062.02	25,135.92	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	15,892.000	48.034984	763,371.96	25.870000	411,126.04	-352,245.92	0.02
		Base		48.034984	763,371.96	25.870000	411,126.04	-352,245.92	0.02
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	30,954.000	24.039186	744,108.96	10.630000	329,041.02	-415,067.94	0.02
		Base		24.039186	744,108.96	10.630000	329,041.02	-415,067.94	0.02

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631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	11,209.000	30.502697	341,904.73	63.970000	717,039.73	375,135.00	0.04
		Base		30.502697	341,904.73	63.970000	717,039.73	375,135.00	0.04
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	37,075.000	47.164464	1,748,622.50	32.100000	1,190,107.50	-558,515.00	0.07
		Base		47.164464	1,748,622.50	32.100000	1,190,107.50	-558,515.00	0.07
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	31,127.000	16.471969	512,722.99	12.780000	397,803.06	-114,919.93	0.02
		Base		16.471969	512,722.99	12.780000	397,803.06	-114,919.93	0.02
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	27,360.000	35.209655	963,336.16	33.940000	928,598.40	-34,737.76	0.05
		Base		35.209655	963,336.16	33.940000	928,598.40	-34,737.76	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	42,092.000	29.777806	1,253,407.39	124.870000	5,256,028.04	4,002,620.65	0.29
		Base		29.777806	1,253,407.39	124.870000	5,256,028.04	4,002,620.65	0.29
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	47,342.000	34.096952	1,614,217.92	48.020000	2,273,362.84	659,144.92	0.12
		Base		34.096952	1,614,217.92	48.020000	2,273,362.84	659,144.92	0.12
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	19,499.000	52.898053	1,031,459.14	40.590000	791,464.41	-239,994.73	0.04
		Base		52.898053	1,031,459.14	40.590000	791,464.41	-239,994.73	0.04
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	52,093.000	37.530489	1,955,075.78	37.040000	1,929,524.72	-25,551.06	0.11
		Base		37.530489	1,955,075.78	37.040000	1,929,524.72	-25,551.06	0.11
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	37,361.000	12.055114	450,391.12	12.120000	452,815.32	2,424.20	0.02
		Base		12.055114	450,391.12	12.120000	452,815.32	2,424.20	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	11,759.000	12.994272	152,799.65	12.400000	145,811.60	-6,988.05	0.01
		Base		12.994272	152,799.65	12.400000	145,811.60	-6,988.05	0.01

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65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	45,857.000	54.042562	2,478,229.75	128.000000	5,869,696.00	3,391,466.25	0.32
		Base		54.042562	2,478,229.75	128.000000	5,869,696.00	3,391,466.25	0.32
654106103	NIKE INC CL B COMMON STOCK USD1.0								
		Local	132,383.000	15.538174	2,056,990.06	50.180000	6,642,978.94	4,585,988.88	0.36
		Base		15.538174	2,056,990.06	50.180000	6,642,978.94	4,585,988.88	0.36
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,632.000	8.964326	283,559.56	23.260000	735,760.32	452,200.76	0.04
		Base		8.964326	283,559.56	23.260000	735,760.32	452,200.76	0.04
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	42,185.000	41.971781	1,770,579.60	34.470000	1,454,116.95	-316,462.65	0.08
		Base		41.971781	1,770,579.60	34.470000	1,454,116.95	-316,462.65	0.08
655664100	NORDSTROM INC COMMON STOCK								
		Local	11,410.000	28.780385	328,384.19	52.000000	593,320.00	264,935.81	0.03
		Base		28.780385	328,384.19	52.000000	593,320.00	264,935.81	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	28,821.000	42.906017	1,236,594.33	93.000000	2,680,353.00	1,443,758.67	0.15
		Base		42.906017	1,236,594.33	93.000000	2,680,353.00	1,443,758.67	0.15
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	20,913.000	57.441076	1,201,265.22	72.420000	1,514,519.46	313,254.24	0.08
		Base		57.441076	1,201,265.22	72.420000	1,514,519.46	313,254.24	0.08
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	17,533.000	51.557854	903,963.86	229.000000	4,015,057.00	3,111,093.14	0.22
		Base		51.557854	903,963.86	229.000000	4,015,057.00	3,111,093.14	0.22
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	31,256.000	34.915437	1,091,316.89	48.850000	1,526,855.60	435,538.71	0.08
		Base		34.915437	1,091,316.89	48.850000	1,526,855.60	435,538.71	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	52,526.000	18.932692	994,458.57	71.160000	3,737,750.16	2,743,291.59	0.20
		Base		18.932692	994,458.57	71.160000	3,737,750.16	2,743,291.59	0.20

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67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	9,321.000	48.553161	452,564.01	264.440000	2,464,845.24	2,012,281.23	0.14
		Base		48.553161	452,564.01	264.440000	2,464,845.24	2,012,281.23	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	75,002.000	45.013024	3,376,066.79	72.910000	5,468,395.82	2,092,329.03	0.30
		Base		45.013024	3,376,066.79	72.910000	5,468,395.82	2,092,329.03	0.30
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	23,224.000	42.867606	995,557.28	79.820000	1,853,739.68	858,182.40	0.10
		Base		42.867606	995,557.28	79.820000	1,853,739.68	858,182.40	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,659.000	25.324040	523,169.34	48.430000	1,000,515.37	477,346.03	0.05
		Base		25.324040	523,169.34	48.430000	1,000,515.37	477,346.03	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	295,484.000	21.772898	6,433,543.12	38.420000	11,352,495.28	4,918,952.16	0.62
		Base		21.772898	6,433,543.12	38.420000	11,352,495.28	4,918,952.16	0.62
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	15,913.000	25.968851	413,242.33	19.300000	307,120.90	-106,121.43	0.02
		Base		25.968851	413,242.33	19.300000	307,120.90	-106,121.43	0.02
69331C108	P G + E CORP COMMON STOCK								
		Local	48,943.000	38.124467	1,865,925.80	62.120000	3,040,339.16	1,174,413.36	0.17
		Base		38.124467	1,865,925.80	62.120000	3,040,339.16	1,174,413.36	0.17
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	48,247.000	80.550181	3,886,304.56	95.600000	4,612,413.20	726,108.64	0.25
		Base		80.550181	3,886,304.56	95.600000	4,612,413.20	726,108.64	0.25
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	26,143.000	36.046662	942,367.89	93.130000	2,434,697.59	1,492,329.70	0.13
		Base		36.046662	942,367.89	93.130000	2,434,697.59	1,492,329.70	0.13
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	66,575.000	25.994921	1,730,611.87	34.340000	2,286,185.50	555,573.63	0.13
		Base		25.994921	1,730,611.87	34.340000	2,286,185.50	555,573.63	0.13

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693656100	PVH CORP COMMON STOCK USD1.0								
		Local	7,877.000	119.459129	940,979.56	106.980000	842,681.46	-98,298.10	0.05
		Base		119.459129	940,979.56	106.980000	842,681.46	-98,298.10	0.05
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	34,415.000	30.545157	1,051,211.57	54.920000	1,890,071.80	838,860.23	0.10
		Base		30.545157	1,051,211.57	54.920000	1,890,071.80	838,860.23	0.10
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	13,147.000	50.730678	666,956.23	122.750000	1,613,794.25	946,838.02	0.09
		Base		50.730678	666,956.23	122.750000	1,613,794.25	946,838.02	0.09
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,180.000	37.235291	304,584.68	42.710000	349,367.80	44,783.12	0.02
		Base		37.235291	304,584.68	42.710000	349,367.80	44,783.12	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	31,503.000	33.044680	1,041,006.55	55.200000	1,738,965.60	697,959.05	0.10
		Base		33.044680	1,041,006.55	55.200000	1,738,965.60	697,959.05	0.10
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		Local	110,201.000	17.857183	1,967,879.43	41.660000	4,590,973.66	2,623,094.23	0.25
		Base		17.857183	1,967,879.43	41.660000	4,590,973.66	2,623,094.23	0.25
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	30,530.000	16.426377	501,497.30	16.240000	495,807.20	-5,690.10	0.03
		Base		16.426377	501,497.30	16.240000	495,807.20	-5,690.10	0.03
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	141,298.000	54.298164	7,672,221.91	107.200000	15,147,145.60	7,474,923.69	0.83
		Base		54.298164	7,672,221.91	107.200000	15,147,145.60	7,474,923.69	0.83
714046109	PERKINELMER INC COMMON STOCK USD1.0								
		Local	10,741.000	26.370035	283,240.55	50.890000	546,609.49	263,368.94	0.03
		Base		26.370035	283,240.55	50.890000	546,609.49	263,368.94	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	595,528.000	28.213259	16,801,785.92	31.710000	18,884,192.88	2,082,406.96	1.03
		Base		28.213259	16,801,785.92	31.710000	18,884,192.88	2,082,406.96	1.03

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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
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		152,310.000	Local	39.877288	6,073,709.69	96.440000	14,688,776.40	8,615,066.71	0.80
			Base	39.877288	6,073,709.69	96.440000	14,688,776.40	8,615,066.71	0.80
718546104	PHILLIPS 66 COMMON STOCK								
		43,634.000	Local	27.735722	1,210,220.50	81.150000	3,540,899.10	2,330,678.60	0.19
			Base	27.735722	1,210,220.50	81.150000	3,540,899.10	2,330,678.60	0.19
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		10,915.000	Local	42.377555	462,551.01	76.130000	830,958.95	368,407.94	0.05
			Base	42.377555	462,551.01	76.130000	830,958.95	368,407.94	0.05
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		16,652.000	Local	91.413359	1,522,215.26	179.020000	2,981,041.04	1,458,825.78	0.16
			Base	91.413359	1,522,215.26	179.020000	2,981,041.04	1,458,825.78	0.16
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		18,222.000	Local	37.684989	686,695.87	17.840000	325,080.48	-361,615.39	0.02
			Base	37.684989	686,695.87	17.840000	325,080.48	-361,615.39	0.02
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		28,004.000	Local	57.388426	1,607,105.49	117.060000	3,278,148.24	1,671,042.75	0.18
			Base	57.388426	1,607,105.49	117.060000	3,278,148.24	1,671,042.75	0.18
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		24,402.000	Local	41.092744	1,002,745.14	64.010000	1,561,972.02	559,226.88	0.09
			Base	41.092744	1,002,745.14	64.010000	1,561,972.02	559,226.88	0.09
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		4,873.000	Local	344.720064	1,679,820.87	1,474.230000	7,183,922.79	5,504,101.92	0.39
			Base	344.720064	1,679,820.87	1,474.230000	7,183,922.79	5,504,101.92	0.39
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		26,260.000	Local	32.497137	853,374.83	54.600000	1,433,796.00	580,421.17	0.08
			Base	32.497137	853,374.83	54.600000	1,433,796.00	580,421.17	0.08
742718109	PROCTER + GAMBLE CO WHEN DIS COMMON STOCK								
		262,019.000	Local	53.911084	14,125,728.22	86.800000	22,743,249.20	8,617,520.98	1.25
			Base	53.911084	14,125,728.22	86.800000	22,743,249.20	8,617,520.98	1.25

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743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	57,132.000	17.620045	1,006,668.42	31.510000	1,800,229.32	793,560.90	0.10
		Base		17.620045	1,006,668.42	31.510000	1,800,229.32	793,560.90	0.10
74340W103	PROLOGIS INC REIT USD.01								
		Local	51,736.000	41.905344	2,168,014.86	52.160000	2,698,549.76	530,534.90	0.15
		Base		41.905344	2,168,014.86	52.160000	2,698,549.76	530,534.90	0.15
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	42,905.000	50.091987	2,149,196.69	84.790000	3,637,914.95	1,488,718.26	0.20
		Base		50.091987	2,149,196.69	84.790000	3,637,914.95	1,488,718.26	0.20
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	49,671.000	29.570005	1,468,771.73	42.080000	2,090,155.68	621,383.95	0.11
		Base		29.570005	1,468,771.73	42.080000	2,090,155.68	621,383.95	0.11
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,641.000	99.683240	1,459,462.32	213.720000	3,129,074.52	1,669,612.20	0.17
		Base		99.683240	1,459,462.32	213.720000	3,129,074.52	1,669,612.20	0.17
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	30,364.000	18.018767	547,121.83	18.600000	564,770.40	17,648.57	0.03
		Base		18.018767	547,121.83	18.600000	564,770.40	17,648.57	0.03
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	12,556.000	81.140508	1,018,800.22	55.650000	698,741.40	-320,058.82	0.04
		Base		81.140508	1,018,800.22	55.650000	698,741.40	-320,058.82	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	144,683.000	43.479138	6,290,692.10	68.720000	9,942,615.76	3,651,923.66	0.54
		Base		43.479138	6,290,692.10	68.720000	9,942,615.76	3,651,923.66	0.54
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	14,832.000	23.537325	349,105.61	28.750000	426,420.00	77,314.39	0.02
		Base		23.537325	349,105.61	28.750000	426,420.00	77,314.39	0.02
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	13,649.000	45.209097	617,058.96	81.440000	1,111,574.56	494,515.60	0.06
		Base		45.209097	617,058.96	81.440000	1,111,574.56	494,515.60	0.06

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,536.000	96.096870	531,992.27	98.100000	543,081.60	11,089.33	0.03
		Base		96.096870	531,992.27	98.100000	543,081.60	11,089.33	0.03
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	18,456.000	51.856288	957,059.66	33.790000	623,628.24	-333,431.42	0.03
		Base		51.856288	957,059.66	33.790000	623,628.24	-333,431.42	0.03
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	28,973.000	45.897194	1,329,779.40	136.610000	3,958,001.53	2,628,222.13	0.22
		Base		45.897194	1,329,779.40	136.610000	3,958,001.53	2,628,222.13	0.22
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	25,386.000	51.139843	1,298,236.05	59.240000	1,503,866.64	205,630.59	0.08
		Base		51.139843	1,298,236.05	59.240000	1,503,866.64	205,630.59	0.08
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	17,780.000	30.422130	540,905.47	77.450000	1,377,061.00	836,155.53	0.08
		Base		30.422130	540,905.47	77.450000	1,377,061.00	836,155.53	0.08
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,410.000	247.030069	1,830,492.81	345.020000	2,556,598.20	726,105.39	0.14
		Base		247.030069	1,830,492.81	345.020000	2,556,598.20	726,105.39	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	123,236.000	12.746486	1,570,825.93	10.710000	1,319,857.56	-250,968.37	0.07
		Base		12.746486	1,570,825.93	10.710000	1,319,857.56	-250,968.37	0.07
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	22,890.000	24.013608	549,671.48	52.630000	1,204,700.70	655,029.22	0.07
		Base		24.013608	549,671.48	52.630000	1,204,700.70	655,029.22	0.07
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	81,279.000	19.090625	1,551,666.95	55.080000	4,476,847.32	2,925,180.37	0.25
		Base		19.090625	1,551,666.95	55.080000	4,476,847.32	2,925,180.37	0.25
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	12,778.000	29.725526	379,832.77	37.420000	478,152.76	98,319.99	0.03
		Base		29.725526	379,832.77	37.420000	478,152.76	98,319.99	0.03

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773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	12,705.000	46.450863	590,158.22	119.720000	1,521,042.60	930,884.38	0.08
		Base		46.450863	590,158.22	119.720000	1,521,042.60	930,884.38	0.08
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	12,756.000	42.607131	543,496.56	84.320000	1,075,585.92	532,089.36	0.06
		Base		42.607131	543,496.56	84.320000	1,075,585.92	532,089.36	0.06
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,949.000	72.025467	716,581.37	173.310000	1,724,261.19	1,007,679.82	0.09
		Base		72.025467	716,581.37	173.310000	1,724,261.19	1,007,679.82	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	38,937.000	14.511294	565,026.26	62.540000	2,435,119.98	1,870,093.72	0.13
		Base		14.511294	565,026.26	62.540000	2,435,119.98	1,870,093.72	0.13
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,251.000	41.015784	215,373.88	69.390000	364,366.89	148,993.01	0.02
		Base		41.015784	215,373.88	69.390000	364,366.89	148,993.01	0.02
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	25,919.000	41.333340	1,071,318.85	121.850000	3,158,230.15	2,086,911.30	0.17
		Base		41.333340	1,071,318.85	121.850000	3,158,230.15	2,086,911.30	0.17
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	9,849.000	132.754442	1,307,498.50	98.220000	967,368.78	-340,129.72	0.05
		Base		132.754442	1,307,498.50	98.220000	967,368.78	-340,129.72	0.05
78462F103	SPDR S+P500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	36,715.000	200.272872	7,353,018.48	212.550000	7,803,773.25	450,754.77	0.43
		Base		200.272872	7,353,018.48	212.550000	7,803,773.25	450,754.77	0.43
786CVR209	SAFEWAY CASA LEY CVR COMMON STOCK								
		Local	23,786.000	1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
		Base		1.014900	24,140.41	1.014900	24,140.41	0.00	0.00
786CVR308	SAFEWAY PDC LLC CVR COMMON STOCK								
		Local	23,786.000	0.048800	1,160.76	0.048800	1,160.76	0.00	0.00
		Base		0.048800	1,160.76	0.048800	1,160.76	0.00	0.00

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790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	27,974.000	34.572394	967,128.16	77.840000	2,177,496.16	1,210,368.00	0.12
		Base		34.572394	967,128.16	77.840000	2,177,496.16	1,210,368.00	0.12
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	63,218.000	31.040089	1,962,292.37	75.160000	4,751,464.88	2,789,172.51	0.26
		Base		31.040089	1,962,292.37	75.160000	4,751,464.88	2,789,172.51	0.26
80589M102	SCANA CORP COMMON STOCK								
		Local	14,031.000	40.700039	571,062.25	73.360000	1,029,314.16	458,251.91	0.06
		Base		40.700039	571,062.25	73.360000	1,029,314.16	458,251.91	0.06
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,030.000	139.472684	1,119,965.65	149.200000	1,198,076.00	78,110.35	0.07
		Base		139.472684	1,119,965.65	149.200000	1,198,076.00	78,110.35	0.07
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	136,539.000	85.638662	11,693,017.28	78.230000	10,681,445.97	-1,011,571.31	0.59
		Base		85.638662	11,693,017.28	78.230000	10,681,445.97	-1,011,571.31	0.59
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,202.000	21.112423	2,495,530.60	31.700000	3,747,003.40	1,251,472.80	0.21
		Base		21.112423	2,495,530.60	31.700000	3,747,003.40	1,251,472.80	0.21
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	9,346.000	49.921922	466,570.28	64.360000	601,508.56	134,938.28	0.03
		Base		49.921922	466,570.28	64.360000	601,508.56	134,938.28	0.03
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,312.000	23.652996	456,786.65	45.630000	881,206.56	424,419.91	0.05
		Base		23.652996	456,786.65	45.630000	881,206.56	424,419.91	0.05
816851109	SEMPRA ENERGY COMMON STOCK								
		Local	24,525.000	52.048848	1,276,498.00	107.100000	2,626,627.50	1,350,129.50	0.14
		Base		52.048848	1,276,498.00	107.100000	2,626,627.50	1,350,129.50	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	7,877.000	64.218592	505,849.85	244.860000	1,928,762.22	1,422,912.37	0.11
		Base		64.218592	505,849.85	244.860000	1,928,762.22	1,422,912.37	0.11

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828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	30,850.000	83.031512	2,561,522.16	185.960000	5,736,866.00	3,175,343.84	0.31
		Base		83.031512	2,561,522.16	185.960000	5,736,866.00	3,175,343.84	0.31
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	18,409.000	92.588038	1,704,453.19	76.940000	1,416,388.46	-288,064.73	0.08
		Base		92.588038	1,704,453.19	76.940000	1,416,388.46	-288,064.73	0.08
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	11,430.000	62.232214	711,314.21	131.310000	1,500,873.30	789,559.09	0.08
		Base		62.232214	711,314.21	131.310000	1,500,873.30	789,559.09	0.08
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	5,703.000	48.517298	276,694.15	154.100000	878,832.30	602,138.15	0.05
		Base		48.517298	276,694.15	154.100000	878,832.30	602,138.15	0.05
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	96,089.000	33.680189	3,236,295.64	51.570000	4,955,309.73	1,719,014.09	0.27
		Base		33.680189	3,236,295.64	51.570000	4,955,309.73	1,719,014.09	0.27
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	60,895.000	14.089378	857,972.68	40.050000	2,438,844.75	1,580,872.07	0.13
		Base		14.089378	857,972.68	40.050000	2,438,844.75	1,580,872.07	0.13
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	48,447.000	33.764318	1,635,779.93	10.390000	503,364.33	-1,132,415.60	0.03
		Base		33.764318	1,635,779.93	10.390000	503,364.33	-1,132,415.60	0.03
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	68,834.000	25.244642	1,737,689.66	41.810000	2,877,949.54	1,140,259.88	0.16
		Base		25.244642	1,737,689.66	41.810000	2,877,949.54	1,140,259.88	0.16
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	14,768.000	53.390672	788,473.45	113.840000	1,681,189.12	892,715.67	0.09
		Base		53.390672	788,473.45	113.840000	1,681,189.12	892,715.67	0.09
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	63,858.000	17.480293	1,116,256.54	7.400000	472,549.20	-643,707.34	0.03
		Base		17.480293	1,116,256.54	7.400000	472,549.20	-643,707.34	0.03

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855244109	STARBUCKS CORP COMMON STOCK USD.001								
		143,991.000	Local	14.250240	2,051,906.37	53.070000	7,641,602.37	5,589,696.00	0.42
			Base	14.250240	2,051,906.37	53.070000	7,641,602.37	5,589,696.00	0.42
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		35,995.000	Local	51.806113	1,864,761.03	70.210000	2,527,208.95	662,447.92	0.14
			Base	51.806113	1,864,761.03	70.210000	2,527,208.95	662,447.92	0.14
858912108	STERICYCLE INC COMMON STOCK USD.01								
		8,349.000	Local	69.052493	576,519.26	80.090000	668,671.41	92,152.15	0.04
			Base	69.052493	576,519.26	80.090000	668,671.41	92,152.15	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		30,502.000	Local	50.610341	1,543,716.63	115.350000	3,518,405.70	1,974,689.07	0.19
			Base	50.610341	1,543,716.63	115.350000	3,518,405.70	1,974,689.07	0.19
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.0								
		49,228.000	Local	42.743558	2,104,179.89	45.230000	2,226,582.44	122,402.55	0.12
			Base	42.743558	2,104,179.89	45.230000	2,226,582.44	122,402.55	0.12
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		60,438.000	Local	29.015219	1,753,621.83	25.030000	1,512,763.14	-240,858.69	0.08
			Base	29.015219	1,753,621.83	25.030000	1,512,763.14	-240,858.69	0.08
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		77,782.000	Local	31.788875	2,472,602.29	28.590000	2,223,787.38	-248,814.91	0.12
			Base	31.788875	2,472,602.29	28.590000	2,223,787.38	-248,814.91	0.12
871829107	SYSCO CORP COMMON STOCK USD1.0								
		50,143.000	Local	27.882975	1,398,136.00	48.120000	2,412,881.16	1,014,745.16	0.13
			Base	27.882975	1,398,136.00	48.120000	2,412,881.16	1,014,745.16	0.13
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		64,470.000	Local	17.105020	1,102,760.62	73.750000	4,754,662.50	3,651,901.88	0.26
			Base	17.105020	1,102,760.62	73.750000	4,754,662.50	3,651,901.88	0.26
87612E106	TARGET CORP COMMON STOCK USD.0833								
		56,441.000	Local	46.308658	2,613,706.97	68.730000	3,879,189.93	1,265,482.96	0.21
			Base	46.308658	2,613,706.97	68.730000	3,879,189.93	1,265,482.96	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	21,043.000	38.103887	801,820.09	19.620000	412,863.66	-388,956.43	0.02
		Base		38.103887	801,820.09	19.620000	412,863.66	-388,956.43	0.02
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	12,802.000	23.904245	306,022.15	26.960000	345,141.92	39,119.77	0.02
		Base		23.904245	306,022.15	26.960000	345,141.92	39,119.77	0.02
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	11,663.000	39.937956	465,796.38	84.970000	991,005.11	525,208.73	0.05
		Base		39.937956	465,796.38	84.970000	991,005.11	525,208.73	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	98,495.000	35.443096	3,490,967.71	70.850000	6,978,370.75	3,487,403.04	0.38
		Base		35.443096	3,490,967.71	70.850000	6,978,370.75	3,487,403.04	0.38
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	26,456.000	32.012747	846,929.24	40.080000	1,060,356.48	213,427.24	0.06
		Base		32.012747	846,929.24	40.080000	1,060,356.48	213,427.24	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	38,708.000	54.400454	2,105,732.78	147.030000	5,691,237.24	3,585,504.46	0.31
		Base		54.400454	2,105,732.78	147.030000	5,691,237.24	3,585,504.46	0.31
88579Y101	3M CO COMMON STOCK USD.01								
		Local	59,340.000	73.681195	4,372,242.14	165.300000	9,808,902.00	5,436,659.86	0.54
		Base		73.681195	4,372,242.14	165.300000	9,808,902.00	5,436,659.86	0.54
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	10,546.000	44.963610	474,186.23	73.420000	774,287.32	300,101.09	0.04
		Base		44.963610	474,186.23	73.420000	774,287.32	300,101.09	0.04
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	76,369.000	59.409946	4,537,078.18	88.990000	6,796,077.31	2,258,999.13	0.37
		Base		59.409946	4,537,078.18	88.990000	6,796,077.31	2,258,999.13	0.37
891027104	TORCHMARK CORP COMMON STOCK USD1.0								
		Local	10,936.000	21.063429	230,349.66	63.410000	693,451.76	463,102.10	0.04
		Base		21.063429	230,349.66	63.410000	693,451.76	463,102.10	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
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,245.000	27.019404	438,930.21	49.880000	810,300.60	371,370.39	0.04
		Base		27.019404	438,930.21	49.880000	810,300.60	371,370.39	0.04
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	13,123.000	72.130961	946,574.60	62.630000	821,893.49	-124,681.11	0.05
		Base		72.130961	946,574.60	62.630000	821,893.49	-124,681.11	0.05
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	4,916.000	264.990820	1,302,694.87	272.460000	1,339,413.36	36,718.49	0.07
		Base		264.990820	1,302,694.87	272.460000	1,339,413.36	36,718.49	0.07
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	28,304.000	44.906145	1,271,023.54	108.180000	3,061,926.72	1,790,903.18	0.17
		Base		44.906145	1,271,023.54	108.180000	3,061,926.72	1,790,903.18	0.17
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,217.000	36.746926	412,190.27	64.480000	723,272.16	311,081.89	0.04
		Base		36.746926	412,190.27	64.480000	723,272.16	311,081.89	0.04
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	104,465.000	16.291431	1,701,884.34	26.270000	2,744,295.55	1,042,411.21	0.15
		Base		16.291431	1,701,884.34	26.270000	2,744,295.55	1,042,411.21	0.15
90130A200	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01								
		Local	47,823.000	26.819352	1,282,581.88	26.390000	1,262,048.97	-20,532.91	0.07
		Base		26.819352	1,282,581.88	26.390000	1,262,048.97	-20,532.91	0.07
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	29,204.000	21.694972	633,579.95	70.850000	2,069,103.40	1,435,523.45	0.11
		Base		21.694972	633,579.95	70.850000	2,069,103.40	1,435,523.45	0.11
902653104	UDR INC REIT USD.01								
		Local	26,219.000	35.883201	940,821.65	34.970000	916,878.43	-23,943.22	0.05
		Base		35.883201	940,821.65	34.970000	916,878.43	-23,943.22	0.05
902973304	US BANCORP COMMON STOCK USD.01								
		Local	157,957.000	26.563739	4,195,928.53	44.760000	7,070,155.32	2,874,226.79	0.39
		Base		26.563739	4,195,928.53	44.760000	7,070,155.32	2,874,226.79	0.39

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90384S303	ULTA SALON COSMETICS + FRAGR COMMON STOCK USD.01								
		Local	5,757.000	207.105928	1,192,308.83	243.340000	1,400,908.38	208,599.55	0.08
		Base		207.105928	1,192,308.83	243.340000	1,400,908.38	208,599.55	0.08
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	18,005.000	28.525410	513,600.00	31.100000	559,955.50	46,355.50	0.03
		Base		28.525410	513,600.00	31.100000	559,955.50	46,355.50	0.03
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	18,098.000	26.142929	473,134.72	25.860000	468,014.28	-5,120.44	0.03
		Base		26.142929	473,134.72	25.860000	468,014.28	-5,120.44	0.03
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	81,776.000	27.098693	2,216,022.72	88.180000	7,211,007.68	4,994,984.96	0.40
		Base		27.098693	2,216,022.72	88.180000	7,211,007.68	4,994,984.96	0.40
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
		Local	28,806.000	56.790600	1,635,910.02	56.230000	1,619,761.38	-16,148.64	0.09
		Base		56.790600	1,635,910.02	56.230000	1,619,761.38	-16,148.64	0.09
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	67,869.000	69.688942	4,729,718.79	107.760000	7,313,563.44	2,583,844.65	0.40
		Base		69.688942	4,729,718.79	107.760000	7,313,563.44	2,583,844.65	0.40
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	8,460.000	114.440859	968,169.67	75.660000	640,083.60	-328,086.07	0.04
		Base		114.440859	968,169.67	75.660000	640,083.60	-328,086.07	0.04
913017109	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0								
		Local	76,418.000	56.754164	4,337,039.68	102.200000	7,809,919.60	3,472,879.92	0.43
		Base		56.754164	4,337,039.68	102.200000	7,809,919.60	3,472,879.92	0.43
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	93,506.000	39.994261	3,739,703.35	141.330000	13,215,202.98	9,475,499.63	0.72
		Base		39.994261	3,739,703.35	141.330000	13,215,202.98	9,475,499.63	0.72
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	8,845.000	114.379066	1,011,682.84	120.710000	1,067,679.95	55,997.11	0.06
		Base		114.379066	1,011,682.84	120.710000	1,067,679.95	55,997.11	0.06

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91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	23,038.000	23.918265	551,028.98	35.400000	815,545.20	264,516.22	0.04
		Base		23.918265	551,028.98	35.400000	815,545.20	264,516.22	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	8,740.000	31.716439	277,201.68	33.450000	292,353.00	15,151.32	0.02
		Base		31.716439	277,201.68	33.450000	292,353.00	15,151.32	0.02
918204108	VF CORP COMMON STOCK								
		Local	32,576.000	20.462056	666,571.92	54.210000	1,765,944.96	1,099,373.04	0.10
		Base		20.462056	666,571.92	54.210000	1,765,944.96	1,099,373.04	0.10
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	45,295.000	30.756211	1,393,102.57	59.240000	2,683,275.80	1,290,173.23	0.15
		Base		30.756211	1,393,102.57	59.240000	2,683,275.80	1,290,173.23	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0								
		Local	9,169.000	50.576655	463,737.35	90.730000	831,903.37	368,166.02	0.05
		Base		50.576655	463,737.35	90.730000	831,903.37	368,166.02	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	34,495.000	42.841013	1,477,800.73	67.750000	2,337,036.25	859,235.52	0.13
		Base		42.841013	1,477,800.73	67.750000	2,337,036.25	859,235.52	0.13
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	9,120.000	27.533297	251,103.67	84.020000	766,262.40	515,158.73	0.04
		Base		27.533297	251,103.67	84.020000	766,262.40	515,158.73	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	400,213.000	42.366859	16,955,767.75	48.100000	19,250,245.30	2,294,477.55	1.05
		Base		42.366859	16,955,767.75	48.100000	19,250,245.30	2,294,477.55	1.05
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	15,428.000	81.337838	1,254,880.17	81.550000	1,258,153.40	3,273.23	0.07
		Base		81.337838	1,254,880.17	81.550000	1,258,153.40	3,273.23	0.07
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,327.000	79.856530	1,942,669.81	75.860000	1,845,446.22	-97,223.59	0.10
		Base		79.856530	1,942,669.81	75.860000	1,845,446.22	-97,223.59	0.10

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92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	34,090.000	44.395229	1,513,433.35	37.560000	1,280,420.40	-233,012.95	0.07
		Base		44.395229	1,513,433.35	37.560000	1,280,420.40	-233,012.95	0.07
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	185,211.000	26.088509	4,831,878.93	82.510000	15,281,759.61	10,449,880.68	0.84
		Base		26.088509	4,831,878.93	82.510000	15,281,759.61	10,449,880.68	0.84
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	16,871.000	73.521516	1,240,381.49	92.780000	1,565,291.38	324,909.89	0.09
		Base		73.521516	1,240,381.49	92.780000	1,565,291.38	324,909.89	0.09
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	13,065.000	57.558958	752,007.78	113.200000	1,478,958.00	726,950.22	0.08
		Base		57.558958	752,007.78	113.200000	1,478,958.00	726,950.22	0.08
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	30,987.000	35.687681	1,105,854.18	59.720000	1,850,543.64	744,689.46	0.10
		Base		35.687681	1,105,854.18	59.720000	1,850,543.64	744,689.46	0.10
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	148,812.000	54.679998	8,137,039.81	70.020000	10,419,816.24	2,282,776.43	0.57
		Base		54.679998	8,137,039.81	70.020000	10,419,816.24	2,282,776.43	0.57
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	83,948.000	38.837471	3,260,328.02	82.730000	6,945,018.04	3,684,690.02	0.38
		Base		38.837471	3,260,328.02	82.730000	6,945,018.04	3,684,690.02	0.38
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	39,951.000	30.199630	1,206,505.42	65.660000	2,623,182.66	1,416,677.24	0.14
		Base		30.199630	1,206,505.42	65.660000	2,623,182.66	1,416,677.24	0.14
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	7,911.000	52.946453	418,859.39	139.140000	1,100,736.54	681,877.15	0.06
		Base		52.946453	418,859.39	139.140000	1,100,736.54	681,877.15	0.06
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	410,837.000	37.048462	15,220,878.83	46.010000	18,902,610.37	3,681,731.54	1.04
		Base		37.048462	15,220,878.83	46.010000	18,902,610.37	3,681,731.54	1.04

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95040Q104	WELLTOWER INC REIT USD1.0								
		Local	35,140.000	54.798000	1,925,601.72	68.530000	2,408,144.20	482,542.48	0.13
		Base		54.798000	1,925,601.72	68.530000	2,408,144.20	482,542.48	0.13
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	27,909.000	37.923685	1,058,412.13	58.440000	1,631,001.96	572,589.83	0.09
		Base		37.923685	1,058,412.13	58.440000	1,631,001.96	572,589.83	0.09
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	47,886.000	17.337615	830,229.01	20.070000	961,072.02	130,843.01	0.05
		Base		17.337615	830,229.01	20.070000	961,072.02	130,843.01	0.05
96145D105	WESTROCK CO COMMON STOCK								
		Local	24,691.000	43.919420	1,084,414.41	46.190000	1,140,477.29	56,062.88	0.06
		Base		43.919420	1,084,414.41	46.190000	1,140,477.29	56,062.88	0.06
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	73,510.000	27.747482	2,039,717.38	29.930000	2,200,154.30	160,436.92	0.12
		Base		27.747482	2,039,717.38	29.930000	2,200,154.30	160,436.92	0.12
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	7,408.000	92.441744	684,808.44	149.820000	1,109,866.56	425,058.12	0.06
		Base		92.441744	684,808.44	149.820000	1,109,866.56	425,058.12	0.06
966837106	WHOLE FOODS MARKET INC COMMON STOCK								
		Local	31,301.000	33.764942	1,056,876.45	28.290000	885,505.29	-171,371.16	0.05
		Base		33.764942	1,056,876.45	28.290000	885,505.29	-171,371.16	0.05
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	67,059.000	28.117427	1,885,526.53	29.200000	1,958,122.80	72,596.27	0.11
		Base		28.117427	1,885,526.53	29.200000	1,958,122.80	72,596.27	0.11
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	10,788.000	33.589812	362,366.89	65.840000	710,281.92	347,915.03	0.04
		Base		33.589812	362,366.89	65.840000	710,281.92	347,915.03	0.04
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	7,796.000	73.154183	570,310.01	94.550000	737,111.80	166,801.79	0.04
		Base		73.154183	570,310.01	94.550000	737,111.80	166,801.79	0.04

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98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	49,871.000	23.289692	1,161,480.25	41.550000	2,072,140.05	910,659.80	0.11
		Base		23.289692	1,161,480.25	41.550000	2,072,140.05	910,659.80	0.11
983919101	XILINX INC COMMON STOCK USD.01								
		Local	24,886.000	37.339910	929,240.99	50.870000	1,265,950.82	336,709.83	0.07
		Base		37.339910	929,240.99	50.870000	1,265,950.82	336,709.83	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	83,569.000	13.130077	1,097,267.39	9.770000	816,469.13	-280,798.26	0.04
		Base		13.130077	1,097,267.39	9.770000	816,469.13	-280,798.26	0.04
98419M100	XYLEM INC COMMON STOCK								
		Local	17,592.000	27.332717	480,837.15	48.330000	850,221.36	369,384.21	0.05
		Base		27.332717	480,837.15	48.330000	850,221.36	369,384.21	0.05
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	85,970.000	29.268264	2,516,192.69	41.550000	3,572,053.50	1,055,860.81	0.20
		Base		29.268264	2,516,192.69	41.550000	3,572,053.50	1,055,860.81	0.20
988498101	YUM BRANDS INC COMMON STOCK								
		Local	34,202.000	28.208245	964,778.41	86.280000	2,950,948.56	1,986,170.15	0.16
		Base		28.208245	964,778.41	86.280000	2,950,948.56	1,986,170.15	0.16
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	19,637.000	68.809688	1,351,215.85	105.400000	2,069,739.80	718,523.95	0.11
		Base		68.809688	1,351,215.85	105.400000	2,069,739.80	718,523.95	0.11
989701107	ZIONS BANCORPORATION COMMON STOCK								
		Local	20,137.000	37.037804	745,830.25	32.210000	648,612.77	-97,217.48	0.04
		Base		37.037804	745,830.25	32.210000	648,612.77	-97,217.48	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	48,603.000	33.014929	1,604,624.61	47.800000	2,323,223.40	718,598.79	0.13
		Base		33.014929	1,604,624.61	47.800000	2,323,223.40	718,598.79	0.13
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	7,926.500	47.000000	372,545.50	45.510000	360,735.02	-11,810.48	0.02
		Base		47.000000	372,545.50	45.510000	360,735.02	-11,810.48	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
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,415.000	29.583819	278,531.66	63.840000	601,053.60	322,521.94	0.03
		Base		29.583819	278,531.66	63.840000	601,053.60	322,521.94	0.03
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
		Local	38,874.000	169.953901	6,606,787.95	208.940000	8,122,333.56	1,515,545.61	0.45
		Base		169.953901	6,606,787.95	208.940000	8,122,333.56	1,515,545.61	0.45
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	26,076.000	41.617994	1,085,230.80	110.830000	2,890,003.08	1,804,772.28	0.16
		Base		41.617994	1,085,230.80	110.830000	2,890,003.08	1,804,772.28	0.16
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	61,121.000	64.359160	3,933,696.22	116.240000	7,104,705.04	3,171,008.82	0.39
		Base		64.359160	3,933,696.22	116.240000	7,104,705.04	3,171,008.82	0.39
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	26,780.000	39.662294	1,062,156.23	65.070000	1,742,574.60	680,418.37	0.10
		Base		39.662294	1,062,156.23	65.070000	1,742,574.60	680,418.37	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	44,643.000	36.564624	1,632,354.49	63.770000	2,846,884.11	1,214,529.62	0.16
		Base		36.564624	1,632,354.49	63.770000	2,846,884.11	1,214,529.62	0.16
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	19,466.000	80.785842	1,572,577.20	18.750000	364,987.50	-1,207,589.70	0.02
		Base		80.785842	1,572,577.20	18.750000	364,987.50	-1,207,589.70	0.02
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.0								
		Local	25,330.000	36.061695	913,442.74	67.290000	1,704,455.70	791,012.96	0.09
		Base		36.061695	913,442.74	67.290000	1,704,455.70	791,012.96	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	40,246.000	23.645379	951,631.94	28.090000	1,130,510.14	178,878.20	0.06
		Base		23.645379	951,631.94	28.090000	1,130,510.14	178,878.20	0.06
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	79,265.000	37.157619	2,945,298.68	40.320000	3,195,964.80	250,666.12	0.18
		Base		37.157619	2,945,298.68	40.320000	3,195,964.80	250,666.12	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
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	10,576.000	73.721943	779,683.27	59.260000	626,733.76	-152,949.51	0.03
		Base		73.721943	779,683.27	59.260000	626,733.76	-152,949.51	0.03
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	135,680.000	74.808899	10,150,071.36	82.020000	11,128,473.60	978,402.24	0.61
		Base		74.808899	10,150,071.36	82.020000	11,128,473.60	978,402.24	0.61
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK								
		Local	16,594.000	80.961498	1,343,475.10	50.780000	842,643.32	-500,831.78	0.05
		Base		80.961498	1,343,475.10	50.780000	842,643.32	-500,831.78	0.05
G6518L108	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07								
		Local	32,980.000	39.223484	1,293,590.51	45.020000	1,484,759.60	191,169.09	0.08
		Base		39.223484	1,293,590.51	45.020000	1,484,759.60	191,169.09	0.08
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	29,317.000	28.273271	828,887.49	34.310000	1,005,866.27	176,978.78	0.06
		Base		28.273271	828,887.49	34.310000	1,005,866.27	176,978.78	0.06
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	16,359.000	39.026239	638,430.25	55.130000	901,871.67	263,441.42	0.05
		Base		39.026239	638,430.25	55.130000	901,871.67	263,441.42	0.05
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	7,422.000	120.319551	893,011.71	81.260000	603,111.72	-289,899.99	0.03
		Base		120.319551	893,011.71	81.260000	603,111.72	-289,899.99	0.03
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	12,741.000	124.908006	1,591,452.90	125.900000	1,604,091.90	12,639.00	0.09
		Base		124.908006	1,591,452.90	125.900000	1,604,091.90	12,639.00	0.09
G97822103	PERRIGO CO PLC COMMON STOCK								
		Local	14,067.000	123.678307	1,739,782.75	83.190000	1,170,233.73	-569,549.02	0.06
		Base		123.678307	1,739,782.75	83.190000	1,170,233.73	-569,549.02	0.06
G98294104	XL GROUP LTD COMMON STOCK								
		Local	26,997.000	37.032723	999,772.43	34.700000	936,795.90	-62,976.53	0.05
		Base		37.032723	999,772.43	34.700000	936,795.90	-62,976.53	0.05

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H1467J104	CHUBB LTD COMMON STOCK								
		45,661.000	Local	76.204863	3,479,590.25	127.000000	5,798,947.00	2,319,356.75	0.32
			Base	76.204863	3,479,590.25	127.000000	5,798,947.00	2,319,356.75	0.32
H2906T109	GARMIN LTD COMMON STOCK CHF10.0								
		11,312.000	Local	42.760667	483,708.67	48.360000	547,048.32	63,339.65	0.03
			Base	42.760667	483,708.67	48.360000	547,048.32	63,339.65	0.03
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		34,909.000	Local	36.433012	1,271,840.01	62.870000	2,194,728.83	922,888.82	0.12
			Base	36.433012	1,271,840.01	62.870000	2,194,728.83	922,888.82	0.12
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF.1								
		33,721.000	Local	46.020660	1,551,862.69	9.610000	324,058.81	-1,227,803.88	0.02
			Base	46.020660	1,551,862.69	9.610000	324,058.81	-1,227,803.88	0.02
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		33,468.000	Local	55.350529	1,852,471.50	79.550000	2,662,379.40	809,907.90	0.15
			Base	55.350529	1,852,471.50	79.550000	2,662,379.40	809,907.90	0.15
N59465109	MYLAN NV COMMON STOCK EUR.01								
		45,165.000	Local	56.313456	2,543,397.23	36.500000	1,648,522.50	-894,874.73	0.09
			Base	56.313456	2,543,397.23	36.500000	1,648,522.50	-894,874.73	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		16,485.000	Local	78.295279	1,290,697.68	76.870000	1,267,201.95	-23,495.73	0.07
			Base	78.295279	1,290,697.68	76.870000	1,267,201.95	-23,495.73	0.07
Y09827109	BROADCOM LTD COMMON STOCK								
		50,086.000	Local	127.562442	6,389,092.45	170.280000	8,528,644.08	2,139,551.63	0.47
			Base	127.562442	6,389,092.45	170.280000	8,528,644.08	2,139,551.63	0.47
US DOLLAR Total									
		29,067,788.500	Local		1,147,378,004.47		1,812,230,490.75	664,852,486.28	99.30
			Base		1,147,378,004.47		1,812,230,490.75	664,852,486.28	99.30
EQUITY Total									
		29,067,788.500	Base		1,147,378,004.47		1,812,230,490.75	664,852,486.28	99.30

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Holdings

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

As of: *October 31, 2016*

View Date: *November 15, 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 201 S&P 500
STATE OF ARIZONA
FUND: ATZ9

As of: *October 31, 2016*

View Date: *November 15, 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								
		29,205,098.770	Base	1,147,516,120.03		1,812,369,094.56	664,852,974.53	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00
CASH Total									
		0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796HQ5	TREASURY BILL 11/16 0.00000					0.516	10 Nov 2016		
		10,000,000.000	Local	99.987100	9,998,710.00	99.987100	9,998,710.00	0.00	0.91
			Base	99.987100	9,998,710.00	99.987100	9,998,710.00	0.00	0.91
912796JE0	TREASURY BILL 03/17 0.00000					0.64	02 Mar 2017		
		30,000,000.000	Local	99.793628	29,938,088.33	99.881200	29,964,360.00	26,271.67	2.73
			Base	99.793628	29,938,088.33	99.881200	29,964,360.00	26,271.67	2.73
912796KM0	TREASURY BILL 03/17 0.00000					0.467	09 Mar 2017		
		20,000,000.000	Local	99.833956	19,966,791.11	99.867600	19,973,520.00	6,728.89	1.82
			Base	99.833956	19,966,791.11	99.867600	19,973,520.00	6,728.89	1.82
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		10,000,000.000	Local	99.820000	9,982,000.00	99.856100	9,985,610.00	3,610.00	0.91
			Base	99.820000	9,982,000.00	99.856100	9,985,610.00	3,610.00	0.91
979QHR003	SOUTH STREET REPO					0.47	01 Nov 2016		
		258,452,120.760	Local	100.000000	258,452,120.76	100.000000	258,452,120.76	0.00	23.56
			Base	100.000000	258,452,120.76	100.000000	258,452,120.76	0.00	23.56

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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
US DOLLAR Total									
		328,452,120.760	Local		328,337,710.20		328,374,320.76	36,610.56	29.93
			Base		328,337,710.20		328,374,320.76	36,610.56	29.93
CASH EQUIVALENT Total									
		328,452,120.760	Base		328,337,710.20		328,374,320.76	36,610.56	29.93
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		
		7,219,592.670	Local	100.845419	7,280,628.46	100.662300	7,267,408.03	-13,220.43	0.66
			Base	100.845419	7,280,628.46	100.662300	7,267,408.03	-13,220.43	0.66
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		4,659,593.250	Local	103.150834	4,806,409.32	103.081184	4,803,163.89	-3,245.43	0.44
Original Face:		15,000,000.000	Base	103.150834	4,806,409.32	103.081184	4,803,163.89	-3,245.43	0.44
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		5,667.060	Local	102.275077	5,795.99	104.695614	5,933.16	137.17	0.00
Original Face:		159,822.000	Base	102.275077	5,795.99	104.695614	5,933.16	137.17	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		8,212.310	Local	102.486389	8,416.50	105.283815	8,646.23	229.73	0.00
Original Face:		200,000.000	Base	102.486389	8,416.50	105.283815	8,646.23	229.73	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		7,543.200	Local	101.130422	7,628.47	104.178685	7,858.41	229.94	0.00
Original Face:		1,170,550.000	Base	101.130422	7,628.47	104.178685	7,858.41	229.94	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		38,407.490	Local	101.597631	39,021.10	103.856159	39,888.54	867.44	0.00
Original Face:		3,070,737.000	Base	101.597631	39,021.10	103.856159	39,888.54	867.44	0.00
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		38,040.250	Local	101.723806	38,695.99	103.898144	39,523.11	827.12	0.00
Original Face:		2,150,000.000	Base	101.723806	38,695.99	103.898144	39,523.11	827.12	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	51,037.980	101.786905	51,949.98	103.910565	53,033.85	1,083.87	0.00
Original Face:		Base	3,000,000.000	101.786905	51,949.98	103.910565	53,033.85	1,083.87	0.00
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	109,037.820	101.867178	111,073.75	103.907611	113,298.59	2,224.84	0.01
Original Face:		Base	6,427,055.000	101.867178	111,073.75	103.907611	113,298.59	2,224.84	0.01
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	1,220.870	102.049358	1,245.89	105.048374	1,282.50	36.61	0.00
Original Face:		Base	50,000.000	102.049358	1,245.89	105.048374	1,282.50	36.61	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	85,305.310	101.939621	86,959.91	104.648750	89,270.94	2,311.03	0.01
Original Face:		Base	2,975,426.000	101.939621	86,959.91	104.648750	89,270.94	2,311.03	0.01
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	157,672.370	102.952236	162,327.23	105.120076	165,745.32	3,418.09	0.02
Original Face:		Base	2,793,101.000	102.952236	162,327.23	105.120076	165,745.32	3,418.09	0.02
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	101,086.660	103.073660	104,193.72	105.391866	106,537.12	2,343.40	0.01
Original Face:		Base	1,680,083.000	103.073660	104,193.72	105.391866	106,537.12	2,343.40	0.01
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	53,268.740	103.470272	55,117.31	104.697662	55,771.13	653.82	0.01
Original Face:		Base	754,224.000	103.470272	55,117.31	104.697662	55,771.13	653.82	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	7,207.410	102.966114	7,421.19	104.830761	7,555.58	134.39	0.00
Original Face:		Base	300,000.000	102.966114	7,421.19	104.830761	7,555.58	134.39	0.00
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	52,845.340	103.684942	54,792.66	105.324487	55,659.08	866.42	0.01
Original Face:		Base	300,000.000	103.684942	54,792.66	105.324487	55,659.08	866.42	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	36,555.200	103.746225	37,924.64	105.341237	38,507.70	583.06	0.00
Original Face:		Base	1,297,789.000	103.746225	37,924.64	105.341237	38,507.70	583.06	0.00

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36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	28,732.000	103.776382	29,817.03	105.033139	30,178.12	361.09	0.00
Original Face:		Base	1,048,917.000	103.776382	29,817.03	105.033139	30,178.12	361.09	0.00
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	61,821.140	103.741665	64,134.28	107.005950	66,152.30	2,018.02	0.01
Original Face:		Base	438,038.000	103.741665	64,134.28	107.005950	66,152.30	2,018.02	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	2,574,908.800	103.999603	2,677,894.93	107.645642	2,771,777.11	93,882.18	0.25
Original Face:		Base	10,000,000.000	103.999603	2,677,894.93	107.645642	2,771,777.11	93,882.18	0.25
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	1,435,620.560	106.238769	1,525,185.61	105.926250	1,520,699.02	-4,486.59	0.14
Original Face:		Base	17,600,000.000	106.238769	1,525,185.61	105.926250	1,520,699.02	-4,486.59	0.14
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	367,499.310	100.948489	370,985.00	108.519690	398,809.11	27,824.11	0.04
Original Face:		Base	16,300,000.000	100.948489	370,985.00	108.519690	398,809.11	27,824.11	0.04
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	4,425,398.500	106.192782	4,699,453.79	106.221370	4,700,718.91	1,265.12	0.43
Original Face:		Base	50,000,000.000	106.192782	4,699,453.79	106.221370	4,700,718.91	1,265.12	0.43
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.92567	20 Jun 2042		
		Local	2,490,253.400	100.138157	2,493,693.85	100.051990	2,491,548.08	-2,145.77	0.23
Original Face:		Base	10,000,000.000	100.138157	2,493,693.85	100.051990	2,491,548.08	-2,145.77	0.23
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	23,806,576.140	102.653880	24,438,374.13	99.715740	23,738,903.57	-699,470.56	2.16
Original Face:		Base	41,570,000.000	102.653880	24,438,374.13	99.715740	23,738,903.57	-699,470.56	2.16
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.83456	16 Jun 2037		
		Local	3,114,800.760	100.211621	3,121,392.34	99.694790	3,105,294.08	-16,098.26	0.28
Original Face:		Base	32,313,742.000	100.211621	3,121,392.34	99.694790	3,105,294.08	-16,098.26	0.28
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	135,315.090	101.423219	137,240.92	100.207830	135,596.32	-1,644.60	0.01
Original Face:		Base	5,130,000.000	101.423219	137,240.92	100.207830	135,596.32	-1,644.60	0.01

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38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	1,663,308.380	107.265467	1,784,155.50	108.413450	1,803,250.00	19,094.50	0.16
	Original Face:	Base	10,300,000.000	107.265467	1,784,155.50	108.413450	1,803,250.00	19,094.50	0.16
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	583,493.300	100.454806	586,147.06	101.328250	591,243.55	5,096.49	0.05
	Original Face:	Base	10,000,000.000	100.454806	586,147.06	101.328250	591,243.55	5,096.49	0.05
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	942,251.350	103.847582	978,505.24	104.066010	980,563.38	2,058.14	0.09
	Original Face:	Base	5,000,000.000	103.847582	978,505.24	104.066010	980,563.38	2,058.14	0.09
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	1,106,541.840	101.597841	1,124,222.62	103.139480	1,141,281.50	17,058.88	0.10
	Original Face:	Base	8,000,000.000	101.597841	1,124,222.62	103.139480	1,141,281.50	17,058.88	0.10
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	1,684,897.800	104.216163	1,755,935.84	103.078750	1,736,771.59	-19,164.25	0.16
	Original Face:	Base	10,000,000.000	104.216163	1,755,935.84	103.078750	1,736,771.59	-19,164.25	0.16
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	997,612.780	106.269229	1,060,155.41	105.887410	1,056,346.33	-3,809.08	0.10
	Original Face:	Base	7,350,000.000	106.269229	1,060,155.41	105.887410	1,056,346.33	-3,809.08	0.10
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	550,221.500	100.471715	552,816.98	101.094920	556,245.99	3,429.01	0.05
	Original Face:	Base	4,400,000.000	100.471715	552,816.98	101.094920	556,245.99	3,429.01	0.05
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	2,678,325.100	100.990875	2,704,863.96	100.378920	2,688,473.81	-16,390.15	0.25
	Original Face:	Base	10,000,000.000	100.990875	2,704,863.96	100.378920	2,688,473.81	-16,390.15	0.25
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	793,386.720	100.198067	794,958.16	101.574950	805,882.16	10,924.00	0.07
	Original Face:	Base	3,600,000.000	100.198067	794,958.16	101.574950	805,882.16	10,924.00	0.07
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,545,642.950	99.962291	1,545,060.11	102.269320	1,580,718.53	35,658.42	0.14
	Original Face:	Base	5,000,000.000	99.962291	1,545,060.11	102.269320	1,580,718.53	35,658.42	0.14

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38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	594,100.800	101.828658	604,964.87	102.251140	607,474.84	2,509.97	0.06
	Original Face:	Base	5,000,000.000	101.828658	604,964.87	102.251140	607,474.84	2,509.97	0.06
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	2,954,913.700	99.773566	2,948,222.78	101.875310	3,010,327.49	62,104.71	0.27
	Original Face:	Base	10,000,000.000	99.773566	2,948,222.78	101.875310	3,010,327.49	62,104.71	0.27
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	2,954,913.700	101.174475	2,989,618.41	103.977730	3,072,452.19	82,833.78	0.28
	Original Face:	Base	10,000,000.000	101.174475	2,989,618.41	103.977730	3,072,452.19	82,833.78	0.28
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	2,474,241.400	99.950051	2,473,005.54	100.782990	2,493,614.46	20,608.92	0.23
	Original Face:	Base	10,000,000.000	99.950051	2,473,005.54	100.782990	2,493,614.46	20,608.92	0.23
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	578,695.350	102.978792	595,933.48	108.651940	628,763.72	32,830.24	0.06
	Original Face:	Base	5,000,000.000	102.978792	595,933.48	108.651940	628,763.72	32,830.24	0.06
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	1,078,392.750	99.898805	1,077,301.47	102.533690	1,105,715.88	28,414.41	0.10
	Original Face:	Base	5,000,000.000	99.898805	1,077,301.47	102.533690	1,105,715.88	28,414.41	0.10
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	2,917,811.750	99.797066	2,911,890.51	102.361630	2,986,719.67	74,829.16	0.27
	Original Face:	Base	10,815,142.000	99.797066	2,911,890.51	102.361630	2,986,719.67	74,829.16	0.27
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	712,017.250	101.931488	725,769.78	102.166070	727,440.04	1,670.26	0.07
	Original Face:	Base	5,000,000.000	101.931488	725,769.78	102.166070	727,440.04	1,670.26	0.07
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	1,424,034.500	100.663497	1,433,482.93	101.480920	1,445,123.31	11,640.38	0.13
	Original Face:	Base	10,000,000.000	100.663497	1,433,482.93	101.480920	1,445,123.31	11,640.38	0.13
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,080,356.900	102.690670	1,109,425.74	104.864470	1,132,910.54	23,484.80	0.10
	Original Face:	Base	5,648,629.000	102.690670	1,109,425.74	104.864470	1,132,910.54	23,484.80	0.10

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38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	4,005,858.900	101.293647	4,057,680.56	100.333480	4,019,217.64	-38,462.92	0.37
Original Face:		Base	30,000,000.000	101.293647	4,057,680.56	100.333480	4,019,217.64	-38,462.92	0.37
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.82567	20 Nov 2042		
		Local	16,380,681.820	100.000000	16,380,681.82	99.512440	16,300,816.17	-79,865.65	1.49
Original Face:		Base	25,333,333.000	100.000000	16,380,681.82	99.512440	16,300,816.17	-79,865.65	1.49
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.88456	16 Nov 2041		
		Local	4,563,666.300	100.160389	4,570,985.90	99.871860	4,557,818.42	-13,167.48	0.42
Original Face:		Base	10,000,000.000	100.160389	4,570,985.90	99.871860	4,557,818.42	-13,167.48	0.42
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	2,613,053.770	105.044131	2,744,859.62	104.950670	2,742,417.44	-2,442.18	0.25
Original Face:		Base	10,359,452.000	105.044131	2,744,859.62	104.950670	2,742,417.44	-2,442.18	0.25
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.88456	16 Dec 2041		
		Local	7,375,705.310	100.160465	7,387,540.70	99.898840	7,368,244.05	-19,296.65	0.67
Original Face:		Base	12,911,372.000	100.160465	7,387,540.70	99.898840	7,368,244.05	-19,296.65	0.67
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	15,000,000.000	101.703525	15,255,528.76	100.302250	15,045,337.50	-210,191.26	1.37
Original Face:		Base	15,000,000.000	101.703525	15,255,528.76	100.302250	15,045,337.50	-210,191.26	1.37
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	14,953,268.800	101.430404	15,167,160.94	99.498560	14,878,287.13	-288,873.81	1.36
Original Face:		Base	20,000,000.000	101.430404	15,167,160.94	99.498560	14,878,287.13	-288,873.81	1.36
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	3,567,653.700	104.397122	3,724,527.77	101.467690	3,620,015.80	-104,511.97	0.33
Original Face:		Base	10,000,000.000	104.397122	3,724,527.77	101.467690	3,620,015.80	-104,511.97	0.33
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	13,312,599.500	101.107581	13,460,047.34	99.674120	13,269,216.40	-190,830.94	1.21
Original Face:		Base	25,000,000.000	101.107581	13,460,047.34	99.674120	13,269,216.40	-190,830.94	1.21
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	5,669,406.100	100.199157	5,680,697.13	98.031780	5,557,819.72	-122,877.41	0.51
Original Face:		Base	10,000,000.000	100.199157	5,680,697.13	98.031780	5,557,819.72	-122,877.41	0.51

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38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,669,406.100	100.953861	5,723,484.33	99.758780	5,655,730.36	-67,753.97	0.52
Original Face:		Base	10,000,000.000	100.953861	5,723,484.33	99.758780	5,655,730.36	-67,753.97	0.52
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	8,131,576.800	102.028807	8,296,550.80	101.780210	8,276,335.94	-20,214.86	0.75
Original Face:		Base	18,249,312.000	102.028807	8,296,550.80	101.780210	8,276,335.94	-20,214.86	0.75
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	6,329,655.400	100.000000	6,329,655.38	98.551750	6,237,986.17	-91,669.21	0.57
Original Face:		Base	10,000,000.000	100.000000	6,329,655.38	98.551750	6,237,986.17	-91,669.21	0.57
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	6,329,655.400	101.815888	6,444,594.88	98.520950	6,236,036.63	-208,558.25	0.57
Original Face:		Base	10,000,000.000	101.815888	6,444,594.88	98.520950	6,236,036.63	-208,558.25	0.57
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	6,096,327.600	101.980870	6,217,087.91	100.977110	6,155,895.43	-61,192.48	0.56
Original Face:		Base	10,000,000.000	101.980870	6,217,087.91	100.977110	6,155,895.43	-61,192.48	0.56
38378KBF5	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 A					1.5	16 May 2042		
		Local	14,843,507.940	99.067166	14,705,042.71	99.250750	14,732,292.96	27,250.25	1.34
Original Face:		Base	18,000,000.000	99.067166	14,705,042.71	99.250750	14,732,292.96	27,250.25	1.34
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.0	16 Jun 2045		
		Local	12,266,427.600	99.264079	12,176,156.40	98.411460	12,071,570.49	-104,585.91	1.10
Original Face:		Base	15,000,000.000	99.264079	12,176,156.40	98.411460	12,071,570.49	-104,585.91	1.10
38378X2R1	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 2 A					2.5	16 Dec 2044		
		Local	2,775,130.980	101.550724	2,818,165.61	101.166070	2,807,490.95	-10,674.66	0.26
Original Face:		Base	3,000,000.000	101.550724	2,818,165.61	101.166070	2,807,490.95	-10,674.66	0.26
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.0	16 Jul 2050		
		Local	768,401.030	101.454446	779,577.01	102.671100	788,925.79	9,348.78	0.07
Original Face:		Base	1,000,000.000	101.454446	779,577.01	102.671100	788,925.79	9,348.78	0.07
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028	16 Aug 2052		
		Local	1,616,060.340	100.808034	1,629,118.65	103.030770	1,665,039.41	35,920.76	0.15
Original Face:		Base	2,000,000.000	100.808034	1,629,118.65	103.030770	1,665,039.41	35,920.76	0.15

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38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.85	16 Feb 2049		
		Local	874,969.380	100.922441	883,040.46	101.902650	891,616.98	8,576.52	0.08
Original Face:		Base	1,000,000.000	100.922441	883,040.46	101.902650	891,616.98	8,576.52	0.08
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.5	20 May 2045		
		Local	3,708,716.200	101.222220	3,754,044.86	101.870940	3,778,104.05	24,059.19	0.34
Original Face:		Base	5,000,000.000	101.222220	3,754,044.86	101.870940	3,778,104.05	24,059.19	0.34
38379RAN3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 181 AB					2.6	16 Dec 2049		
		Local	5,851,912.010	100.874908	5,903,110.86	101.287680	5,927,265.91	24,155.05	0.54
Original Face:		Base	5,985,000.000	100.874908	5,903,110.86	101.287680	5,927,265.91	24,155.05	0.54
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	98.771865	12,523,284.75	98.930500	12,543,398.10	20,113.35	1.14
		Base		98.771865	12,523,284.75	98.930500	12,543,398.10	20,113.35	1.14
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	98.690671	14,952,623.59	98.937200	14,989,975.17	37,351.58	1.37
		Base		98.690671	14,952,623.59	98.937200	14,989,975.17	37,351.58	1.37
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.91933	06 Feb 2020		
		Local	1,743,241.460	96.886660	1,688,968.43	100.061450	1,744,312.68	55,344.25	0.16
Original Face:		Base	4,000,000.000	96.886660	1,688,968.43	100.061450	1,744,312.68	55,344.25	0.16
62889KAD3	NCUA GUARANTEED NOTES US GOVT GUAR 06/19 3					3.0	12 Jun 2019		
		Local	4,700,000.000	104.239180	4,899,241.47	104.758000	4,923,626.00	24,384.53	0.45
		Base		104.239180	4,899,241.47	104.758000	4,923,626.00	24,384.53	0.45
690353L54	OVERSEAS PRIVATE INV COR US GOVT GUAR 01/21 0.00000						26 Jan 2021		
		Local	1,200,000.000	100.863988	1,210,367.85	101.240000	1,214,880.00	4,512.15	0.11
		Base		100.863988	1,210,367.85	101.240000	1,214,880.00	4,512.15	0.11
742651DN9	PRIVATE EXPORT FUNDING US GOVT GUAR 02/17 1.375					1.375	15 Feb 2017		
		Local	4,000,000.000	100.185429	4,007,417.14	100.190000	4,007,600.00	182.86	0.37
		Base		100.185429	4,007,417.14	100.190000	4,007,600.00	182.86	0.37
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	6,450,049.630	110.532205	7,129,382.11	109.580210	7,067,977.93	-61,404.18	0.64
Original Face:		Base	28,600,000.000	110.532205	7,129,382.11	109.580210	7,067,977.93	-61,404.18	0.64

& 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
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE				3.325	25 Dec 2018		
	462,332.430	Local	102.275897	472,854.64	101.600441	469,731.79	-3,122.85	0.04
Original Face:	2,152,855.000	Base	102.275897	472,854.64	101.600441	469,731.79	-3,122.85	0.04
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE				3.075	25 Sep 2022		
	892,045.320	Local	104.776649	934,655.19	103.742800	925,432.79	-9,222.40	0.08
Original Face:	2,348,960.000	Base	104.776649	934,655.19	103.742800	925,432.79	-9,222.40	0.08
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE				2.825	25 Aug 2024		
	1,793,799.870	Local	105.364345	1,890,025.48	103.971259	1,865,036.31	-24,989.17	0.17
Original Face:	4,240,960.000	Base	105.364345	1,890,025.48	103.971259	1,865,036.31	-24,989.17	0.17
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE				3.075	25 Feb 2024		
	2,782,651.410	Local	105.805812	2,944,206.92	104.567356	2,909,745.01	-34,461.91	0.27
Original Face:	6,113,646.000	Base	105.805812	2,944,206.92	104.567356	2,909,745.01	-34,461.91	0.27
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE				4.325	25 Jul 2024		
	2,240,858.360	Local	109.386325	2,451,192.60	107.450947	2,407,823.53	-43,369.07	0.22
Original Face:	4,650,545.000	Base	109.386325	2,451,192.60	107.450947	2,407,823.53	-43,369.07	0.22
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE				4.537	25 Aug 2019		
	646,198.100	Local	103.873851	671,230.85	103.021331	665,721.88	-5,508.97	0.06
Original Face:	5,080,000.000	Base	103.873851	671,230.85	103.021331	665,721.88	-5,508.97	0.06
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE				4.439	25 Nov 2024		
	6,718,463.890	Local	110.117464	7,398,202.05	108.764365	7,307,294.59	-90,907.46	0.67
Original Face:	12,180,140.000	Base	110.117464	7,398,202.05	108.764365	7,307,294.59	-90,907.46	0.67
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE				4.309	25 Jan 2025		
	5,887,588.470	Local	109.748422	6,461,535.45	107.728616	6,342,617.57	-118,917.88	0.58
Original Face:	10,243,765.000	Base	109.748422	6,461,535.45	107.728616	6,342,617.57	-118,917.88	0.58
83165AW91	SBA POOL 522272 SBA 01/29 VARIABLE				4.812	25 Jan 2029		
	4,848,199.450	Local	113.881025	5,521,179.21	113.901637	5,522,178.54	999.33	0.50
Original Face:	5,000,000.000	Base	113.881025	5,521,179.21	113.901637	5,522,178.54	999.33	0.50
912796HQ5	TREASURY BILL 11/16 0.00000				0.01	10 Nov 2016		
	20,000,000.000	Local	99.988250	19,997,650.00	99.988250	19,997,650.00	0.00	1.82
		Base	99.988250	19,997,650.00	99.988250	19,997,650.00	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
912828A91	US TREASURY N/B 01/17 0.75					0.75	15 Jan 2017		
		30,000,000.000	Local	100.074990	30,022,497.11	100.074990	30,022,497.11	0.00	2.74
			Base	100.074990	30,022,497.11	100.074990	30,022,497.11	0.00	2.74
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	103.014353	5,150,717.67	103.578100	5,178,905.00	28,187.33	0.47
			Base	103.014353	5,150,717.67	103.578100	5,178,905.00	28,187.33	0.47
912828C32	US TREASURY N/B 03/17 0.75					0.75	15 Mar 2017		
		10,000,000.000	Local	100.058604	10,005,860.37	100.125500	10,012,550.00	6,689.63	0.91
			Base	100.058604	10,005,860.37	100.125500	10,012,550.00	6,689.63	0.91
912828GH7	US TREASURY N/B 02/17 4.625					4.625	15 Feb 2017		
		10,000,000.000	Local	101.128381	10,112,838.09	101.238000	10,123,800.00	10,961.91	0.92
			Base	101.128381	10,112,838.09	101.238000	10,123,800.00	10,961.91	0.92
912828GS3	US TREASURY N/B 05/17 4.5					4.5	15 May 2017		
		60,000,000.000	Local	102.071247	61,242,748.13	102.109400	61,265,640.00	22,891.87	5.58
			Base	102.071247	61,242,748.13	102.109400	61,265,640.00	22,891.87	5.58
912828H60	US TREASURY FRN 01/17 VAR					0.4242924	31 Jan 2017		
		20,000,000.000	Local	99.999747	19,999,949.47	100.027400	20,005,480.00	5,530.53	1.82
			Base	99.999747	19,999,949.47	100.027400	20,005,480.00	5,530.53	1.82
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		5,000,000.000	Local	99.651774	4,982,588.70	99.937500	4,996,875.00	14,286.30	0.46
			Base	99.651774	4,982,588.70	99.937500	4,996,875.00	14,286.30	0.46
912828K41	US TREASURY FRN 04/17 VAR					0.4142924	30 Apr 2017		
		40,000,000.000	Local	100.000375	40,000,149.85	100.028100	40,011,240.00	11,090.15	3.65
			Base	100.000375	40,000,149.85	100.028100	40,011,240.00	11,090.15	3.65
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		15,000,000.000	Local	100.004900	15,000,735.05	99.977600	14,996,640.00	-4,095.05	1.37
			Base	100.004900	15,000,735.05	99.977600	14,996,640.00	-4,095.05	1.37
912828M23	US TREASURY FRN 10/17 VAR					0.5082924	31 Oct 2017		
		19,000,000.000	Local	99.927533	18,986,231.32	100.136300	19,025,897.00	39,665.68	1.73
			Base	99.927533	18,986,231.32	100.136300	19,025,897.00	39,665.68	1.73

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Base Currency: USD - US DOLLAR

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912828M64	US TREASURY N/B 11/18 1.25				1.25	15 Nov 2018		
	4,000,000.000	Local	100.496694	4,019,867.75	100.707000	4,028,280.00	8,412.25	0.37
		Base	100.496694	4,019,867.75	100.707000	4,028,280.00	8,412.25	0.37
912828MV9	US TREASURY N/B 03/17 3.25				3.25	31 Mar 2017		
	20,000,000.000	Local	101.141516	20,228,303.11	101.163700	20,232,740.00	4,436.89	1.84
		Base	101.141516	20,228,303.11	101.163700	20,232,740.00	4,436.89	1.84
912828N97	US TREASURY FRN 01/18 VAR				0.6122924	31 Jan 2018		
	19,000,000.000	Local	100.052874	19,010,046.08	100.228900	19,043,491.00	33,444.92	1.74
		Base	100.052874	19,010,046.08	100.228900	19,043,491.00	33,444.92	1.74
912828P20	US TREASURY N/B 01/18 0.75				0.75	31 Jan 2018		
	10,000,000.000	Local	99.972596	9,997,259.61	99.988300	9,998,830.00	1,570.39	0.91
		Base	99.972596	9,997,259.61	99.988300	9,998,830.00	1,570.39	0.91
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021		
	5,000,000.000	Local	99.211597	4,960,579.86	99.429700	4,971,485.00	10,905.14	0.45
		Base	99.211597	4,960,579.86	99.429700	4,971,485.00	10,905.14	0.45
912828Q45	US TREASURY N/B 03/18 0.875				0.875	31 Mar 2018		
	10,000,000.000	Local	100.105132	10,010,513.22	100.121100	10,012,110.00	1,596.78	0.91
		Base	100.105132	10,010,513.22	100.121100	10,012,110.00	1,596.78	0.91
912828Q94	US TREASURY N/B 04/18 0.75				0.75	30 Apr 2018		
	10,000,000.000	Local	99.847935	9,984,793.53	99.925800	9,992,580.00	7,786.47	0.91
		Base	99.847935	9,984,793.53	99.925800	9,992,580.00	7,786.47	0.91
912828S84	US TREASURY FRN 07/18 VAR				0.5142924	31 Jul 2018		
	15,000,000.000	Local	100.022844	15,003,426.65	100.036200	15,005,430.00	2,003.35	1.37
		Base	100.022844	15,003,426.65	100.036200	15,005,430.00	2,003.35	1.37
912828SC5	US TREASURY N/B 01/17 0.875				0.875	31 Jan 2017		
	10,000,000.000	Local	100.133301	10,013,330.08	100.144400	10,014,440.00	1,109.92	0.91
		Base	100.133301	10,013,330.08	100.144400	10,014,440.00	1,109.92	0.91
912828SJ0	US TREASURY N/B 02/17 0.875				0.875	28 Feb 2017		
	10,000,000.000	Local	100.131993	10,013,199.27	100.178800	10,017,880.00	4,680.73	0.91
		Base	100.131993	10,013,199.27	100.178800	10,017,880.00	4,680.73	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828T75	US TREASURY FRN 10/18 VAR					0.5102924	31 Oct 2018		
		Local	10,000,000.000	99.984902	9,998,490.20	99.994500	9,999,450.00	959.80	0.91
		Base		99.984902	9,998,490.20	99.994500	9,999,450.00	959.80	0.91
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	40,000,000.000	100.081915	40,032,766.18	100.082000	40,032,800.00	33.82	3.65
		Base		100.081915	40,032,766.18	100.082000	40,032,800.00	33.82	3.65
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		Local	10,000,000.000	99.993399	9,999,339.85	100.027300	10,002,730.00	3,390.15	0.91
		Base		99.993399	9,999,339.85	100.027300	10,002,730.00	3,390.15	0.91
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		Local	20,000,000.000	99.969094	19,993,818.74	99.949200	19,989,840.00	-3,978.74	1.82
		Base		99.969094	19,993,818.74	99.949200	19,989,840.00	-3,978.74	1.82
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.627087	4,981,354.36	99.734400	4,986,720.00	5,365.64	0.45
		Base		99.627087	4,981,354.36	99.734400	4,986,720.00	5,365.64	0.45
912828VP2	US TREASURY N/B 07/20 2					2.0	31 Jul 2020		
		Local	5,000,000.000	102.439538	5,121,976.91	103.058600	5,152,930.00	30,953.09	0.47
		Base		102.439538	5,121,976.91	103.058600	5,152,930.00	30,953.09	0.47
912828WT3	US TREASURY N/B 07/17 0.875					0.875	15 Jul 2017		
		Local	10,000,000.000	100.062249	10,006,224.90	100.171900	10,017,190.00	10,965.10	0.91
		Base		100.062249	10,006,224.90	100.171900	10,017,190.00	10,965.10	0.91
US DOLLAR Total									
		Local	762,287,448.820		770,297,174.57		768,597,012.12	-1,700,162.45	70.07
	Original Face:	Base	738,292,595.000		770,297,174.57		768,597,012.12	-1,700,162.45	70.07
FIXED INCOME Total									
		Base	762,287,448.820		770,297,174.57		768,597,012.12	-1,700,162.45	70.07
	Original Face:		738,292,595.000						

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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 2 ST AGCY FF&C
STATE OF ARIZONA
FUND: ATZA

As of: *October 31, 2016* *View Date:* *November 15, 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								
		1,090,739,569.590	Base	1,098,634,884.78		1,096,971,332.89	-1,663,551.89	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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	99,729.880	1.000000	99,729.88	1.000000	99,729.88	0.00	0.01
		Base		1.000000	99,729.88	1.000000	99,729.88	0.00	0.01
US DOLLAR Total									
		Local	99,729.880		99,729.88		99,729.88	0.00	0.01
		Base			99,729.88		99,729.88	0.00	0.01
CASH Total									
		Base	99,729.880		99,729.88		99,729.88	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JLN8	AMERICAN HONDA FINAN					0.47	22 Nov 2016		
		Local	15,000,000.000	99.972583	14,995,887.50	99.972583	14,995,887.50	0.00	1.10
		Base		99.972583	14,995,887.50	99.972583	14,995,887.50	0.00	1.10
02665JNQ9	AMERICAN HONDA FINAN					0.65	24 Jan 2017		
		Local	13,200,000.000	99.848333	13,179,980.00	99.848333	13,179,980.00	0.00	0.96
		Base		99.848333	13,179,980.00	99.848333	13,179,980.00	0.00	0.96
0347M2L12	ANGLESEA FDG PLC & ANG					0.6	01 Nov 2016		
		Local	30,000,000.000	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.20
		Base		100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	2.20
04821TM77	ATLANTIC ASSET SECUR					0.98	07 Dec 2016		
		Local	25,000,000.000	99.902000	24,975,500.00	99.902000	24,975,500.00	0.00	1.83
		Base		99.902000	24,975,500.00	99.902000	24,975,500.00	0.00	1.83
13606JP29	CANADIAN IMPERIAL BK BBA LIBOR USD 3 MONTH					1.10933	02 Jun 2017		
		Local	30,000,000.000	99.988313	29,996,493.82	100.041000	30,012,300.00	15,806.18	2.20
		Base		99.988313	29,996,493.82	100.041000	30,012,300.00	15,806.18	2.20

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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
13738JN48	CAN AST + CAN LTD JT				0.89	04 Jan 2017		
	10,000,000.000	Local	99.841778	9,984,177.77	99.841778	9,984,177.77	0.00	0.73
		Base	99.841778	9,984,177.77	99.841778	9,984,177.77	0.00	0.73
2063C0M58	CONCORD MIN CPTL CO				1.02	05 Dec 2016		
	25,000,000.000	Local	99.903667	24,975,916.67	99.903667	24,975,916.67	0.00	1.83
		Base	99.903667	24,975,916.67	99.903667	24,975,916.67	0.00	1.83
2284K0MF9	CROWN POINT CAP CO.				1.02	15 Dec 2016		
	20,000,000.000	Local	99.875333	19,975,066.67	99.875333	19,975,066.67	0.00	1.46
		Base	99.875333	19,975,066.67	99.875333	19,975,066.67	0.00	1.46
38102JL94	GOLDEN FUNDING CORP				0.45	09 Nov 2016		
	6,418,000.000	Local	99.990000	6,417,358.20	99.990000	6,417,358.20	0.00	0.47
		Base	99.990000	6,417,358.20	99.990000	6,417,358.20	0.00	0.47
38346LLG9	GOTHAM FDG CORP				0.51	16 Nov 2016		
	10,000,000.000	Local	99.978750	9,997,875.00	99.978750	9,997,875.00	0.00	0.73
		Base	99.978750	9,997,875.00	99.978750	9,997,875.00	0.00	0.73
38346LMN3	GOTHAM FDG CORP				0.75	22 Dec 2016		
	6,000,000.000	Local	99.893750	5,993,625.00	99.893750	5,993,625.00	0.00	0.44
		Base	99.893750	5,993,625.00	99.893750	5,993,625.00	0.00	0.44
4497W0PD4	ING (US) FUNDING LLC				0.01	13 Feb 2017		
	10,000,000.000	Local	99.676445	9,967,644.46	99.764556	9,976,455.60	8,811.14	0.73
		Base	99.676445	9,967,644.46	99.764556	9,976,455.60	8,811.14	0.73
52952LL75	LEXINGTN PKR CAP CO LL				0.5	07 Nov 2016		
	25,000,000.000	Local	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	1.83
		Base	99.991667	24,997,916.67	99.991667	24,997,916.67	0.00	1.83
59515MN50	MICROSOFT CORP				0.63	05 Jan 2017		
	16,850,000.000	Local	99.886250	16,830,833.13	99.886250	16,830,833.13	0.00	1.23
		Base	99.886250	16,830,833.13	99.886250	16,830,833.13	0.00	1.23
62455AM12	MOUNTCLIFF				1.03	01 Dec 2016		
	25,000,000.000	Local	99.914167	24,978,541.67	99.914167	24,978,541.67	0.00	1.83
		Base	99.914167	24,978,541.67	99.914167	24,978,541.67	0.00	1.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71838LLN0	PHILIP MORRIS INTL					0.5	22 Nov 2016		
		25,000,000.000	Local	99.970833	24,992,708.33	99.970833	24,992,708.33	0.00	1.83
			Base	99.970833	24,992,708.33	99.970833	24,992,708.33	0.00	1.83
78009NHT6	ROYAL BK OF CANADA					1.167	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	100.050000	13,064,494.98	6,528.98	0.96
			Base	100.000000	13,057,966.00	100.050000	13,064,494.98	6,528.98	0.96
82124LML3	SHEFFIELD RECEIVABLE					1.0	20 Dec 2016		
		25,000,000.000	Local	99.863889	24,965,972.22	99.863889	24,965,972.22	0.00	1.83
			Base	99.863889	24,965,972.22	99.863889	24,965,972.22	0.00	1.83
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		20,000,000.000	Local	99.522361	19,904,472.22	99.570628	19,914,125.60	9,653.38	1.46
			Base	99.522361	19,904,472.22	99.570628	19,914,125.60	9,653.38	1.46
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		20,000,000.000	Local	99.789778	19,957,955.56	99.789778	19,957,955.56	0.00	1.46
			Base	99.789778	19,957,955.56	99.789778	19,957,955.56	0.00	1.46
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		25,000,000.000	Local	99.450694	24,862,673.61	99.431250	24,857,812.50	-4,861.11	1.82
			Base	99.450694	24,862,673.61	99.431250	24,857,812.50	-4,861.11	1.82
979QHR003	SOUTH STREET REPO					0.48	01 Nov 2016		
		177,305,166.420	Local	100.000000	177,305,166.42	100.000000	177,305,166.42	0.00	12.97
			Base	100.000000	177,305,166.42	100.000000	177,305,166.42	0.00	12.97
US DOLLAR Total									
		572,831,132.420	Local		572,313,730.92		572,349,669.49	35,938.57	41.88
			Base		572,313,730.92		572,349,669.49	35,938.57	41.88
CASH EQUIVALENT Total									
		572,831,132.420	Base		572,313,730.92		572,349,669.49	35,938.57	41.88

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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037833AP5	APPLE INC SR UNSECURED 05/19 VAR					1.0876	06 May 2019		
		Local	5,000,000.000	100.281330	5,014,066.49	100.267900	5,013,395.00	-671.49	0.37
		Base		100.281330	5,014,066.49	100.267900	5,013,395.00	-671.49	0.37
05581RAC0	BMW VEHICLE LEASE TRUST BMWLT 2016 1 A2B					1.02567	22 Jan 2018		
		Local	9,384,979.870	100.000000	9,384,979.87	100.155300	9,399,554.74	14,574.87	0.69
	Original Face:	Base	10,000,000.000	100.000000	9,384,979.87	100.155300	9,399,554.74	14,574.87	0.69
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.37356	09 Dec 2016		
		Local	10,000,000.000	99.993505	9,999,350.54	99.993505	9,999,350.54	0.00	0.73
		Base		99.993505	9,999,350.54	99.993505	9,999,350.54	0.00	0.73
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	14,000,000.000	99.937928	13,991,309.85	100.481600	14,067,424.00	76,114.15	1.03
		Base		99.937928	13,991,309.85	100.481600	14,067,424.00	76,114.15	1.03
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	100.455600	2,851,621.06	12,933.06	0.21
		Base		100.000000	2,838,688.00	100.455600	2,851,621.06	12,933.06	0.21
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	104.361456	3,910,494.71	104.489600	3,915,296.36	4,801.65	0.29
		Base		104.361456	3,910,494.71	104.489600	3,915,296.36	4,801.65	0.29
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.11711	23 May 2017		
		Local	10,948,820.000	99.808120	10,927,811.36	99.972800	10,945,841.92	18,030.56	0.80
		Base		99.808120	10,927,811.36	99.972800	10,945,841.92	18,030.56	0.80
12592YAC8	CNH EQUIPMENT TRUST CNH 2015 B A2B					0.81428	15 Aug 2018		
		Local	1,601,913.400	100.000000	1,601,913.40	100.017860	1,602,199.50	286.10	0.12
	Original Face:	Base	5,500,000.000	100.000000	1,601,913.40	100.017860	1,602,199.50	286.10	0.12
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.987243	4,541,321.61	100.317300	4,556,312.45	14,990.84	0.33
		Base		99.987243	4,541,321.61	100.317300	4,556,312.45	14,990.84	0.33
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	5,175,194.780	99.998829	5,175,134.19	99.941950	5,172,190.58	-2,943.61	0.38
	Original Face:	Base	7,948,327.000	99.998829	5,175,134.19	99.941950	5,172,190.58	-2,943.61	0.38

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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
14313YAB4	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2A					1.3	15 Apr 2019		
		Local	8,189,619.300	99.996096	8,189,299.54	100.084250	8,196,519.05	7,219.51	0.60
Original Face:		Base	10,000,000.000	99.996096	8,189,299.54	100.084250	8,196,519.05	7,219.51	0.60
14313YAC2	CARMAX AUTO OWNER TRUST CARMX 2016 1 A3					1.61	16 Nov 2020		
		Local	4,000,000.000	99.979532	3,999,181.28	100.440090	4,017,603.60	18,422.32	0.29
Original Face:		Base	4,000,000.000	99.979532	3,999,181.28	100.440090	4,017,603.60	18,422.32	0.29
14313YAH1	CARMAX AUTO OWNER TRUST CARMX 2016 1 A2B					1.06456	15 Apr 2019		
		Local	3,685,328.700	100.000000	3,685,328.70	100.199010	3,692,662.87	7,334.17	0.27
Original Face:		Base	4,500,000.000	100.000000	3,685,328.70	100.199010	3,692,662.87	7,334.17	0.27
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	0.83
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.83
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.997896	7,380,433.70	100.154000	7,391,955.11	11,521.41	0.54
		Base		99.997896	7,380,433.70	100.154000	7,391,955.11	11,521.41	0.54
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.90456	15 Nov 2019		
		Local	4,541,901.000	100.000000	4,541,901.00	100.161280	4,549,226.18	7,325.18	0.33
Original Face:		Base	4,541,901.000	100.000000	4,541,901.00	100.161280	4,549,226.18	7,325.18	0.33
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.944454	4,539,378.15	100.078500	4,545,466.39	6,088.24	0.33
		Base		99.944454	4,539,378.15	100.078500	4,545,466.39	6,088.24	0.33
25468PDG8	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 VAR					1.19606	08 Jan 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.260200	4,010,408.00	10,408.00	0.29
		Base		100.000000	4,000,000.00	100.260200	4,010,408.00	10,408.00	0.29
29372EBH0	ENTERPRISE FLEET FINANCING LLC EFF 2015 1 A2 144A					1.3	20 Sep 2020		
		Local	4,601,877.420	99.988306	4,601,339.29	99.938200	4,599,033.46	-2,305.83	0.34
Original Face:		Base	8,000,000.000	99.988306	4,601,339.29	99.938200	4,599,033.46	-2,305.83	0.34
29372EBN7	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A1 144A					0.8	20 Feb 2017		
		Local	2,613,510.810	100.000000	2,613,510.81	99.994240	2,613,360.27	-150.54	0.19
Original Face:		Base	25,000,000.000	100.000000	2,613,510.81	99.994240	2,613,360.27	-150.54	0.19

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3128GVTY6	FED HM LN PC POOL E91467 FG 09/17 FIXED 5					5.0	01 Sep 2017		
		Local	0.540	100.000000	0.54	102.712079	0.55	0.01	0.00
Original Face:		Base	18.000	100.000000	0.54	102.712079	0.55	0.01	0.00
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	1,197,047.520	102.107295	1,222,272.84	104.927797	1,256,035.59	33,762.75	0.09
Original Face:		Base	2,752,950.000	102.107295	1,222,272.84	104.927797	1,256,035.59	33,762.75	0.09
31294KTB1	FED HM LN PC POOL E01446 FG 09/18 FIXED 4.5					4.5	01 Sep 2018		
		Local	59,349.090	102.588616	60,885.41	102.709171	60,956.96	71.55	0.00
Original Face:		Base	3,000,000.000	102.588616	60,885.41	102.709171	60,956.96	71.55	0.00
3130A6SW8	FEDERAL HOME LOAN BANK BONDS 12/17 1					1.0	19 Dec 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	100.292000	4,011,680.00	11,680.00	0.29
		Base		100.000000	4,000,000.00	100.292000	4,011,680.00	11,680.00	0.29
3130A8PZ0	FEDERAL HOME LOAN BANK BONDS 07/18 0.84					0.84	12 Jul 2018		
		Local	11,750,000.000	99.915342	11,740,052.74	99.740400	11,719,497.00	-20,555.74	0.86
		Base		99.915342	11,740,052.74	99.740400	11,719,497.00	-20,555.74	0.86
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	6,876,347.810	105.433692	7,249,987.35	106.241425	7,305,529.90	55,542.55	0.53
Original Face:		Base	11,354,753.000	105.433692	7,249,987.35	106.241425	7,305,529.90	55,542.55	0.53
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,828,573.980	105.321164	2,979,087.04	105.291973	2,978,261.35	-825.69	0.22
Original Face:		Base	5,677,376.000	105.321164	2,979,087.04	105.291973	2,978,261.35	-825.69	0.22
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.01128	19 Feb 2020		
		Local	10,000,000.000	100.000000	10,000,000.00	100.574000	10,057,400.00	57,400.00	0.74
		Base		100.000000	10,000,000.00	100.574000	10,057,400.00	57,400.00	0.74
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	99.910700	11,344,613.21	-10,139.79	0.83
		Base		100.000000	11,354,753.00	99.910700	11,344,613.21	-10,139.79	0.83
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	99.882000	8,506,016.04	-5,134.78	0.62
		Base		99.942295	8,511,150.82	99.882000	8,506,016.04	-5,134.78	0.62

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3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.644	23 Nov 2018		
		Local	15,000,000.000	99.874420	14,981,163.06	100.041700	15,006,255.00	25,091.94	1.10
		Base		99.874420	14,981,163.06	100.041700	15,006,255.00	25,091.94	1.10
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.864	22 Jan 2021		
		Local	20,000,000.000	99.983109	19,996,621.78	100.506700	20,101,340.00	104,718.22	1.47
		Base		99.983109	19,996,621.78	100.506700	20,101,340.00	104,718.22	1.47
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	100.008700	24,902,166.30	2,166.30	1.82
		Base		100.000000	24,900,000.00	100.008700	24,902,166.30	2,166.30	1.82
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.022700	10,002,270.00	2,270.00	0.73
		Base		100.000000	10,000,000.00	100.022700	10,002,270.00	2,270.00	0.73
3134G8LV9	FREDDIE MAC NOTES 11/18 1					1.0	23 Nov 2018		
		Local	11,000,000.000	100.000000	11,000,000.00	99.917500	10,990,925.00	-9,075.00	0.80
		Base		100.000000	11,000,000.00	99.917500	10,990,925.00	-9,075.00	0.80
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	30,000,000.000	100.000000	30,000,000.00	99.945900	29,983,770.00	-16,230.00	2.19
		Base		100.000000	30,000,000.00	99.945900	29,983,770.00	-16,230.00	2.19
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	10,000,000.000	100.294183	10,029,418.28	100.338100	10,033,810.00	4,391.72	0.73
		Base		100.294183	10,029,418.28	100.338100	10,033,810.00	4,391.72	0.73
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	14,193,441.000	100.000000	14,193,441.00	100.119800	14,210,444.74	17,003.74	1.04
		Base		100.000000	14,193,441.00	100.119800	14,210,444.74	17,003.74	1.04
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	22,709,506.000	100.000000	22,709,506.00	99.935000	22,694,744.82	-14,761.18	1.66
		Base		100.000000	22,709,506.00	99.935000	22,694,744.82	-14,761.18	1.66
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	738,463.790	103.277929	762,670.11	102.123180	754,142.71	-8,527.40	0.06
Original Face:		Base	2,838,688.000	103.277929	762,670.11	102.123180	754,142.71	-8,527.40	0.06

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3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,728,471.840	100.153485	1,731,124.79	101.096990	1,747,433.00	16,308.21	0.13
	Original Face:	Base	5,677,376.000	100.153485	1,731,124.79	101.096990	1,747,433.00	16,308.21	0.13
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,097,994.940	101.726496	3,151,481.69	99.850600	3,093,366.54	-58,115.15	0.23
	Original Face:	Base	5,677,376.000	101.726496	3,151,481.69	99.850600	3,093,366.54	-58,115.15	0.23
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	6,027,837.210	101.825865	6,137,897.41	100.869350	6,080,240.21	-57,657.20	0.44
	Original Face:	Base	11,275,256.000	101.825865	6,137,897.41	100.869350	6,080,240.21	-57,657.20	0.44
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	3,138,803.950	100.926164	3,167,874.43	101.613550	3,189,450.12	21,575.69	0.23
	Original Face:	Base	7,317,571.000	100.926164	3,167,874.43	101.613550	3,189,450.12	21,575.69	0.23
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	2,387,790.970	101.654628	2,427,300.03	99.528280	2,376,527.28	-50,772.75	0.17
	Original Face:	Base	5,677,376.000	101.654628	2,427,300.03	99.528280	2,376,527.28	-50,772.75	0.17
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,488,417.290	100.930615	4,530,187.17	98.228880	4,408,922.03	-121,265.14	0.32
	Original Face:	Base	6,713,909.000	100.930615	4,530,187.17	98.228880	4,408,922.03	-121,265.14	0.32
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,278,729.600	99.637069	3,266,830.09	97.286210	3,189,751.76	-77,078.33	0.23
	Original Face:	Base	5,677,376.000	99.637069	3,266,830.09	97.286210	3,189,751.76	-77,078.33	0.23
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,503,616.020	101.757460	4,582,765.28	100.155190	4,510,605.18	-72,160.10	0.33
	Original Face:	Base	6,995,663.000	101.757460	4,582,765.28	100.155190	4,510,605.18	-72,160.10	0.33
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,278,729.600	100.351222	3,290,245.23	97.729230	3,204,277.19	-85,968.04	0.23
	Original Face:	Base	5,677,376.000	100.351222	3,290,245.23	97.729230	3,204,277.19	-85,968.04	0.23
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	6,187,535.450	100.792917	6,236,597.46	97.260300	6,018,015.54	-218,581.92	0.44
	Original Face:	Base	11,354,753.000	100.792917	6,236,597.46	97.260300	6,018,015.54	-218,581.92	0.44

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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
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,433,672.860	100.472821	3,449,908.00	99.898250	3,430,179.10	-19,728.90	0.25
Original Face:		Base	5,677,376.000	100.472821	3,449,908.00	99.898250	3,430,179.10	-19,728.90	0.25
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,323,026.140	98.371028	1,301,474.41	99.539980	1,316,939.96	15,465.55	0.10
Original Face:		Base	2,000,000.000	98.371028	1,301,474.41	99.539980	1,316,939.96	15,465.55	0.10
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	4,365,408.070	101.877068	4,447,349.74	99.277530	4,333,869.31	-113,480.43	0.32
Original Face:		Base	8,516,065.000	101.877068	4,447,349.74	99.277530	4,333,869.31	-113,480.43	0.32
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,136,403.690	99.831021	3,131,103.84	98.633330	3,093,539.40	-37,564.44	0.23
Original Face:		Base	5,677,376.000	99.831021	3,131,103.84	98.633330	3,093,539.40	-37,564.44	0.23
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.5	25 May 2029		
		Local	4,692,832.280	97.860961	4,592,450.79	97.868800	4,592,818.64	367.85	0.34
Original Face:		Base	6,060,416.000	97.860961	4,592,450.79	97.868800	4,592,818.64	367.85	0.34
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	811,989.130	97.948471	795,330.94	99.959390	811,659.38	16,328.44	0.06
Original Face:		Base	2,838,688.000	97.948471	795,330.94	99.959390	811,659.38	16,328.44	0.06
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	81,431.760	102.239065	83,255.07	102.133700	83,169.27	-85.80	0.01
Original Face:		Base	648,587.000	102.239065	83,255.07	102.133700	83,169.27	-85.80	0.01
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,949,342.980	100.154646	1,952,357.57	100.405160	1,957,240.94	4,883.37	0.14
Original Face:		Base	5,946,910.000	100.154646	1,952,357.57	100.405160	1,957,240.94	4,883.37	0.14
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	285,112.730	105.302257	300,230.14	105.020980	299,428.18	-801.96	0.02
Original Face:		Base	500,000.000	105.302257	300,230.14	105.020980	299,428.18	-801.96	0.02
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	593,875.050	101.967589	605,560.07	102.421390	608,255.08	2,695.01	0.04
Original Face:		Base	5,677,376.000	101.967589	605,560.07	102.421390	608,255.08	2,695.01	0.04

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3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	2,486,022.570	101.604766	2,525,917.42	101.951580	2,534,539.29	8,621.87	0.19
	Original Face:	Base	11,354,753.000	101.604766	2,525,917.42	101.951580	2,534,539.29	8,621.87	0.19
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,228,405.240	99.303505	1,219,849.46	101.673090	1,248,957.57	29,108.11	0.09
	Original Face:	Base	2,838,688.000	99.303505	1,219,849.46	101.673090	1,248,957.57	29,108.11	0.09
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,262,845.800	99.973952	1,262,516.85	100.377220	1,267,609.51	5,092.66	0.09
	Original Face:	Base	2,838,688.000	99.973952	1,262,516.85	100.377220	1,267,609.51	5,092.66	0.09
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,145,042.870	99.947973	1,144,447.14	100.250400	1,147,910.06	3,462.92	0.08
	Original Face:	Base	3,247,459.000	99.947973	1,144,447.14	100.250400	1,147,910.06	3,462.92	0.08
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,614,644.430	100.303536	1,619,545.45	101.628810	1,640,943.92	21,398.47	0.12
	Original Face:	Base	5,677,376.000	100.303536	1,619,545.45	101.628810	1,640,943.92	21,398.47	0.12
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	4,923,168.170	100.424579	4,944,070.91	101.361990	4,990,221.23	46,150.32	0.37
	Original Face:	Base	8,516,065.000	100.424579	4,944,070.91	101.361990	4,990,221.23	46,150.32	0.37
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,343,080.510	100.095234	4,347,216.60	98.246640	4,266,930.67	-80,285.93	0.31
	Original Face:	Base	7,380,589.000	100.095234	4,347,216.60	98.246640	4,266,930.67	-80,285.93	0.31
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,964,365.470	101.461433	4,022,302.03	97.711180	3,873,628.28	-148,673.75	0.28
	Original Face:	Base	5,677,376.000	101.461433	4,022,302.03	97.711180	3,873,628.28	-148,673.75	0.28
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,554,727.690	100.027551	3,555,707.04	98.298960	3,494,260.35	-61,446.69	0.26
	Original Face:	Base	5,677,376.000	100.027551	3,555,707.04	98.298960	3,494,260.35	-61,446.69	0.26
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	8,886,819.850	100.854226	8,962,733.42	99.020420	8,799,766.34	-162,967.08	0.64
	Original Face:	Base	14,193,441.000	100.854226	8,962,733.42	99.020420	8,799,766.34	-162,967.08	0.64

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3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	7,792,447.350	100.543379	7,834,789.87	100.728150	7,849,188.06	14,398.19	0.57
Original Face:		Base	14,193,441.000	100.543379	7,834,789.87	100.728150	7,849,188.06	14,398.19	0.57
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.0	15 Mar 2043		
		Local	2,012,764.720	99.878015	2,010,309.44	100.007190	2,012,909.44	2,600.00	0.15
Original Face:		Base	3,250,000.000	99.878015	2,010,309.44	100.007190	2,012,909.44	2,600.00	0.15
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,902,706.270	100.613115	3,926,634.36	101.448910	3,959,252.97	32,618.61	0.29
Original Face:		Base	5,677,376.000	100.613115	3,926,634.36	101.448910	3,959,252.97	32,618.61	0.29
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,685,323.800	99.889720	5,679,054.04	98.026420	5,573,119.39	-105,934.65	0.41
Original Face:		Base	8,516,065.000	99.889720	5,679,054.04	98.026420	5,573,119.39	-105,934.65	0.41
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	223,933.450	104.264218	233,482.46	104.906783	234,921.38	1,438.92	0.02
Original Face:		Base	495,228.000	104.264218	233,482.46	104.906783	234,921.38	1,438.92	0.02
3138L33G8	FNMA POOL AM3498 FN 06/20 FIXED 2.01					2.01	01 Jun 2020		
		Local	1,000,000.000	102.406955	1,024,069.55	101.461333	1,014,613.33	-9,456.22	0.07
Original Face:		Base	1,000,000.000	102.406955	1,024,069.55	101.461333	1,014,613.33	-9,456.22	0.07
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,444,100.300	103.736106	5,647,497.66	102.993151	5,607,050.44	-40,447.22	0.41
Original Face:		Base	8,516,065.000	103.736106	5,647,497.66	102.993151	5,607,050.44	-40,447.22	0.41
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	10,386.360	99.621427	10,347.04	100.279250	10,415.36	68.32	0.00
Original Face:		Base	8,516,065.000	99.621427	10,347.04	100.279250	10,415.36	68.32	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,236,642.540	101.482583	1,254,976.79	103.505020	1,279,987.11	25,010.32	0.09
Original Face:		Base	44,567,405.000	101.482583	1,254,976.79	103.505020	1,279,987.11	25,010.32	0.09
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	61,291.220	110.934013	67,992.81	112.770010	69,118.11	1,125.30	0.01
Original Face:		Base	1,000,000.000	110.934013	67,992.81	112.770010	69,118.11	1,125.30	0.01

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31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,125,357.810	106.520116	1,198,732.44	109.133710	1,228,144.73	29,412.29	0.09
Original Face:		Base	24,898,134.000	106.520116	1,198,732.44	109.133710	1,228,144.73	29,412.29	0.09
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,440,278.980	99.089657	1,427,167.50	102.905540	1,482,126.86	54,959.36	0.11
Original Face:		Base	5,677,376.000	99.089657	1,427,167.50	102.905540	1,482,126.86	54,959.36	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	853,785.420	105.917545	904,308.56	107.598550	918,660.73	14,352.17	0.07
Original Face:		Base	8,516,065.000	105.917545	904,308.56	107.598550	918,660.73	14,352.17	0.07
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	1,331,233.710	99.999948	1,331,233.02	99.985950	1,331,046.67	-186.35	0.10
Original Face:		Base	5,677,376.000	99.999948	1,331,233.02	99.985950	1,331,046.67	-186.35	0.10
34530TAC8	FORD CREDIT AUTO LEASE TRUST FORDL 2015 A A2B					0.81456	15 Dec 2017		
		Local	2,551,620.740	100.000000	2,551,620.74	99.997120	2,551,547.25	-73.49	0.19
Original Face:		Base	16,750,000.000	100.000000	2,551,620.74	99.997120	2,551,547.25	-73.49	0.19
34531PAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2A					1.12	15 Dec 2018		
		Local	3,236,263.760	99.995903	3,236,131.18	100.065900	3,238,396.46	2,265.28	0.24
Original Face:		Base	4,250,000.000	99.995903	3,236,131.18	100.065900	3,238,396.46	2,265.28	0.24
34531PAC5	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A2B					0.93456	15 Dec 2018		
		Local	3,426,632.220	100.000000	3,426,632.22	100.124350	3,430,893.24	4,261.02	0.25
Original Face:		Base	4,500,000.000	100.000000	3,426,632.22	100.124350	3,430,893.24	4,261.02	0.25
34532EAA3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A1					0.63	15 May 2017		
		Local	1,190,163.690	100.000000	1,190,163.69	100.000030	1,190,164.05	0.36	0.09
Original Face:		Base	14,500,000.000	100.000000	1,190,163.69	100.000030	1,190,164.05	0.36	0.09
345397XS7	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/19 VAR					2.45606	08 Jan 2019		
		Local	9,000,000.000	100.000000	9,000,000.00	101.750000	9,157,500.00	157,500.00	0.67
		Base		100.000000	9,000,000.00	101.750000	9,157,500.00	157,500.00	0.67
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98456	15 Mar 2020		
		Local	11,354,753.000	100.000000	11,354,753.00	100.110220	11,367,268.21	12,515.21	0.83
Original Face:		Base	11,354,753.000	100.000000	11,354,753.00	100.110220	11,367,268.21	12,515.21	0.83

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36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	102,285.920	104.106372	106,486.16	103.796012	106,168.71	-317.45	0.01
	Original Face:	Base	1,675,000.000	104.106372	106,486.16	103.796012	106,168.71	-317.45	0.01
36250QAC7	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2015 3 A2B					1.10567	20 Jun 2018		
		Local	5,071,558.190	100.000000	5,071,558.19	100.157910	5,079,566.69	8,008.50	0.37
	Original Face:	Base	7,000,000.000	100.000000	5,071,558.19	100.157910	5,079,566.69	8,008.50	0.37
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	5,677,376.000	100.279479	5,693,243.10	100.925500	5,729,920.11	36,677.01	0.42
		Base		100.279479	5,693,243.10	100.925500	5,729,920.11	36,677.01	0.42
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	11,715.960	100.129055	11,731.08	100.913140	11,822.94	91.86	0.00
	Original Face:	Base	2,469,659.000	100.129055	11,731.08	100.913140	11,822.94	91.86	0.00
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	133,615.000	106.321394	142,061.33	108.367090	144,794.69	2,733.36	0.01
	Original Face:	Base	877,500.000	106.321394	142,061.33	108.367090	144,794.69	2,733.36	0.01
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	23,339.730	101.940639	23,792.67	101.328250	23,649.74	-142.93	0.00
	Original Face:	Base	400,000.000	101.940639	23,792.67	101.328250	23,649.74	-142.93	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.708871	10,170,887.10	100.302250	10,030,225.00	-140,662.10	0.73
	Original Face:	Base	10,000,000.000	101.708871	10,170,887.10	100.302250	10,030,225.00	-140,662.10	0.73
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.7185	16 May 2045		
		Local	2,477,133.600	98.712454	2,445,239.36	97.307100	2,410,426.87	-34,812.49	0.18
	Original Face:	Base	3,000,000.000	98.712454	2,445,239.36	97.307100	2,410,426.87	-34,812.49	0.18
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	5,949,188.460	102.435741	6,094,095.28	99.758780	5,934,837.83	-159,257.45	0.43
	Original Face:	Base	10,493,495.000	102.435741	6,094,095.28	99.758780	5,934,837.83	-159,257.45	0.43
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	99.689100	19,937,820.00	-62,180.00	1.46
		Base		100.000000	20,000,000.00	99.689100	19,937,820.00	-62,180.00	1.46

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459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.490000	1,996,818.70	9,736.70	0.15
		Base		100.000000	1,987,082.00	100.490000	1,996,818.70	9,736.70	0.15
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	15,000,000.000	99.967872	14,995,180.85	101.128200	15,169,230.00	174,049.15	1.11
		Base		99.967872	14,995,180.85	101.128200	15,169,230.00	174,049.15	1.11
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.78178	25 Jan 2018		
		Local	4,610,030.000	100.084929	4,613,945.25	100.552000	4,635,477.37	21,532.12	0.34
		Base		100.084929	4,613,945.25	100.552000	4,635,477.37	21,532.12	0.34
478160BG8	JOHNSON + JOHNSON SR UNSECURED 12/18 1.65					1.65	05 Dec 2018		
		Local	10,000,000.000	101.368802	10,136,880.24	101.058500	10,105,850.00	-31,030.24	0.74
		Base		101.368802	10,136,880.24	101.058500	10,105,850.00	-31,030.24	0.74
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					2.1171	23 Nov 2016		
		Local	5,677,376.000	99.998496	5,677,290.63	99.998496	5,677,290.63	0.00	0.42
		Base		99.998496	5,677,290.63	99.998496	5,677,290.63	0.00	0.42
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.976000	3,973,210.19	100.306100	3,986,328.92	13,118.73	0.29
		Base		99.976000	3,973,210.19	100.306100	3,986,328.92	13,118.73	0.29
50116WAA3	KUBOTA CREDIT OWNER TRUST KCOT 2016 1A A1 144A					0.63	15 Aug 2017		
		Local	6,112,041.040	100.000000	6,112,041.04	99.970210	6,110,220.26	-1,820.78	0.45
Original Face:		Base	10,500,000.000	100.000000	6,112,041.04	99.970210	6,110,220.26	-1,820.78	0.45
58769BAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A1					0.65	15 Sep 2017		
		Local	3,394,504.310	100.000000	3,394,504.31	99.999990	3,394,503.97	-0.34	0.25
Original Face:		Base	5,000,000.000	100.000000	3,394,504.31	99.999990	3,394,503.97	-0.34	0.25
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.875850	2,835,163.77	100.097100	2,841,444.37	6,280.60	0.21
		Base		99.875850	2,835,163.77	100.097100	2,841,444.37	6,280.60	0.21
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.20344	07 Jun 2017		
		Local	10,645,081.000	99.888004	10,633,158.93	100.000000	10,645,081.00	11,922.07	0.78
		Base		99.888004	10,633,158.93	100.000000	10,645,081.00	11,922.07	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
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	105.060878	10,506,087.75	105.105600	10,510,560.00	4,472.25	0.77
		Base		105.060878	10,506,087.75	105.105600	10,510,560.00	4,472.25	0.77
64952WCE1	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 04/21 2					2.0	13 Apr 2021		
		Local	3,000,000.000	99.869262	2,996,077.85	100.266400	3,007,992.00	11,914.15	0.22
		Base		99.869262	2,996,077.85	100.266400	3,007,992.00	11,914.15	0.22
654740AN9	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55					2.55	08 Mar 2021		
		Local	10,000,000.000	99.894713	9,989,471.34	101.768600	10,176,860.00	187,388.66	0.74
		Base		99.894713	9,989,471.34	101.768600	10,176,860.00	187,388.66	0.74
65478VAA5	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A1					0.63	15 May 2017		
		Local	3,781,519.610	100.000000	3,781,519.61	100.000000	3,781,519.61	0.00	0.28
Original Face:		Base	15,000,000.000	100.000000	3,781,519.61	100.000000	3,781,519.61	0.00	0.28
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.990957	8,515,294.90	99.990957	8,515,294.90	0.00	0.62
		Base		99.990957	8,515,294.90	99.990957	8,515,294.90	0.00	0.62
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.15028	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.380200	5,698,961.38	21,585.38	0.42
		Base		100.000000	5,677,376.00	100.380200	5,698,961.38	21,585.38	0.42
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.38733	30 Apr 2018		
		Local	11,354,753.000	99.888866	11,342,134.03	99.492800	11,297,161.69	-44,972.34	0.83
		Base		99.888866	11,342,134.03	99.492800	11,297,161.69	-44,972.34	0.83
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.93456	15 Aug 2025		
		Local	167,782.830	100.000000	167,782.83	100.199300	168,117.22	334.39	0.01
Original Face:		Base	2,270,951.000	100.000000	167,782.83	100.199300	168,117.22	334.39	0.01
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.234	25 Jan 2029		
		Local	1,485,390.270	100.000000	1,485,390.27	97.290810	1,445,148.23	-40,242.04	0.11
Original Face:		Base	2,838,688.000	100.000000	1,485,390.27	97.290810	1,445,148.23	-40,242.04	0.11
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.989281	2,838,383.73	100.326400	2,847,953.48	9,569.75	0.21
		Base		99.989281	2,838,383.73	100.326400	2,847,953.48	9,569.75	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	2,838,688.000	99.888991	2,835,536.79	99.462300	2,823,424.37	-12,112.42	0.21
		Base		99.888991	2,835,536.79	99.462300	2,823,424.37	-12,112.42	0.21
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.13733	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.884100	11,341,592.84	-13,160.16	0.83
		Base		100.000000	11,354,753.00	99.884100	11,341,592.84	-13,160.16	0.83
912828A91	US TREASURY N/B 01/17 0.75					0.75	15 Jan 2017		
		Local	20,000,000.000	100.078848	20,015,769.68	100.078848	20,015,769.68	0.00	1.46
		Base		100.078848	20,015,769.68	100.078848	20,015,769.68	0.00	1.46
912828K25	US TREASURY N/B 04/18 0.75					0.75	15 Apr 2018		
		Local	5,000,000.000	99.651774	4,982,588.70	99.937500	4,996,875.00	14,286.30	0.37
		Base		99.651774	4,982,588.70	99.937500	4,996,875.00	14,286.30	0.37
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		Local	5,000,000.000	99.211597	4,960,579.86	99.429700	4,971,485.00	10,905.14	0.36
		Base		99.211597	4,960,579.86	99.429700	4,971,485.00	10,905.14	0.36
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		Local	10,000,000.000	100.133301	10,013,330.08	100.144400	10,014,440.00	1,109.92	0.73
		Base		100.133301	10,013,330.08	100.144400	10,014,440.00	1,109.92	0.73
912828T75	US TREASURY FRN 10/18 VAR					0.5102924	31 Oct 2018		
		Local	10,000,000.000	99.984902	9,998,490.20	99.994500	9,999,450.00	959.80	0.73
		Base		99.984902	9,998,490.20	99.994500	9,999,450.00	959.80	0.73
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	100.070445	10,007,044.54	100.082000	10,008,200.00	1,155.46	0.73
		Base		100.070445	10,007,044.54	100.082000	10,008,200.00	1,155.46	0.73
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.627088	2,828,102.18	99.734400	2,831,148.44	3,046.26	0.21
		Base		99.627088	2,828,102.18	99.734400	2,831,148.44	3,046.26	0.21
928670AP3	VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A 11/17 1.6					1.6	20 Nov 2017		
		Local	4,000,000.000	99.429848	3,977,193.91	99.840100	3,993,604.00	16,410.09	0.29
		Base		99.429848	3,977,193.91	99.840100	3,993,604.00	16,410.09	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
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		6,225,847.490	Local	100.000006	6,225,847.86	99.963690	6,223,586.88	-2,260.98	0.46
	Original Face:	8,516,065.000	Base	100.000006	6,225,847.86	99.963690	6,223,586.88	-2,260.98	0.46
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		5,677,376.000	Local	105.011045	5,961,871.86	105.212500	5,973,309.22	11,437.36	0.44
			Base	105.011045	5,961,871.86	105.212500	5,973,309.22	11,437.36	0.44
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
		5,677,376.000	Local	100.000000	5,677,376.00	100.323000	5,695,713.92	18,337.92	0.42
			Base	100.000000	5,677,376.00	100.323000	5,695,713.92	18,337.92	0.42
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.117	14 May 2018		
		4,541,901.000	Local	100.000000	4,541,901.00	99.921000	4,538,312.90	-3,588.10	0.33
			Base	100.000000	4,541,901.00	99.921000	4,538,312.90	-3,588.10	0.33
96328DAS3	WHEELS SPV LLC WHLS 2016 1A A1 144A					0.85	20 Aug 2017		
		14,303,505.560	Local	100.000000	14,303,505.56	100.000510	14,303,578.51	72.95	1.05
	Original Face:	20,000,000.000	Base	100.000000	14,303,505.56	100.000510	14,303,578.51	72.95	1.05
98160YAC9	WORLD OMNI AUTO RECEIVABLES TR WOART 2015 B A2B					0.93456	15 Jul 2019		
		7,249,016.280	Local	100.000000	7,249,016.28	100.113400	7,257,236.66	8,220.38	0.53
	Original Face:	12,000,000.000	Base	100.000000	7,249,016.28	100.113400	7,257,236.66	8,220.38	0.53
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		4,297,074.400	Local	100.000000	4,297,074.40	100.000080	4,297,077.84	3.44	0.31
	Original Face:	10,000,000.000	Base	100.000000	4,297,074.40	100.000080	4,297,077.84	3.44	0.31
US DOLLAR Total									
		791,862,402.160	Local		794,723,783.99		794,236,663.94	-487,120.05	58.11
	Original Face:	601,999,357.000	Base		794,723,783.99		794,236,663.94	-487,120.05	58.11
FIXED INCOME Total									
		791,862,402.160	Base		794,723,783.99		794,236,663.94	-487,120.05	58.11
	Original Face:	601,999,357.000							

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Holdings

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

As of: *October 31, 2016*

View Date: *November 15, 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 INT.
STATE OF ARIZONA
FUND: ATZB

As of: *October 31, 2016* *View Date:* *November 15, 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								
		1,364,793,264.460	Base	1,367,137,244.79		1,366,686,063.31	-451,181.48	100.00
Original Face:		601,999,357.000						

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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								
		135,675.770	Local	1.000000	135,675.77	1.000000	135,675.77	0.00	0.13
			Base	1.000000	135,675.77	1.000000	135,675.77	0.00	0.13
US DOLLAR Total									
		135,675.770	Local		135,675.77		135,675.77	0.00	0.13
			Base		135,675.77		135,675.77	0.00	0.13
CASH Total									
		135,675.770	Base		135,675.77		135,675.77	0.00	0.13
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					0.6148068	31 Dec 2030		
		149,275.200	Local	100.000000	149,275.20	100.020000	149,305.06	29.86	0.14
			Base	100.000000	149,275.20	100.020000	149,305.06	29.86	0.14
06417GMJ4	BANK OF NOVA SCOTIA					1.29	16 May 2017		
		1,000,000.000	Local	99.939580	999,395.80	100.059374	1,000,593.74	1,197.94	0.97
			Base	99.939580	999,395.80	100.059374	1,000,593.74	1,197.94	0.97
3135G0N58	FANNIE MAE NOTES 08/19 1.2					1.2	16 Aug 2019		
		3,000,000.000	Local	99.939571	2,998,187.12	99.675500	2,990,265.00	-7,922.12	2.89
			Base	99.939571	2,998,187.12	99.675500	2,990,265.00	-7,922.12	2.89
3135G0P23	FANNIE MAE NOTES 08/19 1.25					1.25	23 Aug 2019		
		2,000,000.000	Local	99.985869	1,999,717.37	99.967100	1,999,342.00	-375.37	1.93
			Base	99.985869	1,999,717.37	99.967100	1,999,342.00	-375.37	1.93
78009NA48	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					1.56589	22 Mar 2018		
		550,000.000	Local	100.245049	551,347.77	100.232000	551,276.00	-71.77	0.53
			Base	100.245049	551,347.77	100.232000	551,276.00	-71.77	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	6,699,275.200		6,697,923.26		6,690,781.80	-7,141.46	6.47
		Base			6,697,923.26		6,690,781.80	-7,141.46	6.47
CASH EQUIVALENT Total									
		Base	6,699,275.200		6,697,923.26		6,690,781.80	-7,141.46	6.47
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998831	539,993.69	100.152200	540,821.88	828.19	0.52
Original Face:		Base	540,000.000	99.998831	539,993.69	100.152200	540,821.88	828.19	0.52
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
		Local	325,000.000	99.997554	324,992.05	100.377010	326,225.28	1,233.23	0.32
Original Face:		Base	325,000.000	99.997554	324,992.05	100.377010	326,225.28	1,233.23	0.32
02582JGW4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 4 A					1.43	15 Jun 2020		
		Local	485,000.000	99.994841	484,974.98	100.342760	486,662.39	1,687.41	0.47
Original Face:		Base	485,000.000	99.994841	484,974.98	100.342760	486,662.39	1,687.41	0.47
0258M0EA3	AMERICAN EXPRESS CREDIT SR UNSECURED 11/18 VAR					1.5576	05 Nov 2018		
		Local	1,105,000.000	100.095303	1,106,053.10	100.724600	1,113,006.83	6,953.73	1.08
		Base		100.095303	1,106,053.10	100.724600	1,113,006.83	6,953.73	1.08
02665WBE0	AMERICAN HONDA FINANCE SR UNSECURED 07/19 1.2					1.2	12 Jul 2019		
		Local	475,000.000	99.910227	474,573.58	99.298100	471,665.98	-2,907.60	0.46
		Base		99.910227	474,573.58	99.298100	471,665.98	-2,907.60	0.46
037833AJ9	APPLE INC SR UNSECURED 05/18 1					1.0	03 May 2018		
		Local	1,400,000.000	99.455946	1,392,383.25	99.867900	1,398,150.60	5,767.35	1.35
		Base		99.455946	1,392,383.25	99.867900	1,398,150.60	5,767.35	1.35
05522RCU0	BANK OF AMERICA CREDIT CARD TR BACCT 2015 A2 A					1.36	15 Sep 2020		
		Local	650,000.000	99.991372	649,943.92	100.246360	651,601.34	1,657.42	0.63
Original Face:		Base	650,000.000	99.991372	649,943.92	100.246360	651,601.34	1,657.42	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05578XAC2	BMW VEHICLE OWNER TRUST BMWOT 2013 A A3					0.67	27 Nov 2017		
		Local	11,089.670	100.000000	11,089.67	99.947840	11,083.89	-5.78	0.01
Original Face:		Base	450,000.000	100.000000	11,089.67	99.947840	11,083.89	-5.78	0.01
05582QAD9	BMW VEHICLE OWNER TRUST BMWOT 2016 A A3					1.16	25 Nov 2020		
		Local	355,000.000	99.999549	354,998.40	99.859890	354,502.61	-495.79	0.34
Original Face:		Base	355,000.000	99.999549	354,998.40	99.859890	354,502.61	-495.79	0.34
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					1.287	14 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.000000	750,000.00	0.00	0.73
		Base		100.000000	750,000.00	100.000000	750,000.00	0.00	0.73
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					1.287	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.125300	500,626.50	626.50	0.48
		Base		100.000000	500,000.00	100.125300	500,626.50	626.50	0.48
06050TLY6	BANK OF AMERICA NA SR UNSECURED 03/18 1.65					1.65	26 Mar 2018		
		Local	590,000.000	99.936251	589,623.88	100.270700	591,597.13	1,973.25	0.57
		Base		99.936251	589,623.88	100.270700	591,597.13	1,973.25	0.57
06406HCM9	BANK OF NEW YORK MELLON SR UNSECURED 08/18 VAR					1.3165	01 Aug 2018		
		Local	1,150,000.000	100.015898	1,150,182.83	100.346100	1,153,980.15	3,797.32	1.12
		Base		100.015898	1,150,182.83	100.346100	1,153,980.15	3,797.32	1.12
06406HDC0	BANK OF NY MELLON CORP SR UNSECURED 05/18 VAR					1.191	22 May 2018		
		Local	1,000,000.000	99.810112	998,101.12	100.094400	1,000,944.00	2,842.88	0.97
		Base		99.810112	998,101.12	100.094400	1,000,944.00	2,842.88	0.97
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.937656	807,496.26	100.025100	808,202.81	706.55	0.78
		Base		99.937656	807,496.26	100.025100	808,202.81	706.55	0.78
07330NAK1	BRANCH BANKING + TRUST SR UNSECURED 10/17 1.35					1.35	01 Oct 2017		
		Local	600,000.000	100.187575	601,125.45	100.166400	600,998.40	-127.05	0.58
		Base		100.187575	601,125.45	100.166400	600,998.40	-127.05	0.58
084664CG4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 1.7					1.7	15 Mar 2019		
		Local	590,000.000	99.940032	589,646.19	100.794400	594,686.96	5,040.77	0.58
		Base		99.940032	589,646.19	100.794400	594,686.96	5,040.77	0.58

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084664CH2	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR					1.54028	15 Mar 2019		
		Local	1,100,000.000	100.724601	1,107,970.61	101.271200	1,113,983.20	6,012.59	1.08
		Base		100.724601	1,107,970.61	101.271200	1,113,983.20	6,012.59	1.08
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	738,686.920	100.017002	738,812.51	99.981640	738,551.30	-261.21	0.71
Original Face:		Base	1,390,000.000	100.017002	738,812.51	99.981640	738,551.30	-261.21	0.71
12594BAD4	CNH EQUIPMENT TRUST CNH 2016 A A3					1.48	15 Apr 2021		
		Local	290,000.000	99.978345	289,937.20	100.261900	290,759.51	822.31	0.28
Original Face:		Base	290,000.000	99.978345	289,937.20	100.261900	290,759.51	822.31	0.28
12594DAD0	CNH EQUIPMENT TRUST CNH 2016 B A3					1.63	15 Aug 2021		
		Local	260,000.000	99.976965	259,940.11	100.551530	261,433.98	1,493.87	0.25
Original Face:		Base	260,000.000	99.976965	259,940.11	100.551530	261,433.98	1,493.87	0.25
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	589,791.490	99.977333	589,657.80	99.964190	589,580.29	-77.51	0.57
Original Face:		Base	1,210,000.000	99.977333	589,657.80	99.964190	589,580.29	-77.51	0.57
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	52,437.470	99.992010	52,433.28	99.966530	52,419.92	-13.36	0.05
Original Face:		Base	1,000,000.000	99.992010	52,433.28	99.966530	52,419.92	-13.36	0.05
12632XAC2	CNH EQUIPMENT TRUST CNH 2014 C A3					1.05	15 Nov 2019		
		Local	344,370.660	99.646462	343,153.18	99.941370	344,168.76	1,015.58	0.33
Original Face:		Base	500,000.000	99.646462	343,153.18	99.941370	344,168.76	1,015.58	0.33
12635YAD5	CNH EQUIPMENT TRUST CNH 2016 C A3					1.44	15 Dec 2021		
		Local	190,000.000	99.980300	189,962.57	99.870190	189,753.36	-209.21	0.18
Original Face:		Base	190,000.000	99.980300	189,962.57	99.870190	189,753.36	-209.21	0.18
13342BAK1	CAMERON INTL CORP COMPANY GUAR 12/16 1.15					1.15	15 Dec 2016		
		Local	400,000.000	99.977150	399,908.60	99.977150	399,908.60	0.00	0.39
		Base		99.977150	399,908.60	99.977150	399,908.60	0.00	0.39
14041NEM9	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A3 A3					0.96	16 Sep 2019		
		Local	1,100,000.000	99.884776	1,098,732.54	99.997450	1,099,971.95	1,239.41	1.06
Original Face:		Base	1,100,000.000	99.884776	1,098,732.54	99.997450	1,099,971.95	1,239.41	1.06

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14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.997309	329,991.12	100.121020	330,399.37	408.25	0.32
Original Face:		Base	330,000.000	99.997309	329,991.12	100.121020	330,399.37	408.25	0.32
14041NEU1	CAPITAL ONE MULTI ASSET EXECUT COMET 2015 A1 A1					1.39	15 Jan 2021		
		Local	1,000,000.000	100.378034	1,003,780.34	100.287030	1,002,870.30	-910.04	0.97
Original Face:		Base	1,000,000.000	100.378034	1,003,780.34	100.287030	1,002,870.30	-910.04	0.97
14912L6L0	CATERPILLAR FINANCIAL SE SR UNSECURED 06/18 1.7					1.7	16 Jun 2018		
		Local	665,000.000	99.995138	664,967.67	100.517100	668,438.72	3,471.05	0.65
		Base		99.995138	664,967.67	100.517100	668,438.72	3,471.05	0.65
14912L6M8	CATERPILLAR FINL SERVICE SR UNSECURED 11/18 1.8					1.8	13 Nov 2018		
		Local	1,300,000.000	100.256788	1,303,338.25	100.739900	1,309,618.70	6,280.45	1.27
		Base		100.256788	1,303,338.25	100.739900	1,309,618.70	6,280.45	1.27
166764AA8	CHEVRON CORP SR UNSECURED 12/17 1.104					1.104	05 Dec 2017		
		Local	1,000,000.000	100.071668	1,000,716.68	99.996900	999,969.00	-747.68	0.97
		Base		100.071668	1,000,716.68	99.996900	999,969.00	-747.68	0.97
166764AL4	CHEVRON CORP SR UNSECURED 11/17 1.345					1.345	15 Nov 2017		
		Local	370,000.000	100.000000	370,000.00	100.155100	370,573.87	573.87	0.36
		Base		100.000000	370,000.00	100.155100	370,573.87	573.87	0.36
166764BH2	CHEVRON CORP SR UNSECURED 05/19 1.561					1.561	16 May 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	100.423300	1,104,656.30	4,656.30	1.07
		Base		100.000000	1,100,000.00	100.423300	1,104,656.30	4,656.30	1.07
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					1.11511	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.112800	600,676.80	676.80	0.58
		Base		100.000000	600,000.00	100.112800	600,676.80	676.80	0.58
17275RAY8	CISCO SYSTEMS INC SR UNSECURED 06/18 VAR					1.16028	15 Jun 2018		
		Local	1,400,000.000	100.000000	1,400,000.00	100.282700	1,403,957.80	3,957.80	1.36
		Base		100.000000	1,400,000.00	100.282700	1,403,957.80	3,957.80	1.36
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					1.0176	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.002790	600,016.74	16.74	0.58
Original Face:		Base	600,000.000	100.000000	600,000.00	100.002790	600,016.74	16.74	0.58

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17305EFN0	CITIBANK CREDIT CARD ISSUANCE CCCIT 2014 A2 A2					1.02	22 Feb 2019		
		Local	1,730,000.000	99.975653	1,729,578.79	100.011300	1,730,195.49	616.70	1.67
Original Face:		Base	1,730,000.000	99.975653	1,729,578.79	100.011300	1,730,195.49	616.70	1.67
17401QAC5	CITIZENS BANK NA/RI SR UNSECURED 12/18 2.3					2.3	03 Dec 2018		
		Local	590,000.000	99.910732	589,473.32	101.079800	596,370.82	6,897.50	0.58
		Base		99.910732	589,473.32	101.079800	596,370.82	6,897.50	0.58
191216BV1	COCA COLA CO/THE SR UNSECURED 05/19 1.375					1.375	30 May 2019		
		Local	660,000.000	99.939853	659,603.03	100.453900	662,995.74	3,392.71	0.64
		Base		99.939853	659,603.03	100.453900	662,995.74	3,392.71	0.64
19416QEF3	COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75					1.75	15 Mar 2019		
		Local	440,000.000	100.387918	441,706.84	101.304100	445,738.04	4,031.20	0.43
		Base		100.387918	441,706.84	101.304100	445,738.04	4,031.20	0.43
235851AN2	DANAHER CORP SR UNSECURED 09/18 1.65					1.65	15 Sep 2018		
		Local	710,000.000	99.916494	709,407.11	100.694700	714,932.37	5,525.26	0.69
		Base		99.916494	709,407.11	100.694700	714,932.37	5,525.26	0.69
254683BV6	DISCOVER CARD EXECUTION NOTE T DCENT 2016 A4 A4					1.39	15 Mar 2022		
		Local	2,120,000.000	99.991567	2,119,821.21	100.009370	2,120,198.64	377.43	2.05
Original Face:		Base	2,120,000.000	99.991567	2,119,821.21	100.009370	2,120,198.64	377.43	2.05
25468PDC7	WALT DISNEY COMPANY/THE SR UNSECURED 05/19 VAR					1.13933	30 May 2019		
		Local	1,100,000.000	99.964100	1,099,605.10	100.000000	1,100,000.00	394.90	1.06
		Base		99.964100	1,099,605.10	100.000000	1,100,000.00	394.90	1.06
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	305,000.000	99.902433	304,702.42	101.031700	308,146.69	3,444.27	0.30
		Base		99.902433	304,702.42	101.031700	308,146.69	3,444.27	0.30
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					1.03511	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.071000	245,173.95	173.95	0.24
		Base		100.000000	245,000.00	100.071000	245,173.95	173.95	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					1.09039	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.944400	999,444.00	-556.00	0.97
		Base		100.000000	1,000,000.00	99.944400	999,444.00	-556.00	0.97

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30231GAL6	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305					1.305	06 Mar 2018		
		Local	1,000,000.000	99.914210	999,142.10	100.286600	1,002,866.00	3,723.90	0.97
		Base		99.914210	999,142.10	100.286600	1,002,866.00	3,723.90	0.97
3128MDND1	FED HM LN PC POOL G14688 FG 03/23 FIXED 2					2.0	01 Mar 2023		
		Local	623,575.920	101.719496	634,298.28	100.778956	628,433.30	-5,864.98	0.61
Original Face:		Base	1,419,000.000	101.719496	634,298.28	100.778956	628,433.30	-5,864.98	0.61
3134G9Q75	FREDDIE MAC NOTES 07/19 1.25					1.25	26 Jul 2019		
		Local	2,800,000.000	99.897000	2,797,116.00	99.874800	2,796,494.40	-621.60	2.71
		Base		99.897000	2,797,116.00	99.874800	2,796,494.40	-621.60	2.71
3134GABN3	FREDDIE MAC NOTES 08/19 1.3					1.3	23 Aug 2019		
		Local	1,100,000.000	100.000000	1,100,000.00	99.806500	1,097,871.50	-2,128.50	1.06
		Base		100.000000	1,100,000.00	99.806500	1,097,871.50	-2,128.50	1.06
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	278,482.650	100.996346	281,257.30	100.534170	279,970.22	-1,287.08	0.27
Original Face:		Base	1,000,000.000	100.996346	281,257.30	100.534170	279,970.22	-1,287.08	0.27
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		Local	134,063.770	101.475880	136,042.39	101.308970	135,818.62	-223.77	0.13
Original Face:		Base	1,000,000.000	101.475880	136,042.39	101.308970	135,818.62	-223.77	0.13
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		Local	260,060.880	101.811722	264,772.46	102.983724	267,820.38	3,047.92	0.26
Original Face:		Base	485,000.000	101.811722	264,772.46	102.983724	267,820.38	3,047.92	0.26
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	39,876.620	103.575629	41,302.46	101.479410	40,466.56	-835.90	0.04
Original Face:		Base	281,000.000	103.575629	41,302.46	101.479410	40,466.56	-835.90	0.04
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	30,864.550	100.668761	31,070.96	100.548540	31,033.85	-37.11	0.03
Original Face:		Base	550,000.000	100.668761	31,070.96	100.548540	31,033.85	-37.11	0.03
31418AS90	FNMA POOL MA1443 FN 05/23 FIXED 2					2.0	01 May 2023		
		Local	2,486,031.950	101.481315	2,522,857.91	100.959727	2,509,891.07	-12,966.84	2.43
Original Face:		Base	5,000,000.000	101.481315	2,522,857.91	100.959727	2,509,891.07	-12,966.84	2.43

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31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.992444	1,199,909.33	100.093500	1,201,122.00	1,212.67	1.16
		Base		99.992444	1,199,909.33	100.093500	1,201,122.00	1,212.67	1.16
31677QBJ7	FIFTH THIRD BANK SR UNSECURED 09/19 VAR					1.44294	27 Sep 2019		
		Local	360,000.000	100.000000	360,000.00	100.095400	360,343.44	343.44	0.35
		Base		100.000000	360,000.00	100.095400	360,343.44	343.44	0.35
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	77,527.600	100.000335	77,527.86	99.966700	77,501.78	-26.08	0.07
Original Face:		Base	780,000.000	100.000335	77,527.86	99.966700	77,501.78	-26.08	0.07
31679MAD8	FIFTH THIRD AUTO TRUST FITAT 2014 3 A3					0.96	15 Mar 2019		
		Local	307,641.840	99.949848	307,487.55	99.965750	307,536.47	48.92	0.30
Original Face:		Base	500,000.000	99.949848	307,487.55	99.965750	307,536.47	48.92	0.30
34530HAC4	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A3					0.79	15 May 2018		
		Local	70,033.740	99.983965	70,022.51	99.982630	70,021.58	-0.93	0.07
Original Face:		Base	450,000.000	99.983965	70,022.51	99.982630	70,021.58	-0.93	0.07
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	100.043210	1,050,453.71	453.71	1.02
Original Face:		Base	1,050,000.000	100.000000	1,050,000.00	100.043210	1,050,453.71	453.71	1.02
34530YAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2015 C A3					1.41	15 Feb 2020		
		Local	995,000.000	99.985456	994,855.29	100.282170	997,807.59	2,952.30	0.97
Original Face:		Base	995,000.000	99.985456	994,855.29	100.282170	997,807.59	2,952.30	0.97
36962G5N0	GENERAL ELECTRIC CO SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	100.328334	1,103,611.67	100.328334	1,103,611.67	0.00	1.07
		Base		100.328334	1,103,611.67	100.328334	1,103,611.67	0.00	1.07
36962G7J7	GENERAL ELECTRIC CO SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.997703	574,986.79	100.149600	575,860.20	873.41	0.56
		Base		99.997703	574,986.79	100.149600	575,860.20	873.41	0.56
36966THX3	GENERAL ELECTRIC CO SR UNSECURED 04/20 VAR					1.68	15 Apr 2020		
		Local	750,000.000	100.075332	750,564.99	100.849400	756,370.50	5,805.51	0.73
		Base		100.075332	750,564.99	100.849400	756,370.50	5,805.51	0.73

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375558BE2	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85					1.85	04 Sep 2018		
		Local	1,000,000.000	100.068552	1,000,685.52	100.839400	1,008,394.00	7,708.48	0.98
		Base		100.068552	1,000,685.52	100.839400	1,008,394.00	7,708.48	0.98
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	364,139.240	101.511820	369,644.37	100.806990	367,077.81	-2,566.56	0.36
Original Face:		Base	2,750,000.000	101.511820	369,644.37	100.806990	367,077.81	-2,566.56	0.36
40428HPW6	HSBC USA INC SR UNSECURED 08/18 VAR					1.5576	07 Aug 2018		
		Local	680,000.000	100.000000	680,000.00	100.145400	680,988.72	988.72	0.66
		Base		100.000000	680,000.00	100.145400	680,988.72	988.72	0.66
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.967548	629,795.55	99.985000	629,905.50	109.95	0.61
		Base		99.967548	629,795.55	99.985000	629,905.50	109.95	0.61
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	81,693.270	99.998849	81,692.33	99.965240	81,664.87	-27.46	0.08
Original Face:		Base	440,000.000	99.998849	81,692.33	99.965240	81,664.87	-27.46	0.08
43813NAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2015 2 A3					1.04	21 Feb 2019		
		Local	800,000.000	99.818413	798,547.30	99.986500	799,892.00	1,344.70	0.77
Original Face:		Base	800,000.000	99.818413	798,547.30	99.986500	799,892.00	1,344.70	0.77
43814FAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 4 A3					0.69	18 Sep 2017		
		Local	25,746.690	100.000738	25,746.88	99.984230	25,742.63	-4.25	0.02
Original Face:		Base	688,000.000	100.000738	25,746.88	99.984230	25,742.63	-4.25	0.02
43814GAC4	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A3					0.77	19 Mar 2018		
		Local	160,342.560	99.983959	160,316.84	99.952230	160,265.96	-50.88	0.16
Original Face:		Base	440,000.000	99.983959	160,316.84	99.952230	160,265.96	-50.88	0.16
43814QAC2	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 2 A3					1.39	15 Apr 2020		
		Local	435,000.000	99.998329	434,992.73	100.262040	436,139.87	1,147.14	0.42
Original Face:		Base	435,000.000	99.998329	434,992.73	100.262040	436,139.87	1,147.14	0.42
438516BJ4	HONEYWELL INTERNATIONAL SR UNSECURED 10/19 1.4					1.4	30 Oct 2019		
		Local	1,500,000.000	99.921072	1,498,816.08	99.882100	1,498,231.50	-584.58	1.45
		Base		99.921072	1,498,816.08	99.882100	1,498,231.50	-584.58	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
446438RL9	HUNTINGTON NATIONAL BANK SR UNSECURED 02/18 1.7					1.7	26 Feb 2018		
		Local	1,000,000.000	99.940713	999,407.13	100.045800	1,000,458.00	1,050.87	0.97
		Base		99.940713	999,407.13	100.045800	1,000,458.00	1,050.87	0.97
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	76,328.770	99.996594	76,326.17	99.979750	76,313.31	-12.86	0.07
	Original Face:	Base	305,000.000	99.996594	76,326.17	99.979750	76,313.31	-12.86	0.07
44890WAC4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 A A3					1.05	15 Apr 2019		
		Local	385,211.630	99.994029	385,188.63	100.014060	385,265.79	77.16	0.37
	Original Face:	Base	460,000.000	99.994029	385,188.63	100.014060	385,265.79	77.16	0.37
44890YAD8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 B A3					1.12	15 Nov 2019		
		Local	565,000.000	99.992444	564,957.31	99.985550	564,918.36	-38.95	0.55
	Original Face:	Base	565,000.000	99.992444	564,957.31	99.985550	564,918.36	-38.95	0.55
44918LAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A2A					0.99	15 Nov 2018		
		Local	552,528.580	99.928143	552,131.55	99.960850	552,312.27	180.72	0.53
	Original Face:	Base	950,000.000	99.928143	552,131.55	99.960850	552,312.27	180.72	0.53
44918LAD4	HYUNDAI AUTO RECEIVABLES TRUST HART 2015 C A3					1.46	18 Feb 2020		
		Local	395,000.000	99.986387	394,946.23	100.370380	396,463.00	1,516.77	0.38
	Original Face:	Base	395,000.000	99.986387	394,946.23	100.370380	396,463.00	1,516.77	0.38
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.173430	500,867.15	100.371400	501,857.00	989.85	0.49
		Base		100.173430	500,867.15	100.371400	501,857.00	989.85	0.49
459200HZ7	IBM CORP SR UNSECURED 02/18 1.125					1.125	06 Feb 2018		
		Local	1,000,000.000	99.871432	998,714.32	99.990800	999,908.00	1,193.68	0.97
		Base		99.871432	998,714.32	99.990800	999,908.00	1,193.68	0.97
46625HJS0	JPMORGAN CHASE + CO SR UNSECURED 01/19 VAR					1.52039	28 Jan 2019		
		Local	1,251,000.000	98.974413	1,238,169.91	100.118400	1,252,481.18	14,311.27	1.21
		Base		98.974413	1,238,169.91	100.118400	1,252,481.18	14,311.27	1.21
46625HNY2	JPMORGAN CHASE + CO SR UNSECURED 10/20 VAR					2.09233	29 Oct 2020		
		Local	500,000.000	102.159044	510,795.22	101.355200	506,776.00	-4,019.22	0.49
		Base		102.159044	510,795.22	101.355200	506,776.00	-4,019.22	0.49

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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
47787VAC5	JOHN DEERE OWNER TRUST JDOT 2014 A A3					0.92	16 Apr 2018		
		Local	582,370.300	99.976453	582,233.17	99.980250	582,255.28	22.11	0.56
	Original Face:	Base	1,600,000.000	99.976453	582,233.17	99.980250	582,255.28	22.11	0.56
478160BL7	JOHNSON + JOHNSON SR UNSECURED 11/17 1.125					1.125	21 Nov 2017		
		Local	340,000.000	99.972247	339,905.64	100.178000	340,605.20	699.56	0.33
		Base		99.972247	339,905.64	100.178000	340,605.20	699.56	0.33
48125LRC8	JP MORGAN CHASE BANK NA SR UNSECURED 06/17 VAR					1.25933	02 Jun 2017		
		Local	475,000.000	100.000000	475,000.00	100.037900	475,180.03	180.03	0.46
		Base		100.000000	475,000.00	100.037900	475,180.03	180.03	0.46
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	1,250,000.000	100.272973	1,253,412.16	100.306100	1,253,826.25	414.09	1.21
		Base		100.272973	1,253,412.16	100.306100	1,253,826.25	414.09	1.21
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					1.31544	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.000000	750,000.00	0.00	0.73
		Base		100.000000	750,000.00	100.000000	750,000.00	0.00	0.73
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4					1.4	15 Feb 2019		
		Local	900,000.000	99.995393	899,958.54	100.515200	904,636.80	4,678.26	0.88
		Base		99.995393	899,958.54	100.515200	904,636.80	4,678.26	0.88
548661DL8	LOWE S COS INC SR UNSECURED 04/19 1.15					1.15	15 Apr 2019		
		Local	1,370,000.000	99.911321	1,368,785.10	99.666800	1,365,435.16	-3,349.94	1.32
		Base		99.911321	1,368,785.10	99.666800	1,365,435.16	-3,349.94	1.32
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					1.26233	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.034200	1,000,342.00	342.00	0.97
		Base		100.000000	1,000,000.00	100.034200	1,000,342.00	342.00	0.97
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.991586	589,950.36	100.119500	590,705.05	754.69	0.57
		Base		99.991586	589,950.36	100.119500	590,705.05	754.69	0.57
585055BA3	MEDTRONIC INC COMPANY GUAR 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	100.140505	1,001,405.05	100.216800	1,002,168.00	762.95	0.97
		Base		100.140505	1,001,405.05	100.216800	1,002,168.00	762.95	0.97

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58769BAD6	MERCEDES BENZ AUTO RECEIVABLES MBART 2016 1 A3					1.26	16 Feb 2021		
		Local	840,000.000	99.987810	839,897.60	100.058240	840,489.22	591.62	0.81
Original Face:		Base	840,000.000	99.987810	839,897.60	100.058240	840,489.22	591.62	0.81
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	730,804.730	99.993039	730,753.86	99.940230	730,367.93	-385.93	0.71
Original Face:		Base	1,530,000.000	99.993039	730,753.86	99.940230	730,367.93	-385.93	0.71
58772PAD0	MERCEDES BENZ AUTO RECEIVABLES MBART 2015 1 A3					1.34	16 Dec 2019		
		Local	600,000.000	99.883497	599,300.98	100.204650	601,227.90	1,926.92	0.58
Original Face:		Base	600,000.000	99.883497	599,300.98	100.204650	601,227.90	1,926.92	0.58
58933YAH8	MERCK + CO INC SR UNSECURED 05/18 VAR					1.16128	18 May 2018		
		Local	1,000,000.000	100.090936	1,000,909.36	100.493800	1,004,938.00	4,028.64	0.97
		Base		100.090936	1,000,909.36	100.493800	1,004,938.00	4,028.64	0.97
594918BF0	MICROSOFT CORP SR UNSECURED 11/18 1.3					1.3	03 Nov 2018		
		Local	990,000.000	99.933211	989,338.79	100.376900	993,731.31	4,392.52	0.96
		Base		99.933211	989,338.79	100.376900	993,731.31	4,392.52	0.96
594918BN3	MICROSOFT CORP SR UNSECURED 08/19 1.1					1.1	08 Aug 2019		
		Local	660,000.000	99.904995	659,372.97	99.380700	655,912.62	-3,460.35	0.63
		Base		99.904995	659,372.97	99.380700	655,912.62	-3,460.35	0.63
61761JVM8	MORGAN STANLEY SR UNSECURED 01/18 1.875					1.875	05 Jan 2018		
		Local	1,000,000.000	100.065961	1,000,659.61	100.352300	1,003,523.00	2,863.39	0.97
		Base		100.065961	1,000,659.61	100.352300	1,003,523.00	2,863.39	0.97
65477MAC2	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 C A3					0.67	15 Aug 2018		
		Local	297,649.920	99.891130	297,325.87	99.782840	297,003.54	-322.33	0.29
Original Face:		Base	1,500,000.000	99.891130	297,325.87	99.782840	297,003.54	-322.33	0.29
65477PAC5	NISSAN AUTO RECEIVABLES OWNER NAROT 2014 A A3					0.72	15 Aug 2018		
		Local	235,402.380	99.946874	235,277.32	99.921500	235,217.59	-59.73	0.23
Original Face:		Base	785,000.000	99.946874	235,277.32	99.921500	235,217.59	-59.73	0.23
65477UAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2015 A A3					1.05	15 Oct 2019		
		Local	1,113,484.650	99.894874	1,112,314.09	100.010880	1,113,605.80	1,291.71	1.08
Original Face:		Base	1,150,000.000	99.894874	1,112,314.09	100.010880	1,113,605.80	1,291.71	1.08

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68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
		Local	1,000,000.000	99.926523	999,265.23	100.224000	1,002,240.00	2,974.77	0.97
		Base		99.926523	999,265.23	100.224000	1,002,240.00	2,974.77	0.97
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					1.46	15 Jan 2019		
		Local	500,000.000	100.398440	501,992.20	100.826100	504,130.50	2,138.30	0.49
		Base		100.398440	501,992.20	100.826100	504,130.50	2,138.30	0.49
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.994434	499,972.17	100.304000	501,520.00	1,547.83	0.49
		Base		99.994434	499,972.17	100.304000	501,520.00	1,547.83	0.49
69353REN4	PNC BANK NA SR UNSECURED 06/18 VAR					1.26211	01 Jun 2018		
		Local	1,400,000.000	99.917571	1,398,846.00	100.121900	1,401,706.60	2,860.60	1.36
		Base		99.917571	1,398,846.00	100.121900	1,401,706.60	2,860.60	1.36
69353REX2	PNC BANK NA SR UNSECURED 07/19 1.45					1.45	29 Jul 2019		
		Local	250,000.000	99.872144	249,680.36	99.591600	248,979.00	-701.36	0.24
		Base		99.872144	249,680.36	99.591600	248,979.00	-701.36	0.24
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.974459	794,796.95	99.996500	794,972.18	175.23	0.77
		Base		99.974459	794,796.95	99.996500	794,972.18	175.23	0.77
69371RM45	PACCAR FINANCIAL CORP SR UNSECURED 03/18 1.45					1.45	09 Mar 2018		
		Local	385,000.000	99.957717	384,837.21	100.389000	386,497.65	1,660.44	0.37
		Base		99.957717	384,837.21	100.389000	386,497.65	1,660.44	0.37
69371RM52	PACCAR FINANCIAL CORP SR UNSECURED 05/18 1.4					1.4	18 May 2018		
		Local	555,000.000	99.932193	554,623.67	100.322200	556,788.21	2,164.54	0.54
		Base		99.932193	554,623.67	100.322200	556,788.21	2,164.54	0.54
69371RN36	PACCAR FINANCIAL CORP SR UNSECURED 08/19 1.2					1.2	12 Aug 2019		
		Local	270,000.000	100.000000	270,000.00	99.421200	268,437.24	-1,562.76	0.26
		Base		100.000000	270,000.00	99.421200	268,437.24	-1,562.76	0.26
713448CW6	PEPSICO INC SR UNSECURED 07/17 1.125					1.125	17 Jul 2017		
		Local	1,500,000.000	99.988706	1,499,830.59	100.051800	1,500,777.00	946.41	1.45
		Base		99.988706	1,499,830.59	100.051800	1,500,777.00	946.41	1.45

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74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.757054	498,785.27	99.945400	499,727.00	941.73	0.48
		Base		99.757054	498,785.27	99.945400	499,727.00	941.73	0.48
74005PBH6	PRAXAIR INC SR UNSECURED 11/18 1.25					1.25	07 Nov 2018		
		Local	1,000,000.000	99.585814	995,858.14	99.971800	999,718.00	3,859.86	0.97
		Base		99.585814	995,858.14	99.971800	999,718.00	3,859.86	0.97
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.994673	299,984.02	100.093200	300,279.60	295.58	0.29
		Base		99.994673	299,984.02	100.093200	300,279.60	295.58	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.970671	704,793.23	100.119400	705,841.77	1,048.54	0.68
		Base		99.970671	704,793.23	100.119400	705,841.77	1,048.54	0.68
88579YAP6	3M COMPANY SR UNSECURED 08/18 1.375					1.375	07 Aug 2018		
		Local	1,535,000.000	99.921816	1,533,799.88	100.322000	1,539,942.70	6,142.82	1.49
		Base		99.921816	1,533,799.88	100.322000	1,539,942.70	6,142.82	1.49
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	637,537.940	99.996838	637,517.78	99.981360	637,419.10	-98.68	0.62
Original Face:		Base	1,120,000.000	99.996838	637,517.78	99.981360	637,419.10	-98.68	0.62
89231LAD9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2016 D A3					1.23	15 Oct 2020		
		Local	320,000.000	99.987481	319,959.94	99.913320	319,722.62	-237.32	0.31
Original Face:		Base	320,000.000	99.987481	319,959.94	99.913320	319,722.62	-237.32	0.31
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	177,188.570	99.998363	177,185.67	99.950860	177,101.50	-84.17	0.17
Original Face:		Base	830,000.000	99.998363	177,185.67	99.950860	177,101.50	-84.17	0.17
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.990521	999,905.21	100.081500	1,000,815.00	909.79	0.97
		Base		99.990521	999,905.21	100.081500	1,000,815.00	909.79	0.97
911312AP1	UNITED PARCEL SERVICE SR UNSECURED 10/17 1.125					1.125	01 Oct 2017		
		Local	700,000.000	99.909567	699,366.97	100.167200	701,170.40	1,803.43	0.68
		Base		99.909567	699,366.97	100.167200	701,170.40	1,803.43	0.68

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913017BU2	UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8					1.8	01 Jun 2017		
		Local	800,000.000	100.411758	803,294.06	100.502700	804,021.60	727.54	0.78
		Base		100.411758	803,294.06	100.502700	804,021.60	727.54	0.78
913017CK3	UNITED TECHNOLOGIES CORP SR UNSECURED 11/19 VAR					1.0	01 Nov 2019		
		Local	685,000.000	100.000000	685,000.00	100.060700	685,415.80	415.80	0.66
		Base		100.000000	685,000.00	100.060700	685,415.80	415.80	0.66
91324PCF7	UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4					1.4	15 Dec 2017		
		Local	205,000.000	99.948829	204,895.10	100.181000	205,371.05	475.95	0.20
		Base		99.948829	204,895.10	100.181000	205,371.05	475.95	0.20
92343VBF0	VERIZON COMMUNICATIONS SR UNSECURED 11/17 1.1					1.1	01 Nov 2017		
		Local	1,037,000.000	99.825786	1,035,193.40	99.854200	1,035,488.05	294.65	1.00
		Base		99.825786	1,035,193.40	99.854200	1,035,488.05	294.65	1.00
92826CAA0	VISA INC SR UNSECURED 12/17 1.2					1.2	14 Dec 2017		
		Local	285,000.000	99.970418	284,915.69	100.188800	285,538.08	622.39	0.28
		Base		99.970418	284,915.69	100.188800	285,538.08	622.39	0.28
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	351,275.650	99.970058	351,170.47	99.823110	350,654.28	-516.19	0.34
	Original Face:	Base	1,725,000.000	99.970058	351,170.47	99.823110	350,654.28	-516.19	0.34
949746RT0	WELLS FARGO + COMPANY SR UNSECURED 03/21 VAR					2.17511	04 Mar 2021		
		Local	500,000.000	102.941028	514,705.14	101.970200	509,851.00	-4,854.14	0.49
		Base		102.941028	514,705.14	101.970200	509,851.00	-4,854.14	0.49
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	723,000.000	99.887353	722,185.56	99.987000	722,906.01	720.45	0.70
		Base		99.887353	722,185.56	99.987000	722,906.01	720.45	0.70
94974BFW5	WELLS FARGO + COMPANY SR UNSECURED 06/17 1.15					1.15	02 Jun 2017		
		Local	1,200,000.000	100.009121	1,200,109.45	100.010900	1,200,130.80	21.35	1.16
		Base		100.009121	1,200,109.45	100.010900	1,200,130.80	21.35	1.16
US DOLLAR Total									
		Local	96,345,240.610		96,414,215.55		96,554,344.99	140,129.44	93.40
	Original Face:	Base	48,263,000.000		96,414,215.55		96,554,344.99	140,129.44	93.40

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FIXED INCOME Total								
		96,345,240.610	Base	96,414,215.55		96,554,344.99	140,129.44	93.40
Original Face:		48,263,000.000						

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		103,180,191.580	Base	103,247,814.58		103,380,802.56	132,987.98	100.00
Original Face:		48,263,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796KN8	TREASURY BILL 03/17 0.00000					0.48	16 Mar 2017		
		Local	10,000,000.000	99.820000	9,982,000.00	99.856100	9,985,610.00	3,610.00	0.98
		Base		99.820000	9,982,000.00	99.856100	9,985,610.00	3,610.00	0.98
979QHR003	SOUTH STREET REPO					0.47	01 Nov 2016		
		Local	111,547,879.240	100.000000	111,547,879.24	100.000000	111,547,879.24	0.00	10.97
		Base		100.000000	111,547,879.24	100.000000	111,547,879.24	0.00	10.97
979QHR003	SOUTH STREET REPO					0.48	01 Nov 2016		
		Local	92,694,833.580	100.000000	92,694,833.58	100.000000	92,694,833.58	0.00	9.12
		Base		100.000000	92,694,833.58	100.000000	92,694,833.58	0.00	9.12
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.45	01 Nov 2016		
		Local	16,863,021.040	100.000000	16,863,021.04	100.000000	16,863,021.04	0.00	1.66
		Base		100.000000	16,863,021.04	100.000000	16,863,021.04	0.00	1.66
US DOLLAR Total									
		Local	231,105,733.860		231,087,733.86		231,091,343.86	3,610.00	22.73
		Base			231,087,733.86		231,091,343.86	3,610.00	22.73
CASH EQUIVALENT Total									
		Base	231,105,733.860		231,087,733.86		231,091,343.86	3,610.00	22.73
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3130A0BC3	FEDERAL HOME LOAN BANK BONDS 11/16 VAR					0.56	07 Nov 2016		
		Local	15,850,000.000	100.002072	15,850,328.44	100.002072	15,850,328.44	0.00	1.56
		Base		100.002072	15,850,328.44	100.002072	15,850,328.44	0.00	1.56
31315KA42	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.34	01 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31315KC24	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 08/16 0.00000					0.01	15 Aug 2016		
		Local	0.000	0.000000	-0.18	0.000000	0.00	0.18	0.00
		Base		0.000000	-0.18	0.000000	0.00	0.18	0.00
31315KJ35	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 10/16 0.00000					0.01	03 Oct 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
31315KN22	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 11/16 0.00000						03 Nov 2016		
		Local	20,000,000.000	99.996556	19,999,311.11	99.996556	19,999,311.11	0.00	1.97
		Base		99.996556	19,999,311.11	99.996556	19,999,311.11	0.00	1.97
31315KYV6	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.01	01 Jul 2016		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
31315LBH0	FARMER MAC DISCOUNT NOTE DISCOUNT NOT 02/17 0.00000					0.01	01 Feb 2017		
		Local	20,000,000.000	99.839000	19,967,800.00	99.908000	19,981,600.00	13,800.00	1.97
		Base		99.839000	19,967,800.00	99.908000	19,981,600.00	13,800.00	1.97
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	14,829,733.150	105.433692	15,635,535.10	106.241425	15,755,319.82	119,784.72	1.55
	Original Face:	Base	24,487,993.000	105.433692	15,635,535.10	106.241425	15,755,319.82	119,784.72	1.55
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	4,982,185.400	105.321163	5,247,295.61	105.291973	5,245,841.31	-1,454.30	0.52
	Original Face:	Base	10,000,000.000	105.321163	5,247,295.61	105.291973	5,245,841.31	-1,454.30	0.52
3132X0EY3	FARMER MAC UNSECURED 02/20 VAR					1.01128	19 Feb 2020		
		Local	20,000,000.000	100.000000	20,000,000.00	100.574000	20,114,800.00	114,800.00	1.98
		Base		100.000000	20,000,000.00	100.574000	20,114,800.00	114,800.00	1.98
313313HF8	FED FARM CRD DISCOUNT NT DISCOUNT NOT 06/17 0.00000					0.01	23 Jun 2017		
		Local	10,000,000.000	99.649000	9,964,900.00	99.675000	9,967,500.00	2,600.00	0.98
		Base		99.649000	9,964,900.00	99.675000	9,967,500.00	2,600.00	0.98
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	99.588300	8,962,947.00	-37,053.00	0.88
		Base		100.000000	9,000,000.00	99.588300	8,962,947.00	-37,053.00	0.88

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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
313384K99	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	17 Oct 2016		
		0.000	Local	0.000000	-0.27	0.000000	0.00	0.27	0.00
			Base	0.000000	-0.27	0.000000	0.00	0.27	0.00
313384L31	FED HOME LN DISCOUNT NT DISCOUNT NOT 10/16 0.00000					0.01	19 Oct 2016		
		0.000	Local	0.000000	-0.09	0.000000	0.00	0.09	0.00
			Base	0.000000	-0.09	0.000000	0.00	0.09	0.00
313384N88	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/16 0.00000					0.01	09 Nov 2016		
		8,452,000.000	Local	99.991778	8,451,305.06	99.991778	8,451,305.06	0.00	0.83
			Base	99.991778	8,451,305.06	99.991778	8,451,305.06	0.00	0.83
313384YU7	FED HOME LN DISCOUNT NT DISCOUNT NOT 06/16 0.00000					0.01	30 Jun 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
313384ZS1	FED HOME LN DISCOUNT NT DISCOUNT NOT 07/16 0.00000					0.01	22 Jul 2016		
		0.000	Local	0.000000	-0.17	0.000000	0.00	0.17	0.00
			Base	0.000000	-0.17	0.000000	0.00	0.17	0.00
313385AS5	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.01	17 Jan 2017		
		10,000,000.000	Local	99.912306	9,991,230.55	99.912306	9,991,230.55	0.00	0.98
			Base	99.912306	9,991,230.55	99.912306	9,991,230.55	0.00	0.98
313385BA3	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/17 0.00000					0.2650938	25 Jan 2017		
		20,000,000.000	Local	99.916181	19,983,236.11	99.916181	19,983,236.11	0.00	1.97
			Base	99.916181	19,983,236.11	99.916181	19,983,236.11	0.00	1.97
313385CD6	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	21 Feb 2017		
		10,000,000.000	Local	99.878667	9,987,866.67	99.888000	9,988,800.00	933.33	0.98
			Base	99.878667	9,987,866.67	99.888000	9,988,800.00	933.33	0.98
313385CS3	FED HOME LN DISCOUNT NT DISCOUNT NOT 03/17 0.00000					0.01	06 Mar 2017		
		10,000,000.000	Local	99.861111	9,986,111.11	99.861100	9,986,110.00	-1.11	0.98
			Base	99.861111	9,986,111.11	99.861100	9,986,110.00	-1.11	0.98
313385FA9	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/17 0.00000					0.01	01 May 2017		
		10,000,000.000	Local	99.680736	9,968,073.61	99.763700	9,976,370.00	8,296.39	0.98
			Base	99.680736	9,968,073.61	99.763700	9,976,370.00	8,296.39	0.98

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313397BV2	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 02/17 0.00000					0.01	13 Feb 2017		
		Local	10,000,000.000	99.896000	9,989,600.00	99.896000	9,989,600.00	0.00	0.98
		Base		99.896000	9,989,600.00	99.896000	9,989,600.00	0.00	0.98
313397HR5	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 07/17 0.00000					0.2650938	03 Jul 2017		
		Local	20,000,000.000	99.640778	19,928,155.56	99.640800	19,928,160.00	4.44	1.96
		Base		99.640778	19,928,155.56	99.640800	19,928,160.00	4.44	1.96
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.59433	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.136800	20,027,360.00	27,360.00	1.97
		Base		100.000000	20,000,000.00	100.136800	20,027,360.00	27,360.00	1.97
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.910700	9,991,070.00	-8,930.00	0.98
		Base		100.000000	10,000,000.00	99.910700	9,991,070.00	-8,930.00	0.98
3133EFJP3	FEDERAL FARM CREDIT BANK BONDS 10/18 1.1					1.1	15 Oct 2018		
		Local	20,000,000.000	99.980484	19,996,096.70	100.000400	20,000,080.00	3,983.30	1.97
		Base		99.980484	19,996,096.70	100.000400	20,000,080.00	3,983.30	1.97
3133EFQJ9	FEDERAL FARM CREDIT BANK BONDS 11/18 VAR					0.644	23 Nov 2018		
		Local	20,000,000.000	99.874420	19,974,884.09	100.041700	20,008,340.00	33,455.91	1.97
		Base		99.874420	19,974,884.09	100.041700	20,008,340.00	33,455.91	1.97
3133EFUE5	FEDERAL FARM CREDIT BANK BONDS 12/18 1.42					1.42	28 Dec 2018		
		Local	6,875,000.000	100.077888	6,880,354.82	100.071200	6,879,895.00	-459.82	0.68
		Base		100.077888	6,880,354.82	100.071200	6,879,895.00	-459.82	0.68
3133EFUS4	FEDERAL FARM CREDIT BANK BONDS 01/19 1.47					1.47	25 Jan 2019		
		Local	7,350,000.000	100.151437	7,361,130.60	100.119000	7,358,746.50	-2,384.10	0.72
		Base		100.151437	7,361,130.60	100.119000	7,358,746.50	-2,384.10	0.72
3133EFWB9	FEDERAL FARM CREDIT BANK BONDS 01/21 VAR					0.864	22 Jan 2021		
		Local	10,000,000.000	99.983109	9,998,310.89	100.506700	10,050,670.00	52,359.11	0.99
		Base		99.983109	9,998,310.89	100.506700	10,050,670.00	52,359.11	0.99
3133EGMU6	FEDERAL FARM CREDIT BANK BONDS 01/19 VAR					0.694	22 Jan 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.115700	5,005,785.00	5,785.00	0.49
		Base		100.000000	5,000,000.00	100.115700	5,005,785.00	5,785.00	0.49

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3133EGUP8	FEDERAL FARM CREDIT BANK BONDS 03/19 VAR					0.68456	15 Mar 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	99.967000	9,996,700.00	-3,300.00	0.98
		Base		100.000000	10,000,000.00	99.967000	9,996,700.00	-3,300.00	0.98
3133EGZS7	FEDERAL FARM CREDIT BANK BONDS 10/19 VAR					0.704	24 Oct 2019		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.98
3134G8KY4	FREDDIE MAC NOTES 02/19 1.25					1.25	26 Feb 2019		
		Local	5,700,000.000	100.000000	5,700,000.00	100.012600	5,700,718.20	718.20	0.56
		Base		100.000000	5,700,000.00	100.012600	5,700,718.20	718.20	0.56
3134G8L56	FREDDIE MAC NOTES 02/19 VAR					1.0	26 Feb 2019		
		Local	4,100,000.000	100.000000	4,100,000.00	100.006000	4,100,246.00	246.00	0.40
		Base		100.000000	4,100,000.00	100.006000	4,100,246.00	246.00	0.40
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.022700	10,002,270.00	2,270.00	0.98
		Base		100.000000	10,000,000.00	100.022700	10,002,270.00	2,270.00	0.98
3134G8LW7	FREDDIE MAC NOTES 08/17 0.81					0.81	25 Aug 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.945900	19,989,180.00	-10,820.00	1.97
		Base		100.000000	20,000,000.00	99.945900	19,989,180.00	-10,820.00	1.97
3134G9P43	FREDDIE MAC NOTES 01/18 0.75					0.75	26 Jan 2018		
		Local	15,000,000.000	100.000000	15,000,000.00	99.790500	14,968,575.00	-31,425.00	1.47
		Base		100.000000	15,000,000.00	99.790500	14,968,575.00	-31,425.00	1.47
313588YV1	FANNIE DISCOUNT NOTE DISCOUNT NOT 07/16 0.00000					0.26	01 Jul 2016		
		Local	0.000	0.000000	-0.07	0.000000	0.00	0.07	0.00
		Base		0.000000	-0.07	0.000000	0.00	0.07	0.00
3135G0B77	FANNIE MAE NOTES 01/18 2					2.0	30 Jan 2018		
		Local	8,000,000.000	100.294183	8,023,534.63	100.338100	8,027,048.00	3,513.37	0.79
		Base		100.294183	8,023,534.63	100.338100	8,027,048.00	3,513.37	0.79
3135G0H63	FANNIE MAE NOTES 01/19 1.375					1.375	28 Jan 2019		
		Local	9,000,000.000	99.954556	8,995,910.00	100.899500	9,080,955.00	85,045.00	0.89
		Base		99.954556	8,995,910.00	100.899500	9,080,955.00	85,045.00	0.89

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3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.935000	9,993,500.00	-6,500.00	0.98
		Base		100.000000	10,000,000.00	99.935000	9,993,500.00	-6,500.00	0.98
3135G0XG3	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	99.908900	19,708,029.61	-17,970.39	1.94
		Base		100.000000	19,726,000.00	99.908900	19,708,029.61	-17,970.39	1.94
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,522,245.350	100.153480	1,524,581.69	101.096990	1,538,944.23	14,362.54	0.15
Original Face:		Base	5,000,000.000	100.153480	1,524,581.69	101.096990	1,538,944.23	14,362.54	0.15
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	6,594,091.530	99.731500	6,576,386.40	97.922460	6,457,096.64	-119,289.76	0.64
Original Face:		Base	11,452,445.000	99.731500	6,576,386.40	97.922460	6,457,096.64	-119,289.76	0.64
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	7,520,889.520	100.330328	7,545,733.10	96.118340	7,228,954.16	-316,778.94	0.71
Original Face:		Base	11,058,708.000	100.330328	7,545,733.10	96.118340	7,228,954.16	-316,778.94	0.71
3136ANMF1	FANNIEMAE ACES FNA 2015 M8 FA					0.67507	25 Nov 2018		
		Local	21,734,202.600	99.784402	21,687,344.09	99.881160	21,708,373.67	21,029.58	2.14
Original Face:		Base	26,125,000.000	99.784402	21,687,344.09	99.881160	21,708,373.67	21,029.58	2.14
3136AP3Z3	FANNIEMAE ACES FNA 2015 M12 FA					0.85074	25 Apr 2020		
		Local	4,656,709.050	99.975406	4,655,563.80	100.103190	4,661,514.31	5,950.51	0.46
Original Face:		Base	5,000,000.000	99.975406	4,655,563.80	100.103190	4,661,514.31	5,950.51	0.46
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,453,536.350	98.355196	1,429,628.52	101.990040	1,482,462.30	52,833.78	0.15
Original Face:		Base	5,000,000.000	98.355196	1,429,628.52	101.990040	1,482,462.30	52,833.78	0.15
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	25,500.640	102.342098	26,097.89	100.193540	25,549.99	-547.90	0.00
Original Face:		Base	2,245,000.000	102.342098	26,097.89	100.193540	25,549.99	-547.90	0.00
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	384,337.800	102.215931	392,854.46	102.996650	395,855.06	3,000.60	0.04
Original Face:		Base	5,000,000.000	102.215931	392,854.46	102.996650	395,855.06	3,000.60	0.04

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3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	523,018.950	101.967586	533,309.80	102.421390	535,683.28	2,373.48	0.05
	Original Face:	Base	5,000,000.000	101.967586	533,309.80	102.421390	535,683.28	2,373.48	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	4,448,695.300	99.973955	4,447,536.62	100.377220	4,465,476.67	17,940.05	0.44
	Original Face:	Base	10,000,000.000	99.973955	4,447,536.62	100.377220	4,465,476.67	17,940.05	0.44
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	3,111,700.600	103.397784	3,217,429.48	102.373200	3,185,547.48	-31,882.00	0.31
	Original Face:	Base	10,000,000.000	103.397784	3,217,429.48	102.373200	3,185,547.48	-31,882.00	0.31
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	5,264,872.310	100.852158	5,309,737.33	100.542560	5,293,437.40	-16,299.93	0.52
	Original Face:	Base	12,022,600.000	100.852158	5,309,737.33	100.542560	5,293,437.40	-16,299.93	0.52
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	8,881,806.270	100.424579	8,919,516.57	101.361990	9,002,775.58	83,259.01	0.89
	Original Face:	Base	15,363,692.000	100.424579	8,919,516.57	101.361990	9,002,775.58	83,259.01	0.89
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	12,347,147.040	101.979611	12,591,572.47	101.080750	12,480,588.83	-110,983.64	1.23
	Original Face:	Base	24,000,000.000	101.979611	12,591,572.47	101.080750	12,480,588.83	-110,983.64	1.23
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	4,720,989.700	100.395553	4,739,663.70	99.948710	4,718,568.30	-21,095.40	0.46
	Original Face:	Base	10,000,000.000	100.395553	4,739,663.70	99.948710	4,718,568.30	-21,095.40	0.46
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	14,367,816.870	100.887902	14,495,388.95	100.118820	14,384,888.71	-110,500.24	1.41
	Original Face:	Base	29,723,368.000	100.887902	14,495,388.95	100.118820	14,384,888.71	-110,500.24	1.41
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	2,465,090.840	101.903708	2,512,018.96	100.032240	2,465,885.59	-46,133.37	0.24
	Original Face:	Base	9,815,000.000	101.903708	2,512,018.96	100.032240	2,465,885.59	-46,133.37	0.24
3137BMUC8	FHLMC MULTIFAMILY STRUCTURED P FHMS KJ03 A1					1.669	25 Jan 2021		
		Local	3,885,930.880	100.256693	3,895,905.81	100.339940	3,899,140.71	3,234.90	0.38
	Original Face:	Base	4,690,000.000	100.256693	3,895,905.81	100.339940	3,899,140.71	3,234.90	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
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	2,177,985.000	102.254735	2,227,092.79	102.161480	2,225,061.71	-2,031.08	0.22
Original Face:		Base	10,000,000.000	102.254735	2,227,092.79	102.161480	2,225,061.71	-2,031.08	0.22
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	2,032,037.800	111.654804	2,268,867.82	115.414290	2,345,262.00	76,394.18	0.23
Original Face:		Base	12,777,000.000	111.654804	2,268,867.82	115.414290	2,345,262.00	76,394.18	0.23
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	451,984.800	106.520117	481,454.74	109.133710	493,267.78	11,813.04	0.05
Original Face:		Base	10,000,000.000	106.520117	481,454.74	109.133710	493,267.78	11,813.04	0.05
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	662,724.750	104.849866	694,866.01	107.743960	714,045.89	19,179.88	0.07
Original Face:		Base	5,000,000.000	104.849866	694,866.01	107.743960	714,045.89	19,179.88	0.07
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	1,146,320.800	103.587477	1,187,444.80	104.947080	1,203,030.21	15,585.41	0.12
Original Face:		Base	16,000,000.000	103.587477	1,187,444.80	104.947080	1,203,030.21	15,585.41	0.12
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	146,917.000	101.632473	149,315.38	100.689820	147,930.46	-1,384.92	0.01
Original Face:		Base	10,000,000.000	101.632473	149,315.38	100.689820	147,930.46	-1,384.92	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	501,279.300	105.917541	530,942.71	107.598550	539,369.26	8,426.55	0.05
Original Face:		Base	5,000,000.000	105.917541	530,942.71	107.598550	539,369.26	8,426.55	0.05
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	98.974796	9,551,067.81	98.936600	9,547,381.90	-3,685.91	0.94
		Base		98.974796	9,551,067.81	98.936600	9,547,381.90	-3,685.91	0.94
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.974796	9,897,479.58	98.934500	9,893,450.00	-4,029.58	0.97
		Base		98.974796	9,897,479.58	98.934500	9,893,450.00	-4,029.58	0.97
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.156963	9,915,696.31	99.181200	9,918,120.00	2,423.69	0.98
		Base		99.156963	9,915,696.31	99.181200	9,918,120.00	2,423.69	0.98

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Base Currency: USD - US DOLLAR

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31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	99.156963	5,761,019.55	99.273000	5,767,761.30	6,741.75	0.57
		Base		99.156963	5,761,019.55	99.273000	5,767,761.30	6,741.75	0.57
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.974796	9,897,479.58	98.998400	9,899,840.00	2,360.42	0.97
		Base		98.974796	9,897,479.58	98.998400	9,899,840.00	2,360.42	0.97
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.710606	9,871,060.56	98.882700	9,888,270.00	17,209.44	0.97
		Base		98.710606	9,871,060.56	98.882700	9,888,270.00	17,209.44	0.97
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.139218	9,913,921.75	99.181200	9,918,120.00	4,198.25	0.98
		Base		99.139218	9,913,921.75	99.181200	9,918,120.00	4,198.25	0.98
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	99.156963	9,915,696.31	99.181200	9,918,120.00	2,423.69	0.98
		Base		99.156963	9,915,696.31	99.181200	9,918,120.00	2,423.69	0.98
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	98.949259	9,894,925.89	98.893100	9,889,310.00	-5,615.89	0.97
		Base		98.949259	9,894,925.89	98.893100	9,889,310.00	-5,615.89	0.97
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	98.728427	9,872,842.74	98.797600	9,879,760.00	6,917.26	0.97
		Base		98.728427	9,872,842.74	98.797600	9,879,760.00	6,917.26	0.97
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	3,067,821.830	103.150791	3,164,482.47	103.081184	3,162,347.07	-2,135.40	0.31
Original Face:		Base	9,875,825.000	103.150791	3,164,482.47	103.081184	3,162,347.07	-2,135.40	0.31
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	6,109,574.900	101.148489	6,179,742.70	100.566890	6,144,209.47	-35,533.23	0.60
Original Face:		Base	10,000,000.000	101.148489	6,179,742.70	100.566890	6,144,209.47	-35,533.23	0.60
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	10,000,000.000	101.708871	10,170,887.10	100.302250	10,030,225.00	-140,662.10	0.99
Original Face:		Base	10,000,000.000	101.708871	10,170,887.10	100.302250	10,030,225.00	-140,662.10	0.99

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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
912828A91	US TREASURY N/B 01/17 0.75					0.75	15 Jan 2017		
		20,000,000.000	Local	100.078848	20,015,769.68	100.078848	20,015,769.68	0.00	1.97
			Base	100.078848	20,015,769.68	100.078848	20,015,769.68	0.00	1.97
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		10,000,000.000	Local	101.141516	10,114,151.55	101.163700	10,116,370.00	2,218.45	0.99
			Base	101.141516	10,114,151.55	101.163700	10,116,370.00	2,218.45	0.99
912828P87	US TREASURY N/B 02/21 1.125					1.125	28 Feb 2021		
		5,000,000.000	Local	99.211597	4,960,579.86	99.429700	4,971,485.00	10,905.14	0.49
			Base	99.211597	4,960,579.86	99.429700	4,971,485.00	10,905.14	0.49
912828Q45	US TREASURY N/B 03/18 0.875					0.875	31 Mar 2018		
		5,000,000.000	Local	100.105132	5,005,256.61	100.121100	5,006,055.00	798.39	0.49
			Base	100.105132	5,005,256.61	100.121100	5,006,055.00	798.39	0.49
912828S84	US TREASURY FRN 07/18 VAR					0.5142924	31 Jul 2018		
		15,000,000.000	Local	100.022844	15,003,426.65	100.036200	15,005,430.00	2,003.35	1.48
			Base	100.022844	15,003,426.65	100.036200	15,005,430.00	2,003.35	1.48
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		10,000,000.000	Local	100.133301	10,013,330.08	100.144400	10,014,440.00	1,109.92	0.98
			Base	100.133301	10,013,330.08	100.144400	10,014,440.00	1,109.92	0.98
912828SJ0	US TREASURY N/B 02/17 0.875					0.875	28 Feb 2017		
		10,000,000.000	Local	100.131993	10,013,199.27	100.178800	10,017,880.00	4,680.73	0.99
			Base	100.131993	10,013,199.27	100.178800	10,017,880.00	4,680.73	0.99
912828T75	US TREASURY FRN 10/18 VAR					0.5102924	31 Oct 2018		
		10,000,000.000	Local	99.984902	9,998,490.20	99.994500	9,999,450.00	959.80	0.98
			Base	99.984902	9,998,490.20	99.994500	9,999,450.00	959.80	0.98
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		30,000,000.000	Local	100.080402	30,024,120.61	100.082000	30,024,600.00	479.39	2.95
			Base	100.080402	30,024,120.61	100.082000	30,024,600.00	479.39	2.95
912828UU2	US TREASURY N/B 03/18 0.75					0.75	31 Mar 2018		
		10,000,000.000	Local	99.969094	9,996,909.37	99.949200	9,994,920.00	-1,989.37	0.98
			Base	99.969094	9,996,909.37	99.949200	9,994,920.00	-1,989.37	0.98

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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									
		784,530,146.330	Local		785,898,759.59		785,683,652.35	-215,107.24	77.27
	Original Face:	334,636,631.000	Base		785,898,759.59		785,683,652.35	-215,107.24	77.27
FIXED INCOME Total									
		784,530,146.330	Base		785,898,759.59		785,683,652.35	-215,107.24	77.27
	Original Face:	334,636,631.000							

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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: *October 31, 2016* *View Date:* *November 15, 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								
		1,015,635,880.190	Base	1,016,986,493.45		1,016,774,996.21	-211,497.24	100.00
Original Face:		334,636,631.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	667,282.470	1.000000	667,282.47	1.000000	667,282.47	0.00	0.05
		Base		1.000000	667,282.47	1.000000	667,282.47	0.00	0.05
US DOLLAR Total									
		Local	667,282.470		667,282.47		667,282.47	0.00	0.05
		Base			667,282.47		667,282.47	0.00	0.05
CASH Total									
		Base	667,282.470		667,282.47		667,282.47	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JLM0	AMERICAN HONDA FINAN					0.5	21 Nov 2016		
		Local	20,000,000.000	99.972222	19,994,444.44	99.972222	19,994,444.44	0.00	1.50
		Base		99.972222	19,994,444.44	99.972222	19,994,444.44	0.00	1.50
0347M2M11	ANGLESEA FDG PLC & ANG					0.67	01 Dec 2016		
		Local	25,000,000.000	99.944167	24,986,041.67	99.944167	24,986,041.67	0.00	1.87
		Base		99.944167	24,986,041.67	99.944167	24,986,041.67	0.00	1.87
03785DMC7	APPLE INC					0.5	12 Dec 2016		
		Local	10,000,000.000	99.943056	9,994,305.56	99.943056	9,994,305.56	0.00	0.75
		Base		99.943056	9,994,305.56	99.943056	9,994,305.56	0.00	0.75
03785DNQ5	APPLE INC					0.53	24 Jan 2017		
		Local	30,000,000.000	99.876333	29,962,900.00	99.876333	29,962,900.00	0.00	2.25
		Base		99.876333	29,962,900.00	99.876333	29,962,900.00	0.00	2.25
04249KM54	ARMY & AIR FORCE EXCHA					0.46	05 Dec 2016		
		Local	15,000,000.000	99.956556	14,993,483.34	99.956556	14,993,483.34	0.00	1.12
		Base		99.956556	14,993,483.34	99.956556	14,993,483.34	0.00	1.12

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04821TL78	ATLANTIC ASSET SECUR				0.75	07 Nov 2016		
	30,000,000.000	Local	99.987500	29,996,250.00	99.987500	29,996,250.00	0.00	2.25
		Base	99.987500	29,996,250.00	99.987500	29,996,250.00	0.00	2.25
06427KAD9	BANK OF MONTREAL-				0.9	13 Dec 2016		
	10,000,000.000	Local	99.999997	9,999,999.74	99.999997	9,999,999.74	0.00	0.75
		Base	99.999997	9,999,999.74	99.999997	9,999,999.74	0.00	0.75
06427KE37	BANK OF MONTREAL-				0.66	12 Dec 2016		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.50
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.50
14912DMC0	CATERPLR FIN SRV CO.				0.55	12 Dec 2016		
	25,000,000.000	Local	99.937361	24,984,340.28	99.937361	24,984,340.28	0.00	1.87
		Base	99.937361	24,984,340.28	99.937361	24,984,340.28	0.00	1.87
19121ALF6	COCA-COLA COMPANY				0.48	15 Nov 2016		
	6,593,000.000	Local	99.981333	6,591,769.31	99.981333	6,591,769.31	0.00	0.49
		Base	99.981333	6,591,769.31	99.981333	6,591,769.31	0.00	0.49
19121AMG3	COCA-COLA COMPANY				0.51	16 Dec 2016		
	20,000,000.000	Local	99.936250	19,987,250.00	99.936250	19,987,250.00	0.00	1.50
		Base	99.936250	19,987,250.00	99.936250	19,987,250.00	0.00	1.50
19121AN98	COCA-COLA COMPANY				0.63	09 Jan 2017		
	10,000,000.000	Local	99.879250	9,987,925.00	99.879250	9,987,925.00	0.00	0.75
		Base	99.879250	9,987,925.00	99.879250	9,987,925.00	0.00	0.75
2063C0L18	CONCORD MIN CPTL CO				0.83	01 Nov 2016		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.12
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.12
2063C0M58	CONCORD MIN CPTL CO				1.02	05 Dec 2016		
	10,000,000.000	Local	99.903667	9,990,366.67	99.903667	9,990,366.67	0.00	0.75
		Base	99.903667	9,990,366.67	99.903667	9,990,366.67	0.00	0.75
21684BP65	COOPERATIEVE CENTRALE				1.25672	25 Sep 2017		
	2,500,000.000	Local	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.19
		Base	100.000000	2,500,000.00	100.313000	2,507,825.00	7,825.00	0.19

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2284K0LH6	CROWN POINT CAP CO.				0.97	17 Nov 2016		
	10,000,000.000	Local	99.956889	9,995,688.89	99.956889	9,995,688.89	0.00	0.75
		Base	99.956889	9,995,688.89	99.956889	9,995,688.89	0.00	0.75
2546R2MW3	WALT DISNEY CO				0.55	30 Dec 2016		
	15,000,000.000	Local	99.909861	14,986,479.16	99.909861	14,986,479.16	0.00	1.12
		Base	99.909861	14,986,479.16	99.909861	14,986,479.16	0.00	1.12
2546R2MW3	WALT DISNEY CO				0.56	30 Dec 2016		
	30,000,000.000	Local	99.908222	29,972,466.66	99.908222	29,972,466.66	0.00	2.25
		Base	99.908222	29,972,466.66	99.908222	29,972,466.66	0.00	2.25
30229AM14	EXXON MOBIL CORP				0.52	01 Dec 2016		
	15,000,000.000	Local	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	1.12
		Base	99.956667	14,993,500.00	99.956667	14,993,500.00	0.00	1.12
30229AMM8	EXXON MOBIL CORP				0.49	21 Dec 2016		
	25,000,000.000	Local	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	1.87
		Base	99.931944	24,982,986.11	99.931944	24,982,986.11	0.00	1.87
36960LMV4	GENERAL ELECTRIC CO				0.52	29 Dec 2016		
	20,000,000.000	Local	99.916222	19,983,244.45	99.916222	19,983,244.45	0.00	1.50
		Base	99.916222	19,983,244.45	99.916222	19,983,244.45	0.00	1.50
36960LMW2	GENERAL ELECTRIC CO				0.53	30 Dec 2016		
	10,000,000.000	Local	99.913139	9,991,313.89	99.913139	9,991,313.89	0.00	0.75
		Base	99.913139	9,991,313.89	99.913139	9,991,313.89	0.00	0.75
38102JM51	GOLDEN FUNDING CORP				0.61	05 Dec 2016		
	17,415,000.000	Local	99.942389	17,404,967.03	99.942389	17,404,967.03	0.00	1.30
		Base	99.942389	17,404,967.03	99.942389	17,404,967.03	0.00	1.30
38346LLJ3	GOTHAM FDG CORP				0.75	18 Nov 2016		
	20,000,000.000	Local	99.964583	19,992,916.67	99.964583	19,992,916.67	0.00	1.50
		Base	99.964583	19,992,916.67	99.964583	19,992,916.67	0.00	1.50
43851TLF1	HONEYWELL INTERNATN'				0.53	15 Nov 2016		
	9,000,000.000	Local	99.979389	8,998,145.00	99.979389	8,998,145.00	0.00	0.67
		Base	99.979389	8,998,145.00	99.979389	8,998,145.00	0.00	0.67

& 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
45920FMT2	INTL BUS MACH CORP				0.62	27 Dec 2016		
	30,000,000.000	Local	99.903556	29,971,066.66	99.903556	29,971,066.66	0.00	2.25
		Base	99.903556	29,971,066.66	99.903556	29,971,066.66	0.00	2.25
48803MBR9	KELLS FDG LLC				0.77	04 Nov 2016		
	20,000,000.000	Local	99.993583	19,998,716.67	99.993583	19,998,716.67	0.00	1.50
		Base	99.993583	19,998,716.67	99.993583	19,998,716.67	0.00	1.50
52952LL75	LEXINGTN PKR CAP CO LL				0.5	07 Nov 2016		
	25,000,000.000	Local	99.991667	24,997,916.66	99.991667	24,997,916.66	0.00	1.87
		Base	99.991667	24,997,916.66	99.991667	24,997,916.66	0.00	1.87
53127TLE1	LIBERTY FUNDING LLC				0.81	14 Nov 2016		
	24,000,000.000	Local	99.970750	23,992,980.00	99.970750	23,992,980.00	0.00	1.80
		Base	99.970750	23,992,980.00	99.970750	23,992,980.00	0.00	1.80
59515MM69	MICROSOFT CORP				0.54	06 Dec 2016		
	15,000,000.000	Local	99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	1.12
		Base	99.947500	14,992,125.00	99.947500	14,992,125.00	0.00	1.12
59515MN43	MICROSOFT CORP				0.63	04 Jan 2017		
	15,000,000.000	Local	99.888000	14,983,200.00	99.888000	14,983,200.00	0.00	1.12
		Base	99.888000	14,983,200.00	99.888000	14,983,200.00	0.00	1.12
60689DR54	MIZUHO BANK LTD				0.91	18 Jan 2017		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.75
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.75
60689DR96	MIZUHO BANK LTD				0.62	20 Dec 2016		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.87
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.87
63763PLE7	NATIONAL SECS CLEARING				0.52	14 Nov 2016		
	15,005,000.000	Local	99.981222	15,002,182.39	99.981222	15,002,182.39	0.00	1.12
		Base	99.981222	15,002,182.39	99.981222	15,002,182.39	0.00	1.12
66844CML5	NORTHWESTERN UNIVERS				0.6691	20 Dec 2016		
	20,000,000.000	Local	99.908928	19,981,785.61	99.908928	19,981,785.61	0.00	1.50
		Base	99.908928	19,981,785.61	99.908928	19,981,785.61	0.00	1.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
66844CMV3	NORTHWESTERN UNIVERS					0.65	29 Dec 2016		
		14,250,000.000	Local	99.895278	14,235,077.09	99.895278	14,235,077.09	0.00	1.07
			Base	99.895278	14,235,077.09	99.895278	14,235,077.09	0.00	1.07
71344TLU4	PEPSICO INC					0.39	28 Nov 2016		
		30,000,000.000	Local	99.970750	29,991,225.00	99.970750	29,991,225.00	0.00	2.25
			Base	99.970750	29,991,225.00	99.970750	29,991,225.00	0.00	2.25
71708ELE3	PFIZER INC					0.6	14 Nov 2016		
		30,000,000.000	Local	99.978333	29,993,500.00	99.978333	29,993,500.00	0.00	2.25
			Base	99.978333	29,993,500.00	99.978333	29,993,500.00	0.00	2.25
74005HLU4	PRAXAIR INC					0.38	28 Nov 2016		
		20,000,000.000	Local	99.971500	19,994,300.00	99.971500	19,994,300.00	0.00	1.50
			Base	99.971500	19,994,300.00	99.971500	19,994,300.00	0.00	1.50
74005HLV2	PRAXAIR INC					0.41	29 Nov 2016		
		20,000,000.000	Local	99.968111	19,993,622.22	99.968111	19,993,622.22	0.00	1.50
			Base	99.968111	19,993,622.22	99.968111	19,993,622.22	0.00	1.50
77119LML0	ROCHE HOLDING INC					0.42	20 Dec 2016		
		10,000,000.000	Local	99.942833	9,994,283.33	99.942833	9,994,283.33	0.00	0.75
			Base	99.942833	9,994,283.33	99.942833	9,994,283.33	0.00	0.75
8225X2V19	SHELL INTNL FNC B.V					1.1	01 Aug 2017		
		2,000,000.000	Local	99.165834	1,983,316.67	99.202233	1,984,044.66	727.99	0.15
			Base	99.165834	1,983,316.67	99.202233	1,984,044.66	727.99	0.15
89233GLE4	TOYOTA MOTOR CREDIT					0.43	14 Nov 2016		
		10,000,000.000	Local	99.984472	9,998,447.22	99.984472	9,998,447.22	0.00	0.75
			Base	99.984472	9,998,447.22	99.984472	9,998,447.22	0.00	0.75
89233GLJ3	TOYOTA MOTOR CREDIT					0.81	18 Nov 2016		
		10,000,000.000	Local	99.961750	9,996,175.00	99.961750	9,996,175.00	0.00	0.75
			Base	99.961750	9,996,175.00	99.961750	9,996,175.00	0.00	0.75
89233GMP8	TOYOTA MOTOR CREDIT					0.79	23 Dec 2016		
		10,000,000.000	Local	99.885889	9,988,588.89	99.885889	9,988,588.89	0.00	0.75
			Base	99.885889	9,988,588.89	99.885889	9,988,588.89	0.00	0.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
9113A2L12	UNITED PARCEL SERVIC					0.42	01 Nov 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.50
			Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.50
9113A2M52	UNITED PARCEL SERVIC					0.3	05 Dec 2016		
		20,000,000.000	Local	99.971667	19,994,333.33	99.971667	19,994,333.33	0.00	1.50
			Base	99.971667	19,994,333.33	99.971667	19,994,333.33	0.00	1.50
91411SLU2	RGTS OF UNIV OF CA					0.48	28 Nov 2016		
		25,000,000.000	Local	99.964000	24,991,000.00	99.964000	24,991,000.00	0.00	1.87
			Base	99.964000	24,991,000.00	99.964000	24,991,000.00	0.00	1.87
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.43	10 Nov 2016		
		8,116,137.200	Local	100.000000	8,116,137.20	100.000000	8,116,137.20	0.00	0.61
			Base	100.000000	8,116,137.20	100.000000	8,116,137.20	0.00	0.61
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	12 Jan 2017		
		2,360,160.590	Local	100.000000	2,360,160.59	100.000000	2,360,160.59	0.00	0.18
			Base	100.000000	2,360,160.59	100.000000	2,360,160.59	0.00	0.18
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.48	02 Feb 2017		
		2,813,802.660	Local	100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.21
			Base	100.000000	2,813,802.66	100.000000	2,813,802.66	0.00	0.21
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.66	02 Feb 2017		
		4,276,412.150	Local	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.32
			Base	100.000000	4,276,412.15	100.000000	4,276,412.15	0.00	0.32
930ABD003	FIDELITY INVESTMENTS MONEY					0.42	01 Nov 2016		
		50,082,805.510	Local	100.000000	50,082,805.51	100.000000	50,082,805.51	0.00	3.75
			Base	100.000000	50,082,805.51	100.000000	50,082,805.51	0.00	3.75
94988ETM0	WELLS FARGO BANK NA					0.9	15 Nov 2016		
		20,000,000.000	Local	100.014678	20,002,935.57	100.014678	20,002,935.57	0.00	1.50
			Base	100.014678	20,002,935.57	100.014678	20,002,935.57	0.00	1.50
96327RLE2	WHEELS INC					0.63	14 Nov 2016		
		5,306,000.000	Local	99.977250	5,304,792.89	99.977250	5,304,792.89	0.00	0.40
			Base	99.977250	5,304,792.89	99.977250	5,304,792.89	0.00	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
979QHT009	WELLS FARGO REPO				0.33	01 Nov 2016		
	98,942,166.620	Local	100.000000	98,942,166.62	100.000000	98,942,166.62	0.00	7.42
		Base	100.000000	98,942,166.62	100.000000	98,942,166.62	0.00	7.42
979QHT009	WELLS FARGO REPO				0.34	03 Nov 2016		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.24
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	11.24
979QRC005	BANK OF AMERICA REPO				0.28	01 Nov 2016		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.49
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.49
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.41	01 Nov 2016		
	22,964,633.090	Local	100.000000	22,964,633.09	100.000000	22,964,633.09	0.00	1.72
		Base	100.000000	22,964,633.09	100.000000	22,964,633.09	0.00	1.72
98137RLG3	WORKING CAP. MAN. CO				0.53	16 Nov 2016		
	10,000,000.000	Local	99.977917	9,997,791.67	99.977917	9,997,791.67	0.00	0.75
		Base	99.977917	9,997,791.67	99.977917	9,997,791.67	0.00	0.75
US DOLLAR Total								
	1,315,625,117.820	Local		1,315,206,263.56		1,315,214,816.55	8,552.99	98.57
		Base		1,315,206,263.56		1,315,214,816.55	8,552.99	98.57
CASH EQUIVALENT Total								
	1,315,625,117.820	Base		1,315,206,263.56		1,315,214,816.55	8,552.99	98.57

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1				0.63	15 Aug 2017		
	4,402,797.140	Local	100.000000	4,402,797.14	99.945350	4,400,391.01	-2,406.13	0.33
Original Face:	8,000,000.000	Base	100.000000	4,402,797.14	99.945350	4,400,391.01	-2,406.13	0.33
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A				0.85	24 Jul 2017		
	9,044,260.010	Local	100.000000	9,044,260.01	100.000390	9,044,295.28	35.27	0.68
Original Face:	15,000,000.000	Base	100.000000	9,044,260.01	100.000390	9,044,295.28	35.27	0.68

& 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: *October 31, 2016* *View Date:* *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78010UNX1	ROYAL BANK OF CANADA SR UNSECURED 01/17 1.2					1.2	23 Jan 2017		
			5,000,000.000	Local 100.062598	5,003,129.89	100.062598	5,003,129.89	0.00	0.37
				Base 100.062598	5,003,129.89	100.062598	5,003,129.89	0.00	0.37
US DOLLAR Total									
			18,447,057.150	Local	18,450,187.04		18,447,816.18	-2,370.86	1.38
	Original Face:		23,000,000.000	Base	18,450,187.04		18,447,816.18	-2,370.86	1.38
FIXED INCOME Total									
			18,447,057.150	Base	18,450,187.04		18,447,816.18	-2,370.86	1.38
	Original Face:		23,000,000.000						

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Books Closed

Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		1,334,739,457.440	Base	1,334,323,733.07		1,334,329,915.20	6,182.13	100.00
Original Face:		23,000,000.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total									
		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00
CASH Total									
		0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796JA8	TREASURY BILL 02/17 0.00000					0.565	02 Feb 2017		
		40,000,000.000	Local	99.860500	39,944,200.00	99.910900	39,964,360.00	20,160.00	3.75
			Base	99.860500	39,944,200.00	99.910900	39,964,360.00	20,160.00	3.75
912796JE0	TREASURY BILL 03/17 0.00000					0.51	02 Mar 2017		
		40,000,000.000	Local	99.805812	39,922,324.73	99.881200	39,952,480.00	30,155.27	3.75
			Base	99.805812	39,922,324.73	99.881200	39,952,480.00	30,155.27	3.75
912796JJ9	TREASURY BILL 03/17 0.00000					0.54	30 Mar 2017		
		50,000,000.000	Local	99.783122	49,891,561.11	99.839000	49,919,500.00	27,938.89	4.69
			Base	99.783122	49,891,561.11	99.839000	49,919,500.00	27,938.89	4.69
912796JP5	TREASURY BILL 04/17 0.00000					0.5	27 Apr 2017		
		90,000,000.000	Local	99.744279	89,769,850.82	99.762300	89,786,070.00	16,219.18	8.44
			Base	99.744279	89,769,850.82	99.762300	89,786,070.00	16,219.18	8.44
912796JX8	TREASURY BILL 06/17 0.00000					0.477	22 Jun 2017		
		20,000,000.000	Local	99.691275	19,938,255.00	99.671200	19,934,240.00	-4,015.00	1.87
			Base	99.691275	19,938,255.00	99.671200	19,934,240.00	-4,015.00	1.87

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912796KB4	TREASURY BILL 07/17 0.00000					0.533	20 Jul 2017		
		Local	40,000,000.000	99.612306	39,844,922.50	99.613700	39,845,480.00	557.50	3.74
		Base		99.612306	39,844,922.50	99.613700	39,845,480.00	557.50	3.74
912796KQ1	TREASURY BILL 04/17 0.00000					0.4025	06 Apr 2017		
		Local	10,000,000.000	99.825583	9,982,558.34	99.816900	9,981,690.00	-868.34	0.94
		Base		99.825583	9,982,558.34	99.816900	9,981,690.00	-868.34	0.94
912796KS7	TREASURY BILL 04/17 0.00000					0.43	13 Apr 2017		
		Local	25,000,000.000	99.805306	24,951,326.38	99.795200	24,948,800.00	-2,526.38	2.34
		Base		99.805306	24,951,326.38	99.795200	24,948,800.00	-2,526.38	2.34
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	0.10
		Base		100.000000	1,106,001.95	100.000000	1,106,001.95	0.00	0.10
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	0.53
		Base		100.000000	5,639,839.41	100.000000	5,639,839.41	0.00	0.53
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	0.16
		Base		100.000000	1,701,491.76	100.000000	1,701,491.76	0.00	0.16
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	0.41
		Base		100.000000	4,375,539.21	100.000000	4,375,539.21	0.00	0.41
926NKW009	AMHERST PIERPONT 04/15 VAR					0.3	01 Nov 2016		
		Local	139,799,412.310	100.000000	139,799,412.31	100.000000	139,799,412.31	0.00	13.14
		Base		100.000000	139,799,412.31	100.000000	139,799,412.31	0.00	13.14
930ABD003	FIDELITY INVESTMENTS MONEY					0.18	01 Nov 2016		
		Local	40,038,323.050	100.000000	40,038,323.05	100.000000	40,038,323.05	0.00	3.76
		Base		100.000000	40,038,323.05	100.000000	40,038,323.05	0.00	3.76
978UHK000	DAIWA CAPITAL MARKETS REPO					0.4	01 Nov 2016		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.79
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	18.79

& 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
979QHT009	WELLS FARGO REPO				0.33	01 Nov 2016		
	1,057,833.380	Local	100.000000	1,057,833.38	100.000000	1,057,833.38	0.00	0.10
		Base	100.000000	1,057,833.38	100.000000	1,057,833.38	0.00	0.10
979QHT009	WELLS FARGO REPO				0.34	03 Nov 2016		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.09
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	14.09
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.41	01 Nov 2016		
	79,364,117.410	Local	100.000000	79,364,117.41	100.000000	79,364,117.41	0.00	7.46
		Base	100.000000	79,364,117.41	100.000000	79,364,117.41	0.00	7.46
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				0.45	01 Nov 2016		
	1,775,558.140	Local	100.000000	1,775,558.14	100.000000	1,775,558.14	0.00	0.17
		Base	100.000000	1,775,558.14	100.000000	1,775,558.14	0.00	0.17
US DOLLAR Total								
	939,858,116.620	Local		939,103,115.50		939,190,736.62	87,621.12	88.24
		Base		939,103,115.50		939,190,736.62	87,621.12	88.24

CASH EQUIVALENT Total

	939,858,116.620	Base		939,103,115.50		939,190,736.62	87,621.12	88.24

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	100.013925	20,002,784.98	100.013925	20,002,784.98	0.00	1.88
		Base	100.013925	20,002,784.98	100.013925	20,002,784.98	0.00	1.88
912828J35	US TREASURY N/B 02/17 0.5				0.5	28 Feb 2017		
	20,000,000.000	Local	99.995587	19,999,117.39	100.055700	20,011,140.00	12,022.61	1.88
		Base	99.995587	19,999,117.39	100.055700	20,011,140.00	12,022.61	1.88

& 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
912828K66	US TREASURY N/B 04/17 0.5					0.5	30 Apr 2017		
		25,000,000.000	Local	100.007363	25,001,840.64	99.977600	24,994,400.00	-7,440.64	2.35
			Base	100.007363	25,001,840.64	99.977600	24,994,400.00	-7,440.64	2.35
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	100.448085	10,044,808.47	100.448085	10,044,808.47	0.00	0.94
			Base	100.448085	10,044,808.47	100.448085	10,044,808.47	0.00	0.94
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		20,000,000.000	Local	100.086949	20,017,389.84	100.144400	20,028,880.00	11,490.16	1.88
			Base	100.086949	20,017,389.84	100.144400	20,028,880.00	11,490.16	1.88
912828WF3	US TREASURY N/B 11/16 0.625					0.625	15 Nov 2016		
		10,000,000.000	Local	100.004108	10,000,410.80	100.004108	10,000,410.80	0.00	0.94
			Base	100.004108	10,000,410.80	100.004108	10,000,410.80	0.00	0.94
912828WH9	US TREASURY N/B 05/17 0.875					0.875	15 May 2017		
		20,000,000.000	Local	100.169271	20,033,854.17	100.171900	20,034,380.00	525.83	1.88
			Base	100.169271	20,033,854.17	100.171900	20,034,380.00	525.83	1.88
US DOLLAR Total									
		125,000,000.000	Local		125,088,654.39		125,116,804.25	28,149.86	11.76
			Base		125,088,654.39		125,116,804.25	28,149.86	11.76
FIXED INCOME Total									
		125,000,000.000	Base		125,088,654.39		125,116,804.25	28,149.86	11.76

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		1,064,858,116.630	Base	1,064,191,769.90		1,064,307,540.88	115,770.98	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-3,149.510	1.000000	-3,149.51	1.000000	-3,149.51	0.00	0.00
		Base		1.000000	-3,149.51	1.000000	-3,149.51	0.00	0.00
US DOLLAR Total									
		Local	-3,149.510		-3,149.51		-3,149.51	0.00	0.00
		Base			-3,149.51		-3,149.51	0.00	0.00
CASH Total									
		Base	-3,149.510		-3,149.51		-3,149.51	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
040507QB4	ARIZONA ST HLTH FACS AUTH AZSMED 01/46 ADJUSTABLE VAR					0.65	01 Jan 2046		
		Local	7,700,000.000	100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	2.56
		Base		100.000000	7,700,000.00	100.000000	7,700,000.00	0.00	2.56
264474GS0	DULUTH MN INDEP SCH DIST 709C DULEDU 02/19 FIXED 3					3.0	01 Feb 2019		
		Local	2,125,000.000	104.360811	2,217,667.23	103.743000	2,204,538.75	-13,128.48	0.73
		Base		104.360811	2,217,667.23	103.743000	2,204,538.75	-13,128.48	0.73
451434BW3	IDAHO ST IDS 06/17 FIXED 2					2.0	30 Jun 2017		
		Local	10,000,000.000	100.838865	10,083,886.54	100.879000	10,087,900.00	4,013.46	3.35
		Base		100.838865	10,083,886.54	100.879000	10,087,900.00	4,013.46	3.35
5907416G4	MESQUITE TX MES 02/17 FIXED 2					2.0	15 Feb 2017		
		Local	2,255,000.000	100.358498	2,263,084.14	100.321000	2,262,238.55	-845.59	0.75
		Base		100.358498	2,263,084.14	100.321000	2,262,238.55	-845.59	0.75
803820KL2	SARTELL MN INDEP SCH DIST 748 SARSCD 02/18 FIXED 3					3.0	01 Feb 2018		
		Local	1,000,000.000	102.783171	1,027,831.71	102.662000	1,026,620.00	-1,211.71	0.34
		Base		102.783171	1,027,831.71	102.662000	1,026,620.00	-1,211.71	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
8500004D9	SPRING TX INDEP SCH DIST SPGSCD 08/18 FIXED 4					4.0	15 Aug 2018		
		Local	1,000,000.000	105.542000	1,055,420.00	105.462000	1,054,620.00	-800.00	0.35
		Base		105.542000	1,055,420.00	105.462000	1,054,620.00	-800.00	0.35
919TFTII0	DREYFUS TAX EXEMPT CASH MGT DREYFUS TAX EX CASH MGT FD 264					0.3746742	31 Dec 2030		
		Local	43,554.420	100.000000	43,554.42	100.000000	43,554.42	0.00	0.01
		Base		100.000000	43,554.42	100.000000	43,554.42	0.00	0.01
US DOLLAR Total									
		Local	24,123,554.420		24,391,444.04		24,379,471.72	-11,972.32	8.10
		Base			24,391,444.04		24,379,471.72	-11,972.32	8.10
CASH EQUIVALENT Total									
		Base	24,123,554.420		24,391,444.04		24,379,471.72	-11,972.32	8.10
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
03588HKT2	ANNE ARUNDEL CNTY MD AAR 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	2,440,000.000	101.847247	2,485,072.83	101.782000	2,483,480.80	-1,592.03	0.82
		Base		101.847247	2,485,072.83	101.782000	2,483,480.80	-1,592.03	0.82
073900C75	BEAUFORT CNTY SC SCH DIST BEASCD 03/17 FIXED 4					4.0	01 Mar 2017		
		Local	9,520,000.000	101.138300	9,628,366.12	101.101000	9,624,815.20	-3,550.92	3.20
		Base		101.138300	9,628,366.12	101.101000	9,624,815.20	-3,550.92	3.20
100853UF5	BOSTON MA BOS 04/18 FIXED 5					5.0	01 Apr 2018		
		Local	7,175,000.000	105.655756	7,580,800.46	105.881000	7,596,961.75	16,161.29	2.52
		Base		105.655756	7,580,800.46	105.881000	7,596,961.75	16,161.29	2.52
100853VA5	BOSTON MA BOS 04/17 FIXED 4					4.0	01 Apr 2017		
		Local	4,000,000.000	101.415393	4,056,615.70	101.377000	4,055,080.00	-1,535.70	1.35
		Base		101.415393	4,056,615.70	101.377000	4,055,080.00	-1,535.70	1.35
161045MC0	CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	4,160,000.000	102.900050	4,280,642.10	102.857000	4,278,851.20	-1,790.90	1.42
		Base		102.900050	4,280,642.10	102.857000	4,278,851.20	-1,790.90	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
181234L37	CLARK CNTY WA SCH DIST 114 EV CLASCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	4,810,000.000	104.624340	5,032,430.75	104.553000	5,028,999.30	-3,431.45	1.67
		Base		104.624340	5,032,430.75	104.553000	5,028,999.30	-3,431.45	1.67
222057GJ4	COTULLA TX INDEP SCH DIST CTUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	4,475,000.000	101.238333	4,530,415.42	101.225000	4,529,818.75	-596.67	1.50
		Base		101.238333	4,530,415.42	101.225000	4,529,818.75	-596.67	1.50
235219JZ6	DALLAS TX DAL 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	5,950,000.000	101.294387	6,027,016.02	101.225000	6,022,887.50	-4,128.52	2.00
		Base		101.294387	6,027,016.02	101.225000	6,022,887.50	-4,128.52	2.00
235308VG5	DALLAS TX INDEP SCH DIST DALSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	2,985,000.000	101.269545	3,022,895.92	101.225000	3,021,566.25	-1,329.67	1.00
		Base		101.269545	3,022,895.92	101.225000	3,021,566.25	-1,329.67	1.00
257849RA9	DONNA TX INDEP SCH DIST DNASCD 02/17 FIXED 4					4.0	15 Feb 2017		
		Local	1,355,000.000	100.977038	1,368,238.86	100.943000	1,367,777.65	-461.21	0.45
		Base		100.977038	1,368,238.86	100.943000	1,367,777.65	-461.21	0.45
30382AED0	FAIRFAX CNTY VA FAI 10/17 FIXED 2					2.0	01 Oct 2017		
		Local	5,020,000.000	101.245263	5,082,512.22	101.178000	5,079,135.60	-3,376.62	1.69
		Base		101.245263	5,082,512.22	101.178000	5,079,135.60	-3,376.62	1.69
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	100.364376	4,014,575.05	100.333000	4,013,320.00	-1,255.05	1.33
		Base		100.364376	4,014,575.05	100.333000	4,013,320.00	-1,255.05	1.33
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	106.742786	2,348,341.29	106.864000	2,351,008.00	2,666.71	0.78
		Base		106.742786	2,348,341.29	106.864000	2,351,008.00	2,666.71	0.78
388625DA0	GRAPEVINE TX GRP 02/17 FIXED 3					3.0	15 Feb 2017		
		Local	3,100,000.000	100.708434	3,121,961.44	100.669000	3,120,739.00	-1,222.44	1.04
		Base		100.708434	3,121,961.44	100.669000	3,120,739.00	-1,222.44	1.04
4073245G3	HAMILTON CNTY TN HAM 05/17 FIXED 5					5.0	01 May 2017		
		Local	4,000,000.000	102.188228	4,087,529.11	102.144000	4,085,760.00	-1,769.11	1.36
		Base		102.188228	4,087,529.11	102.144000	4,085,760.00	-1,769.11	1.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
418542NN2	HASTINGS MN INDEP SCH DIST 20 HASSCD 02/17 FIXED 3					3.0	01 Feb 2017		
		Local	1,325,000.000	100.593222	1,332,860.19	100.580000	1,332,685.00	-175.19	0.44
		Base		100.593222	1,332,860.19	100.580000	1,332,685.00	-175.19	0.44
442403KK6	HOUSTON TX INDEP SCH DIST HOUSCD 02/17 FIXED 5					5.0	15 Feb 2017		
		Local	11,350,000.000	101.264796	11,493,554.36	101.225000	11,489,037.50	-4,516.86	3.82
		Base		101.264796	11,493,554.36	101.225000	11,489,037.50	-4,516.86	3.82
442435XM0	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR					0.61	15 May 2034		
		Local	13,900,000.000	100.000000	13,900,000.00	100.000000	13,900,000.00	0.00	4.62
		Base		100.000000	13,900,000.00	100.000000	13,900,000.00	0.00	4.62
45471AAS1	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR					0.59	01 Nov 2039		
		Local	4,000,000.000	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
478700V61	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 5					5.0	01 Oct 2017		
		Local	2,850,000.000	103.885549	2,960,738.14	103.795000	2,958,157.50	-2,580.64	0.98
		Base		103.885549	2,960,738.14	103.795000	2,958,157.50	-2,580.64	0.98
478700Y27	JOHNSON CNTY KS UNIF SCH DIST JOHSCD 10/17 FIXED 4					4.0	01 Oct 2017		
		Local	8,985,000.000	102.979956	9,252,749.07	102.889000	9,244,576.65	-8,172.42	3.07
		Base		102.979956	9,252,749.07	102.889000	9,244,576.65	-8,172.42	3.07
512606K94	LAKEWOOD OH LKW 04/17 FIXED 1.25					1.25	04 Apr 2017		
		Local	3,200,000.000	100.242846	3,207,771.08	100.235000	3,207,520.00	-251.08	1.07
		Base		100.242846	3,207,771.08	100.235000	3,207,520.00	-251.08	1.07
5223643M8	LEAWOOD KS LWD 09/17 FIXED 2					2.0	01 Sep 2017		
		Local	10,350,000.000	101.141019	10,468,095.44	100.946000	10,447,911.00	-20,184.44	3.47
		Base		101.141019	10,468,095.44	100.946000	10,447,911.00	-20,184.44	3.47
55844RJV7	MADISON WI MAD 10/17 FIXED 3					3.0	01 Oct 2017		
		Local	10,030,000.000	102.175704	10,248,223.14	102.103000	10,240,930.90	-7,292.24	3.40
		Base		102.175704	10,248,223.14	102.103000	10,240,930.90	-7,292.24	3.40
592112PW0	MET GOVT NASHVILLE DAVIDSONC MET 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	3,000,000.000	106.530228	3,195,906.84	106.795000	3,203,850.00	7,943.16	1.06
		Base		106.530228	3,195,906.84	106.795000	3,203,850.00	7,943.16	1.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	101.120139	1,622,978.23	101.060000	1,622,013.00	-965.23	0.54
		Base		101.120139	1,622,978.23	101.060000	1,622,013.00	-965.23	0.54
603792RP9	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	3,100,000.000	101.115217	3,134,571.72	101.060000	3,132,860.00	-1,711.72	1.04
		Base		101.115217	3,134,571.72	101.060000	3,132,860.00	-1,711.72	1.04
6133404U9	MONTGOMERY CNTY MD MON 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	7,500,000.000	104.572490	7,842,936.73	104.575000	7,843,125.00	188.27	2.61
		Base		104.572490	7,842,936.73	104.575000	7,843,125.00	188.27	2.61
6136646S5	MONTGOMERY CNTY TN MON 04/17 FIXED 5					5.0	01 Apr 2017		
		Local	1,115,000.000	101.789048	1,134,947.89	101.782000	1,134,869.30	-78.59	0.38
		Base		101.789048	1,134,947.89	101.782000	1,134,869.30	-78.59	0.38
625517EF0	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	10,000,000.000	102.639575	10,263,957.53	102.628000	10,262,800.00	-1,157.53	3.41
		Base		102.639575	10,263,957.53	102.628000	10,262,800.00	-1,157.53	3.41
658256V90	NORTH CAROLINA ST NCS 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	5,000,000.000	102.548949	5,127,447.47	102.504000	5,125,200.00	-2,247.47	1.70
		Base		102.548949	5,127,447.47	102.504000	5,125,200.00	-2,247.47	1.70
662523ZW2	NORTH SLOPE BORO AK NOR 06/17 FIXED 3					3.0	30 Jun 2017		
		Local	10,000,000.000	101.547684	10,154,768.44	101.381000	10,138,100.00	-16,668.44	3.37
		Base		101.547684	10,154,768.44	101.381000	10,138,100.00	-16,668.44	3.37
720424YM6	PIERCE CNTY WA SCH DIST 10 TA PIESCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	2,130,000.000	104.663943	2,229,341.98	104.553000	2,226,978.90	-2,363.08	0.74
		Base		104.663943	2,229,341.98	104.553000	2,226,978.90	-2,363.08	0.74
721663ZF2	PIMA CNTY AZ PIM 07/18 FIXED 2					2.0	01 Jul 2018		
		Local	3,000,000.000	101.841931	3,055,257.93	101.759000	3,052,770.00	-2,487.93	1.01
		Base		101.841931	3,055,257.93	101.759000	3,052,770.00	-2,487.93	1.01
736688JQ6	PORTLAND OR CMNTY CLG DIST PORHGR 06/17 FIXED 5					5.0	15 Jun 2017		
		Local	11,750,000.000	102.708660	12,068,267.57	102.659000	12,062,432.50	-5,835.07	4.01
		Base		102.708660	12,068,267.57	102.659000	12,062,432.50	-5,835.07	4.01

& 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
736742WG8	PORTLAND OR SWR SYS REVENUE PORUTL 06/17 FIXED 5					5.0	01 Jun 2017		
		Local	11,000,000.000	102.509106	11,276,001.62	102.486000	11,273,460.00	-2,541.62	3.74
		Base		102.509106	11,276,001.62	102.486000	11,273,460.00	-2,541.62	3.74
8104537M6	SCOTTSDALE AZ SCO 07/17 FIXED 4					4.0	01 Jul 2017		
		Local	1,000,000.000	102.254049	1,022,540.49	102.192000	1,021,920.00	-620.49	0.34
		Base		102.254049	1,022,540.49	102.192000	1,021,920.00	-620.49	0.34
8104537N4	SCOTTSDALE AZ SCO 07/18 FIXED 4					4.0	01 Jul 2018		
		Local	3,940,000.000	105.013636	4,137,537.25	105.133000	4,142,240.20	4,702.95	1.38
		Base		105.013636	4,137,537.25	105.133000	4,142,240.20	4,702.95	1.38
848712QB4	SPOKANE CNTY WA SCH DIST 81 S SPOSCD 12/17 FIXED 5					5.0	01 Dec 2017		
		Local	9,105,000.000	104.481963	9,513,082.69	104.564000	9,520,552.20	7,469.51	3.16
		Base		104.481963	9,513,082.69	104.564000	9,520,552.20	7,469.51	3.16
88283LHV1	TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75					4.75	01 Apr 2017		
		Local	5,000,000.000	101.712541	5,085,627.07	101.655000	5,082,750.00	-2,877.07	1.69
		Base		101.712541	5,085,627.07	101.655000	5,082,750.00	-2,877.07	1.69
915137U35	UNIV OF TEXAS TX UNIHGR 08/39 ADJUSTABLE VAR					0.57	01 Aug 2039		
		Local	9,100,000.000	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
927734C84	VIRGINIA BEACH VA VBH 02/18 FIXED 5					5.0	01 Feb 2018		
		Local	10,000,000.000	105.367696	10,536,769.57	105.164000	10,516,400.00	-20,369.57	3.49
		Base		105.367696	10,536,769.57	105.164000	10,516,400.00	-20,369.57	3.49
92778VAY4	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	6,120,000.000	101.117143	6,188,369.15	101.067000	6,185,300.40	-3,068.75	2.05
		Base		101.117143	6,188,369.15	101.067000	6,185,300.40	-3,068.75	2.05
928172H57	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/17 FIXED 5					5.0	01 Aug 2017		
		Local	7,505,000.000	103.102938	7,737,875.46	103.194000	7,744,709.70	6,834.24	2.57
		Base		103.102938	7,737,875.46	103.194000	7,744,709.70	6,834.24	2.57
97710V3U0	WISCONSIN ST HLTH EDUCTNL FA WISMED 06/37 ADJUSTABLE VAR					0.64	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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
977123K64	WISCONSIN ST TRANSPRTN REVENUE WISTRN 07/17 FIXED 5					5.0	01 Jul 2017		
			5,850,000.000	Local 102.861581	6,017,402.51	102.851000	6,016,783.50	-619.01	2.00
				Base 102.861581	6,017,402.51	102.851000	6,016,783.50	-619.01	2.00
US DOLLAR Total									
			270,800,000.000	Local	276,776,992.85		276,690,134.25	-86,858.60	91.90
				Base	276,776,992.85		276,690,134.25	-86,858.60	91.90
FIXED INCOME Total									
			270,800,000.000	Base	276,776,992.85		276,690,134.25	-86,858.60	91.90

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		294,920,404.910	Base	301,165,287.38		301,066,456.46	-98,830.92	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								
		6,080,668.840	Local	1.000000	6,080,668.84	1.000000	6,080,668.84	0.00	1.77
			Base	1.000000	6,080,668.84	1.000000	6,080,668.84	0.00	1.77
US DOLLAR Total									
		6,080,668.840	Local		6,080,668.84		6,080,668.84	0.00	1.77
			Base		6,080,668.84		6,080,668.84	0.00	1.77
CASH Total									
		6,080,668.840	Base		6,080,668.84		6,080,668.84	0.00	1.77
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2L12	ANGLESEA FDG PLC & ANG					0.6	01 Nov 2016		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		5,000,000.000	Local	99.661000	4,983,050.00	99.703689	4,985,184.45	2,134.45	1.45
			Base	99.661000	4,983,050.00	99.703689	4,985,184.45	2,134.45	1.45
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	100.030358	5,001,517.90	1,517.90	1.45
			Base	100.000000	5,000,000.00	100.030358	5,001,517.90	1,517.90	1.45
19121AN98	COCA-COLA COMPANY					0.63	09 Jan 2017		
		5,000,000.000	Local	99.879250	4,993,962.50	99.879250	4,993,962.50	0.00	1.45
			Base	99.879250	4,993,962.50	99.879250	4,993,962.50	0.00	1.45
19121ANP2	COCA-COLA COMPANY					1.01	23 Jan 2017		
		5,000,000.000	Local	99.767139	4,988,356.94	99.767139	4,988,356.94	0.00	1.45
			Base	99.767139	4,988,356.94	99.767139	4,988,356.94	0.00	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2063C0L26	CONCORD MIN CPTL CO				0.85	02 Nov 2016		
	5,000,000.000	Local	99.997639	4,999,881.94	99.997639	4,999,881.94	0.00	1.45
		Base	99.997639	4,999,881.94	99.997639	4,999,881.94	0.00	1.45
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	1.45
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45
2284K0MF9	CROWN POINT CAP CO.				1.02	15 Dec 2016		
	5,000,000.000	Local	99.875333	4,993,766.67	99.875333	4,993,766.67	0.00	1.45
		Base	99.875333	4,993,766.67	99.875333	4,993,766.67	0.00	1.45
38346LMG8	GOTHAM FDG CORP				1.0	16 Dec 2016		
	5,000,000.000	Local	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.45
		Base	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.45
53127TN90	LIBERTY FUNDING LLC				0.89	09 Jan 2017		
	5,000,000.000	Local	99.829417	4,991,470.83	99.829417	4,991,470.83	0.00	1.45
		Base	99.829417	4,991,470.83	99.829417	4,991,470.83	0.00	1.45
59515MNC5	MICROSOFT CORP				0.64	12 Jan 2017		
	5,000,000.000	Local	99.872000	4,993,600.00	99.872000	4,993,600.00	0.00	1.45
		Base	99.872000	4,993,600.00	99.872000	4,993,600.00	0.00	1.45
67984WA32	OLD LINE FUNDING LLC				0.91	30 Jan 2017		
	5,000,000.000	Local	99.772500	4,988,625.00	99.772500	4,988,625.00	0.00	1.45
		Base	99.772500	4,988,625.00	99.772500	4,988,625.00	0.00	1.45
82124LME9	SHEFFIELD RECEIVABLE				0.95	14 Dec 2016		
	5,000,000.000	Local	99.886528	4,994,326.39	99.886528	4,994,326.39	0.00	1.45
		Base	99.886528	4,994,326.39	99.886528	4,994,326.39	0.00	1.45
8225X2S13	SHELL INTNL FNC B.V				0.95	01 May 2017		
	5,000,000.000	Local	99.522361	4,976,118.06	99.570628	4,978,531.40	2,413.34	1.45
		Base	99.522361	4,976,118.06	99.570628	4,978,531.40	2,413.34	1.45
85520LL11	STARBIRD FDG. CORP				0.8	01 Nov 2016		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.45

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		Local	5,000,000.000	99.789778	4,989,488.88	99.789778	4,989,488.88	0.00	1.45
		Base		99.789778	4,989,488.88	99.789778	4,989,488.88	0.00	1.45
92646KND0	VICTORY RECEIVABLES					1.05	13 Jan 2017		
		Local	5,000,000.000	99.787083	4,989,354.16	99.787083	4,989,354.16	0.00	1.45
		Base		99.787083	4,989,354.16	99.787083	4,989,354.16	0.00	1.45
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.45	01 Nov 2016		
		Local	17,559,628.510	100.000000	17,559,628.51	100.000000	17,559,628.51	0.00	5.11
		Base		100.000000	17,559,628.51	100.000000	17,559,628.51	0.00	5.11
US DOLLAR Total									
		Local	102,559,628.510		102,435,379.88		102,441,445.57	6,065.69	29.80
		Base			102,435,379.88		102,441,445.57	6,065.69	29.80
CASH EQUIVALENT Total									
		Base	102,559,628.510		102,435,379.88		102,441,445.57	6,065.69	29.80
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	2,000,000.000	102.030592	2,040,611.83	101.369200	2,027,384.00	-13,227.83	0.59
		Base		102.030592	2,040,611.83	101.369200	2,027,384.00	-13,227.83	0.59
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	2,000,000.000	99.945117	1,998,902.34	100.921400	2,018,428.00	19,525.66	0.59
		Base		99.945117	1,998,902.34	100.921400	2,018,428.00	19,525.66	0.59
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	99.371142	2,086,793.98	104.331200	2,190,955.20	104,161.22	0.64
		Base		99.371142	2,086,793.98	104.331200	2,190,955.20	104,161.22	0.64
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.586034	995,860.34	104.466000	1,044,660.00	48,799.66	0.30
		Base		99.586034	995,860.34	104.466000	1,044,660.00	48,799.66	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037833BQ2	APPLE INC SR UNSECURED 02/19 1.7					1.7	22 Feb 2019		
		Local	5,000,000.000	99.986912	4,999,345.62	100.888700	5,044,435.00	45,089.38	1.47
		Base		99.986912	4,999,345.62	100.888700	5,044,435.00	45,089.38	1.47
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.90428	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.288410	3,008,652.30	8,652.30	0.88
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.288410	3,008,652.30	8,652.30	0.88
06051GEZ8	BANK OF AMERICA CORP SR UNSECURED 11/16 1.35					1.35	21 Nov 2016		
		Local	2,450,000.000	100.000206	2,450,005.05	100.000206	2,450,005.05	0.00	0.71
		Base		100.000206	2,450,005.05	100.000206	2,450,005.05	0.00	0.71
06741UQ31	BARCLAYS BANK PLC SR UNSECURED 10/17 VAR					1.18733	30 Oct 2017		
		Local	5,000,000.000	99.937927	4,996,896.37	100.481600	5,024,080.00	27,183.63	1.46
		Base		99.937927	4,996,896.37	100.481600	5,024,080.00	27,183.63	1.46
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.01456	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.967320	2,999,019.60	-980.40	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.967320	2,999,019.60	-980.40	0.87
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.19428	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.971330	2,999,139.90	-860.10	0.87
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.971330	2,999,139.90	-860.10	0.87
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	100.274860	5,013,743.00	13,743.00	1.46
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.274860	5,013,743.00	13,743.00	1.46
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	617,374.600	99.998175	617,363.33	99.969710	617,187.60	-175.73	0.18
Original Face:		Base	3,000,000.000	99.998175	617,363.33	99.969710	617,187.60	-175.73	0.18
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	1,404,537.970	99.996278	1,404,485.70	100.010050	1,404,679.13	193.43	0.41
Original Face:		Base	3,000,000.000	99.996278	1,404,485.70	100.010050	1,404,679.13	193.43	0.41
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.98456	15 Nov 2018		
		Local	1,404,537.970	100.000000	1,404,537.97	100.103250	1,405,988.16	1,450.19	0.41
Original Face:		Base	3,000,000.000	100.000000	1,404,537.97	100.103250	1,405,988.16	1,450.19	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
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.987	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.101700	5,005,085.00	5,085.00	1.46
		Base		100.000000	5,000,000.00	100.101700	5,005,085.00	5,085.00	1.46
17120CAC6	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A3 144A					1.77	15 Oct 2020		
		Local	5,000,000.000	99.988307	4,999,415.35	100.440160	5,022,008.00	22,592.65	1.46
Original Face:		Base	5,000,000.000	99.988307	4,999,415.35	100.440160	5,022,008.00	22,592.65	1.46
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.19711	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.148000	5,007,400.00	7,400.00	1.46
		Base		100.000000	5,000,000.00	100.148000	5,007,400.00	7,400.00	1.46
191216BT6	COCA COLA CO/THE SR UNSECURED 10/20 1.875					1.875	27 Oct 2020		
		Local	3,000,000.000	99.859739	2,995,792.18	101.045100	3,031,353.00	35,560.82	0.88
		Base		99.859739	2,995,792.18	101.045100	3,031,353.00	35,560.82	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	100.337400	2,006,748.00	6,748.00	0.58
		Base		100.000000	2,000,000.00	100.337400	2,006,748.00	6,748.00	0.58
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.989391	3,999,575.63	100.358410	4,014,336.40	14,760.77	1.17
Original Face:		Base	4,000,000.000	99.989391	3,999,575.63	100.358410	4,014,336.40	14,760.77	1.17
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.987856	3,999,514.25	100.200970	4,008,038.80	8,524.55	1.17
Original Face:		Base	4,000,000.000	99.987856	3,999,514.25	100.200970	4,008,038.80	8,524.55	1.17
30231GAP7	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708					1.708	01 Mar 2019		
		Local	4,000,000.000	100.000000	4,000,000.00	100.757100	4,030,284.00	30,284.00	1.17
		Base		100.000000	4,000,000.00	100.757100	4,030,284.00	30,284.00	1.17
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	101.400100	1,521,001.50	21,001.50	0.44
		Base		100.000000	1,500,000.00	101.400100	1,521,001.50	21,001.50	0.44
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	3,258,420.450	101.466267	3,306,197.61	100.834351	3,285,607.11	-20,590.50	0.96
Original Face:		Base	5,000,000.000	101.466267	3,306,197.61	100.834351	3,285,607.11	-20,590.50	0.96

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
312962EA7	FED HM LN PC POOL B10129 FG 10/18 FIXED 3.5					3.5	01 Oct 2018		
		Local	76,766.900	100.758634	77,349.28	105.616580	81,078.57	3,729.29	0.02
	Original Face:	Base	3,158,366.000	100.758634	77,349.28	105.616580	81,078.57	3,729.29	0.02
312969QJ0	FED HM LN PC POOL B16757 FG 10/19 FIXED 5					5.0	01 Oct 2019		
		Local	83,199.080	100.270267	83,423.94	102.943761	85,648.26	2,224.32	0.02
	Original Face:	Base	2,500,000.000	100.270267	83,423.94	102.943761	85,648.26	2,224.32	0.02
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	100.000000	4,000,000.00	99.588300	3,983,532.00	-16,468.00	1.16
		Base		100.000000	4,000,000.00	99.588300	3,983,532.00	-16,468.00	1.16
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.0	25 May 2042		
		Local	2,558,076.110	102.986370	2,634,469.72	103.064070	2,636,457.35	1,987.63	0.77
	Original Face:	Base	5,100,000.000	102.986370	2,634,469.72	103.064070	2,636,457.35	1,987.63	0.77
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					1.02528	25 Jun 2022		
		Local	2,711,007.630	100.000000	2,711,007.63	99.524170	2,698,107.84	-12,899.79	0.78
	Original Face:	Base	3,000,000.000	100.000000	2,711,007.63	99.524170	2,698,107.84	-12,899.79	0.78
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	3,891,583.640	100.452325	3,909,186.23	99.837120	3,885,245.03	-23,941.20	1.13
	Original Face:	Base	7,000,000.000	100.452325	3,909,186.23	99.837120	3,885,245.03	-23,941.20	1.13
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,023,996.350	100.243785	3,031,368.39	101.030750	3,055,166.19	23,797.80	0.89
	Original Face:	Base	5,000,000.000	100.243785	3,031,368.39	101.030750	3,055,166.19	23,797.80	0.89
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	3,976,279.560	99.335463	3,949,855.73	105.637940	4,200,459.82	250,604.09	1.22
	Original Face:	Base	9,000,000.000	99.335463	3,949,855.73	105.637940	4,200,459.82	250,604.09	1.22
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	101.478300	5,449,384.71	79,384.71	1.59
		Base		100.000000	5,370,000.00	101.478300	5,449,384.71	79,384.71	1.59
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	1,453,536.350	98.355196	1,429,628.52	101.990040	1,482,462.30	52,833.78	0.43
	Original Face:	Base	5,000,000.000	98.355196	1,429,628.52	101.990040	1,482,462.30	52,833.78	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,430,219.050	97.948470	1,400,877.67	99.959390	1,429,638.24	28,760.57	0.42
Original Face:		Base	5,000,000.000	97.948470	1,400,877.67	99.959390	1,429,638.24	28,760.57	0.42
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	502,210.280	100.747032	505,961.95	102.133700	512,925.94	6,963.99	0.15
Original Face:		Base	4,000,000.000	100.747032	505,961.95	102.133700	512,925.94	6,963.99	0.15
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	230,602.680	102.215920	235,712.65	102.996650	237,513.04	1,800.39	0.07
Original Face:		Base	3,000,000.000	102.215920	235,712.65	102.996650	237,513.04	1,800.39	0.07
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	211,720.680	99.829455	211,359.60	101.250860	214,369.01	3,009.41	0.06
Original Face:		Base	2,000,000.000	99.829455	211,359.60	101.250860	214,369.01	3,009.41	0.06
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,140,450.900	102.889600	1,173,405.37	105.020980	1,197,712.71	24,307.34	0.35
Original Face:		Base	2,000,000.000	102.889600	1,173,405.37	105.020980	1,197,712.71	24,307.34	0.35
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	836,674.410	102.315680	856,049.11	102.880320	860,773.31	4,724.20	0.25
Original Face:		Base	3,000,000.000	102.315680	856,049.11	102.880320	860,773.31	4,724.20	0.25
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,018,285.280	102.983490	3,108,335.52	105.525010	3,185,045.84	76,710.32	0.93
Original Face:		Base	4,750,000.000	102.983490	3,108,335.52	105.525010	3,185,045.84	76,710.32	0.93
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	865,473.940	99.303516	859,446.05	101.673090	879,954.10	20,508.05	0.26
Original Face:		Base	2,000,000.000	99.303516	859,446.05	101.673090	879,954.10	20,508.05	0.26
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	104.394864	2,087,897.27	109.057900	2,181,158.00	93,260.73	0.63
Original Face:		Base	2,000,000.000	104.394864	2,087,897.27	109.057900	2,181,158.00	93,260.73	0.63
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	568,799.540	100.303536	570,526.05	101.628810	578,064.20	7,538.15	0.17
Original Face:		Base	2,000,000.000	100.303536	570,526.05	101.628810	578,064.20	7,538.15	0.17

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3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	226,091.270	102.091297	230,819.51	104.906783	237,185.08	6,365.57	0.07
	Original Face:	Base	500,000.000	102.091297	230,819.51	104.906783	237,185.08	6,365.57	0.07
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	5,242,384.490	105.698966	5,541,146.19	108.565548	5,691,423.45	150,277.26	1.66
	Original Face:	Base	7,000,000.000	105.698966	5,541,146.19	108.565548	5,691,423.45	150,277.26	1.66
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	109,254.960	100.065718	109,326.76	102.197340	111,655.66	2,328.90	0.03
	Original Face:	Base	6,000,000.000	100.065718	109,326.76	102.197340	111,655.66	2,328.90	0.03
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	163,933.300	102.053189	167,299.16	104.742770	171,708.28	4,409.12	0.05
	Original Face:	Base	10,000,000.000	102.053189	167,299.16	104.742770	171,708.28	4,409.12	0.05
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	295,088.010	103.938869	306,711.14	101.369820	299,130.18	-7,580.96	0.09
	Original Face:	Base	1,625,000.000	103.938869	306,711.14	101.369820	299,130.18	-7,580.96	0.09
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	18,743.880	103.715986	19,440.40	100.849520	18,903.11	-537.29	0.01
	Original Face:	Base	2,500,000.000	103.715986	19,440.40	100.849520	18,903.11	-537.29	0.01
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	29,383.400	101.632520	29,863.09	100.689820	29,586.09	-277.00	0.01
	Original Face:	Base	2,000,000.000	101.632520	29,863.09	100.689820	29,586.09	-277.00	0.01
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	761,062.320	99.089659	754,134.06	102.905540	783,175.29	29,041.23	0.23
	Original Face:	Base	3,000,000.000	99.089659	754,134.06	102.905540	783,175.29	29,041.23	0.23
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	1,122,049.500	97.958475	1,099,142.58	100.694550	1,129,842.69	30,700.11	0.33
	Original Face:	Base	4,867,385.000	97.958475	1,099,142.58	100.694550	1,129,842.69	30,700.11	0.33
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	501,279.300	105.917541	530,942.71	107.598550	539,369.26	8,426.55	0.16
	Original Face:	Base	5,000,000.000	105.917541	530,942.71	107.598550	539,369.26	8,426.55	0.16

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31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	82,522.980	100.347055	82,809.38	103.280377	85,230.04	2,420.66	0.02
Original Face:		Base	3,000,000.000	100.347055	82,809.38	103.280377	85,230.04	2,420.66	0.02
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	4,245,076.710	103.008585	4,372,793.45	105.797219	4,491,173.10	118,379.65	1.31
Original Face:		Base	7,000,000.000	103.008585	4,372,793.45	105.797219	4,491,173.10	118,379.65	1.31
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	1,827,436.400	99.999979	1,827,436.02	99.983150	1,827,128.48	-307.54	0.53
Original Face:		Base	4,500,000.000	99.999979	1,827,436.02	99.983150	1,827,128.48	-307.54	0.53
34531PAD3	FORD CREDIT AUTO OWNER TRUST FORDO 2016 A A3					1.39	15 Jul 2020		
		Local	1,750,000.000	99.998243	1,749,969.26	100.232730	1,754,072.78	4,103.52	0.51
Original Face:		Base	1,750,000.000	99.998243	1,749,969.26	100.232730	1,754,072.78	4,103.52	0.51
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98456	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.110220	2,002,204.40	2,204.40	0.58
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.110220	2,002,204.40	2,204.40	0.58
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	110,424.640	101.346104	111,911.07	103.796012	114,616.37	2,705.30	0.03
Original Face:		Base	1,808,277.000	101.346104	111,911.07	103.796012	114,616.37	2,705.30	0.03
36250UAD6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2016 1 A3					1.64	20 Jul 2019		
		Local	10,000,000.000	99.997588	9,999,758.84	100.549460	10,054,946.00	55,187.16	2.92
Original Face:		Base	10,000,000.000	99.997588	9,999,758.84	100.549460	10,054,946.00	55,187.16	2.92
36962G2G8	GENERAL ELECTRIC CO SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.080154	1,772,419.52	101.269400	1,793,481.07	21,061.55	0.52
		Base		100.080154	1,772,419.52	101.269400	1,793,481.07	21,061.55	0.52
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.85028	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.932900	4,077,316.00	77,316.00	1.19
		Base		100.000000	4,000,000.00	101.932900	4,077,316.00	77,316.00	1.19
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	5,000,000.000	100.279479	5,013,973.97	100.925500	5,046,275.00	32,301.03	1.47
		Base		100.279479	5,013,973.97	100.925500	5,046,275.00	32,301.03	1.47

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38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	26,803.370	100.116105	26,834.49	100.913140	27,048.12	213.63	0.01
Original Face:		Base	5,650,000.000	100.116105	26,834.49	100.913140	27,048.12	213.63	0.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	1,545,642.950	99.962273	1,545,059.82	102.269320	1,580,718.53	35,658.71	0.46
Original Face:		Base	5,000,000.000	99.962273	1,545,059.82	102.269320	1,580,718.53	35,658.71	0.46
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	809,368.500	99.797018	807,725.63	102.361630	828,482.79	20,757.16	0.24
Original Face:		Base	3,000,000.000	99.797018	807,725.63	102.361630	828,482.79	20,757.16	0.24
38378XAW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 92 AB					1.78	16 Jun 2040		
		Local	1,785,426.970	101.999048	1,821,118.52	101.510000	1,812,386.92	-8,731.60	0.53
Original Face:		Base	2,289,667.000	101.999048	1,821,118.52	101.510000	1,812,386.92	-8,731.60	0.53
43814NAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2016 1 A3					1.22	18 Dec 2019		
		Local	6,000,000.000	99.988342	5,999,300.53	100.044360	6,002,661.60	3,361.07	1.75
Original Face:		Base	6,000,000.000	99.988342	5,999,300.53	100.044360	6,002,661.60	3,361.07	1.75
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	1,007,606.450	99.999346	1,007,599.86	99.993640	1,007,542.37	-57.49	0.29
Original Face:		Base	5,000,000.000	99.999346	1,007,599.86	99.993640	1,007,542.37	-57.49	0.29
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.976532	1,999,530.63	100.128800	2,002,576.00	3,045.37	0.58
		Base		99.976532	1,999,530.63	100.128800	2,002,576.00	3,045.37	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	100.490000	3,014,700.00	14,700.00	0.88
		Base		100.000000	3,000,000.00	100.490000	3,014,700.00	14,700.00	0.88
459200JE2	IBM CORP SR UNSECURED 05/19 1.8					1.8	17 May 2019		
		Local	3,000,000.000	99.967872	2,999,036.17	101.128200	3,033,846.00	34,809.83	0.88
		Base		99.967872	2,999,036.17	101.128200	3,033,846.00	34,809.83	0.88
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	103.420343	3,102,610.28	103.653000	3,109,590.00	6,979.72	0.90
		Base		103.420343	3,102,610.28	103.653000	3,109,590.00	6,979.72	0.90

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494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4				2.4	01 Mar 2022		
	1,000,000.000	Local	99.191927	991,919.27	102.435000	1,024,350.00	32,430.73	0.30
		Base	99.191927	991,919.27	102.435000	1,024,350.00	32,430.73	0.30
494368BT9	KIMBERLY CLARK CORP SR UNSECURED 02/19 1.4				1.4	15 Feb 2019		
	4,000,000.000	Local	99.995394	3,999,815.76	100.515200	4,020,608.00	20,792.24	1.17
		Base	99.995394	3,999,815.76	100.515200	4,020,608.00	20,792.24	1.17
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR				1.20344	07 Jun 2017		
	4,050,000.000	Local	99.209688	4,017,992.37	100.000000	4,050,000.00	32,007.63	1.18
		Base	99.209688	4,017,992.37	100.000000	4,050,000.00	32,007.63	1.18
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45				5.45	10 Apr 2017		
	800,000.000	Local	99.985974	799,887.79	101.911600	815,292.80	15,405.01	0.24
		Base	99.985974	799,887.79	101.911600	815,292.80	15,405.01	0.24
65478UAD1	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 A A3				1.34	15 Oct 2020		
	2,000,000.000	Local	99.980803	1,999,616.06	100.234590	2,004,691.80	5,075.74	0.58
Original Face:	2,000,000.000	Base	99.980803	1,999,616.06	100.234590	2,004,691.80	5,075.74	0.58
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9				0.9	15 Jan 2017		
	5,000,000.000	Local	99.990957	4,999,547.85	99.990957	4,999,547.85	0.00	1.45
		Base	99.990957	4,999,547.85	99.990957	4,999,547.85	0.00	1.45
74256LAR0	PRINCIPAL LFE GLB FND II SR SECURED 144A 04/19 1.5				1.5	18 Apr 2019		
	4,000,000.000	Local	99.744132	3,989,765.26	99.674000	3,986,960.00	-2,805.26	1.16
		Base	99.744132	3,989,765.26	99.674000	3,986,960.00	-2,805.26	1.16
78012KMT1	ROYAL BANK OF CANADA SR UNSECURED 04/24 VAR				2.0	19 Apr 2024		
	2,000,000.000	Local	100.000000	2,000,000.00	96.804500	1,936,090.00	-63,910.00	0.56
		Base	100.000000	2,000,000.00	96.804500	1,936,090.00	-63,910.00	0.56
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375				6.375	01 Sep 2017		
	1,000,000.000	Local	100.107493	1,001,074.93	104.279200	1,042,792.00	41,717.07	0.30
		Base	100.107493	1,001,074.93	104.279200	1,042,792.00	41,717.07	0.30
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR				1.257	15 Feb 2017		
	5,000,000.000	Local	100.000000	5,000,000.00	100.024700	5,001,235.00	1,235.00	1.45
		Base	100.000000	5,000,000.00	100.024700	5,001,235.00	1,235.00	1.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.911630	999,116.30	104.607700	1,046,077.00	46,960.70	0.30
		Base		99.911630	999,116.30	104.607700	1,046,077.00	46,960.70	0.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	853,920.810	99.993417	853,864.60	99.950860	853,501.19	-363.41	0.25
Original Face:		Base	4,000,000.000	99.993417	853,864.60	99.950860	853,501.19	-363.41	0.25
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.989282	4,999,464.08	100.326400	5,016,320.00	16,855.92	1.46
		Base		99.989282	4,999,464.08	100.326400	5,016,320.00	16,855.92	1.46
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	2,750,000.000	98.778193	2,716,400.30	98.851400	2,718,413.50	2,013.20	0.79
		Base		98.778193	2,716,400.30	98.851400	2,718,413.50	2,013.20	0.79
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	100.599546	5,029,977.32	100.700000	5,035,000.00	5,022.68	1.46
		Base		100.599546	5,029,977.32	100.700000	5,035,000.00	5,022.68	1.46
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.122506	5,006,125.32	100.277300	5,013,865.00	7,739.68	1.46
		Base		100.122506	5,006,125.32	100.277300	5,013,865.00	7,739.68	1.46
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.988516	4,999,425.81	99.801000	4,990,050.00	-9,375.81	1.45
		Base		99.988516	4,999,425.81	99.801000	4,990,050.00	-9,375.81	1.45
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.984113	999,841.13	101.872700	1,018,727.00	18,885.87	0.30
		Base		99.984113	999,841.13	101.872700	1,018,727.00	18,885.87	0.30
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.323000	5,016,150.00	16,150.00	1.46
		Base		100.000000	5,000,000.00	100.323000	5,016,150.00	16,150.00	1.46
US DOLLAR Total									
		Local	232,568,253.580		233,433,705.42		235,282,561.01	1,848,855.59	68.43
Original Face:		Base	215,998,695.000		233,433,705.42		235,282,561.01	1,848,855.59	68.43

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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
FIXED INCOME Total								
		232,568,253.580	Base	233,433,705.42		235,282,561.01	1,848,855.59	68.43
Original Face:		215,998,695.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		341,208,550.930	Base	341,949,754.14		343,804,675.42	1,854,921.28	100.00
Original Face:		215,998,695.000						

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

Books Closed

Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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	-1,661.610	1.000000	-1,661.61	1.000000	-1,661.61	0.00	50.00
		Base		1.000000	-1,661.61	1.000000	-1,661.61	0.00	50.00
US DOLLAR Total									
		Local	-1,661.610		-1,661.61		-1,661.61	0.00	50.00
		Base			-1,661.61		-1,661.61	0.00	50.00
CASH Total									
		Base	-1,661.610		-1,661.61		-1,661.61	0.00	50.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP	BLACKROCK PROV TEMP FUND 24				0.01	31 Dec 2030		
		Local	1,661.010	100.010235	1,661.18	100.020000	1,661.34	0.16	50.00
		Base		100.010235	1,661.18	100.020000	1,661.34	0.16	50.00
US DOLLAR Total									
		Local	1,661.010		1,661.18		1,661.34	0.16	50.00
		Base			1,661.18		1,661.34	0.16	50.00
CASH EQUIVALENT Total									
		Base	1,661.010		1,661.18		1,661.34	0.16	50.00

& Issue has redenominated but Local is not converted
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Books Closed

Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		-0.600	Base	-0.43		-0.27	0.16	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	828,281.540	1.000000	828,281.54	1.000000	828,281.54	0.00	0.24
		Base		1.000000	828,281.54	1.000000	828,281.54	0.00	0.24
US DOLLAR Total									
		Local	828,281.540		828,281.54		828,281.54	0.00	0.24
		Base			828,281.54		828,281.54	0.00	0.24
CASH Total									
		Base	828,281.540		828,281.54		828,281.54	0.00	0.24
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M2L12	ANGLESEA FDG PLC & ANG					0.6	01 Nov 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.42
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.42
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	5,000,000.000	99.661000	4,983,050.00	99.703689	4,985,184.45	2,134.45	1.42
		Base		99.661000	4,983,050.00	99.703689	4,985,184.45	2,134.45	1.42
06538M5J4	BNK OF TKYO-MTBSHI L					1.47	15 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.030358	5,001,517.90	1,517.90	1.42
		Base		100.000000	5,000,000.00	100.030358	5,001,517.90	1,517.90	1.42
2063C0L26	CONCORD MIN CPTL CO					0.85	02 Nov 2016		
		Local	5,000,000.000	99.997639	4,999,881.94	99.997639	4,999,881.94	0.00	1.42
		Base		99.997639	4,999,881.94	99.997639	4,999,881.94	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	1.42
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LMG8	GOTHAM FDG CORP					1.0	16 Dec 2016		
		5,000,000.000	Local	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.42
			Base	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	1.42
67984WA32	OLD LINE FUNDING LLC					0.91	30 Jan 2017		
		5,000,000.000	Local	99.772500	4,988,625.00	99.772500	4,988,625.00	0.00	1.42
			Base	99.772500	4,988,625.00	99.772500	4,988,625.00	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	100.050000	2,001,000.00	1,000.00	0.57
			Base	100.000000	2,000,000.00	100.050000	2,001,000.00	1,000.00	0.57
82124LME9	SHEFFIELD RECEIVABLE					0.95	14 Dec 2016		
		5,000,000.000	Local	99.886528	4,994,326.39	99.886528	4,994,326.39	0.00	1.42
			Base	99.886528	4,994,326.39	99.886528	4,994,326.39	0.00	1.42
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		5,000,000.000	Local	99.522361	4,976,118.06	99.570628	4,978,531.40	2,413.34	1.42
			Base	99.522361	4,976,118.06	99.570628	4,978,531.40	2,413.34	1.42
85520LL11	STARBIRD FDG. CORP					0.8	01 Nov 2016		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.42
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	1.42
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		5,000,000.000	Local	99.789778	4,989,488.88	99.789778	4,989,488.88	0.00	1.42
			Base	99.789778	4,989,488.88	99.789778	4,989,488.88	0.00	1.42
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.45	01 Nov 2016		
		16,000,000.000	Local	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	4.56
			Base	100.000000	16,000,000.00	100.000000	16,000,000.00	0.00	4.56
US DOLLAR Total									
		73,000,000.000	Local		72,925,240.27		72,932,305.96	7,065.69	20.77
			Base		72,925,240.27		72,932,305.96	7,065.69	20.77
CASH EQUIVALENT Total									
		73,000,000.000	Base		72,925,240.27		72,932,305.96	7,065.69	20.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AH5	AFLAC INC SR UNSECURED 02/17 2.65					2.65	15 Feb 2017		
			2,000,000.000	Local	100.066639	2,001,332.77	100.444700	2,008,894.00	7,561.23	0.57
				Base	100.066639	2,001,332.77	100.444700	2,008,894.00	7,561.23	0.57
00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
			2,000,000.000	Local	102.030592	2,040,611.83	101.369200	2,027,384.00	-13,227.83	0.58
				Base	102.030592	2,040,611.83	101.369200	2,027,384.00	-13,227.83	0.58
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					1.401	22 May 2018		
			5,000,000.000	Local	100.012220	5,000,611.00	100.249200	5,012,460.00	11,849.00	1.43
				Base	100.012220	5,000,611.00	100.249200	5,012,460.00	11,849.00	1.43
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
			3,000,000.000	Local	99.945117	2,998,353.51	100.921400	3,027,642.00	29,288.49	0.86
				Base	99.945117	2,998,353.51	100.921400	3,027,642.00	29,288.49	0.86
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					1.1565	01 Feb 2019		
			5,000,000.000	Local	100.000000	5,000,000.00	99.888800	4,994,440.00	-5,560.00	1.42
				Base	100.000000	5,000,000.00	99.888800	4,994,440.00	-5,560.00	1.42
039483AY8	ARCHER DANIELS MIDLAND C SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
			1,996,000.000	Local	104.936510	2,094,532.74	105.755300	2,110,875.79	16,343.05	0.60
				Base	104.936510	2,094,532.74	105.755300	2,110,875.79	16,343.05	0.60
084670BQ0	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2					2.2	15 Mar 2021		
			3,000,000.000	Local	99.815237	2,994,457.11	102.186000	3,065,580.00	71,122.89	0.87
				Base	99.815237	2,994,457.11	102.186000	3,065,580.00	71,122.89	0.87
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.11711	23 May 2017		
			2,530,000.000	Local	99.259839	2,511,273.92	99.972800	2,529,311.84	18,037.92	0.72
				Base	99.259839	2,511,273.92	99.972800	2,529,311.84	18,037.92	0.72
12592WAB4	CNH EQUIPMENT TRUST CNH 2015 A A2					0.84	15 Jun 2018		
			813,245.950	Local	99.997624	813,226.63	99.996000	813,213.42	-13.21	0.23
	Original Face:		6,000,000.000	Base	99.997624	813,226.63	99.996000	813,213.42	-13.21	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					1.01456	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.967320	2,999,019.60	-980.40	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.967320	2,999,019.60	-980.40	0.85
126802DJ3	CABELA S MASTER CREDIT CARD TR CABMT 2015 2 A2					1.19428	17 Jul 2023		
		Local	3,000,000.000	100.000000	3,000,000.00	99.971330	2,999,139.90	-860.10	0.85
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.971330	2,999,139.90	-860.10	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	100.274860	5,013,743.00	13,743.00	1.43
Original Face:		Base	5,000,000.000	100.000000	5,000,000.00	100.274860	5,013,743.00	13,743.00	1.43
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.997916	1,999,958.31	99.984800	1,999,696.00	-262.31	0.57
		Base		99.997916	1,999,958.31	99.984800	1,999,696.00	-262.31	0.57
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.987271	1,999,745.42	100.317300	2,006,346.00	6,600.58	0.57
		Base		99.987271	1,999,745.42	100.317300	2,006,346.00	6,600.58	0.57
143127AH1	CARMAX AUTO OWNER TRUST CARMX 2015 2 A2A					0.82	15 Jun 2018		
		Local	617,374.600	99.998175	617,363.33	99.969710	617,187.60	-175.73	0.18
Original Face:		Base	3,000,000.000	99.998175	617,363.33	99.969710	617,187.60	-175.73	0.18
14313VAB0	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2A					1.1	15 Nov 2018		
		Local	2,340,896.610	99.996306	2,340,810.13	100.010050	2,341,131.87	321.74	0.67
Original Face:		Base	5,000,000.000	99.996306	2,340,810.13	100.010050	2,341,131.87	321.74	0.67
14313VAH7	CARMAX AUTO OWNER TRUST CARMX 2015 3 A2B					0.98456	15 Nov 2018		
		Local	2,340,896.620	100.000000	2,340,896.62	100.103250	2,343,313.60	2,416.98	0.67
Original Face:		Base	5,000,000.000	100.000000	2,340,896.62	100.103250	2,343,313.60	2,416.98	0.67
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984038	4,999,201.92	100.174980	5,008,749.00	9,547.08	1.43
Original Face:		Base	5,000,000.000	99.984038	4,999,201.92	100.174980	5,008,749.00	9,547.08	1.43
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.987	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.101700	5,005,085.00	5,085.00	1.43
		Base		100.000000	5,000,000.00	100.101700	5,005,085.00	5,085.00	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
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	100.162700	5,008,135.00	8,135.00	1.43
		Base		100.000000	5,000,000.00	100.162700	5,008,135.00	8,135.00	1.43
17275RBK7	CISCO SYSTEMS INC SR UNSECURED 09/19 VAR					1.19711	20 Sep 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	100.148000	5,007,400.00	7,400.00	1.43
		Base		100.000000	5,000,000.00	100.148000	5,007,400.00	7,400.00	1.43
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					1.48733	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.250000	1,985,000.00	-15,000.00	0.57
		Base		100.000000	2,000,000.00	99.250000	1,985,000.00	-15,000.00	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	100.337400	2,006,748.00	6,748.00	0.57
		Base		100.000000	2,000,000.00	100.337400	2,006,748.00	6,748.00	0.57
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.997890	1,999,957.79	100.154000	2,003,080.00	3,122.21	0.57
		Base		99.997890	1,999,957.79	100.154000	2,003,080.00	3,122.21	0.57
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	3,014,753.350	100.000000	3,014,753.35	100.000390	3,014,765.11	11.76	0.86
	Original Face:	Base	5,000,000.000	100.000000	3,014,753.35	100.000390	3,014,765.11	11.76	0.86
254683BQ7	DISCOVER CARD EXECUTION NOTE T DCENT 2015 A3 A					1.45	15 Mar 2021		
		Local	4,000,000.000	99.989391	3,999,575.63	100.358410	4,014,336.40	14,760.77	1.14
	Original Face:	Base	4,000,000.000	99.989391	3,999,575.63	100.358410	4,014,336.40	14,760.77	1.14
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	4,000,000.000	99.987856	3,999,514.25	100.200970	4,008,038.80	8,524.55	1.14
	Original Face:	Base	4,000,000.000	99.987856	3,999,514.25	100.200970	4,008,038.80	8,524.55	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	100.757100	4,030,284.00	30,284.00	1.15
		Base		100.000000	4,000,000.00	100.757100	4,030,284.00	30,284.00	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	101.400100	1,521,001.50	21,001.50	0.43
		Base		100.000000	1,500,000.00	101.400100	1,521,001.50	21,001.50	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				0.88456	15 May 2036		
	653,713.280	Local	100.050658	654,044.44	99.561722	650,848.20	-3,196.24	0.19
Original Face:	16,000,000.000	Base	100.050658	654,044.44	99.561722	650,848.20	-3,196.24	0.19
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.5	15 Aug 2042		
	3,258,420.450	Local	101.466267	3,306,197.61	100.834351	3,285,607.11	-20,590.50	0.94
Original Face:	5,000,000.000	Base	101.466267	3,306,197.61	100.834351	3,285,607.11	-20,590.50	0.94
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.0	15 Aug 2042		
	6,957,738.200	Local	105.280136	7,325,116.21	103.495888	7,200,972.93	-124,143.28	2.05
Original Face:	10,000,000.000	Base	105.280136	7,325,116.21	103.495888	7,200,972.93	-124,143.28	2.05
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.3	25 Jan 2027		
	2,500,000.000	Local	117.895526	2,947,388.14	126.773400	3,169,335.00	221,946.86	0.90
		Base	117.895526	2,947,388.14	126.773400	3,169,335.00	221,946.86	0.90
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.25	22 Mar 2027		
	2,500,000.000	Local	116.911673	2,922,791.83	123.762200	3,094,055.00	171,263.17	0.88
		Base	116.911673	2,922,791.83	123.762200	3,094,055.00	171,263.17	0.88
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL				1.02528	25 Jun 2022		
	2,711,007.630	Local	100.000000	2,711,007.63	99.524170	2,698,107.84	-12,899.79	0.77
Original Face:	3,000,000.000	Base	100.000000	2,711,007.63	99.524170	2,698,107.84	-12,899.79	0.77
3136A6UL6	FANNIE MAE FNR 2012 63 BT				3.0	25 Mar 2039		
	5,000,000.000	Local	101.240113	5,062,005.66	102.817550	5,140,877.50	78,871.84	1.46
Original Face:	5,000,000.000	Base	101.240113	5,062,005.66	102.817550	5,140,877.50	78,871.84	1.46
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2				2.301	25 Sep 2022		
	2,000,000.000	Local	100.743169	2,014,863.38	101.119360	2,022,387.20	7,523.82	0.58
Original Face:	2,000,000.000	Base	100.743169	2,014,863.38	101.119360	2,022,387.20	7,523.82	0.58
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.0	15 Feb 2041		
	1,915,736.950	Local	100.863545	1,932,280.21	99.343180	1,903,154.01	-29,126.20	0.54
Original Face:	5,000,000.000	Base	100.863545	1,932,280.21	99.343180	1,903,154.01	-29,126.20	0.54
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2				2.9676	25 Oct 2021		
	5,000,000.000	Local	103.488860	5,174,442.99	105.433190	5,271,659.50	97,216.51	1.50
Original Face:	5,000,000.000	Base	103.488860	5,174,442.99	105.433190	5,271,659.50	97,216.51	1.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	104.398879	3,131,966.36	109.057900	3,271,737.00	139,770.64	0.93
Original Face:		Base	3,000,000.000	104.398879	3,131,966.36	109.057900	3,271,737.00	139,770.64	0.93
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,187,267.720	101.640732	5,272,376.86	103.326600	5,359,827.37	87,450.51	1.53
Original Face:		Base	5,565,000.000	101.640732	5,272,376.86	103.326600	5,359,827.37	87,450.51	1.53
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	106.508801	4,786,505.53	106.036980	4,765,301.88	-21,203.65	1.36
Original Face:		Base	4,494,000.000	106.508801	4,786,505.53	106.036980	4,765,301.88	-21,203.65	1.36
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	568,799.540	100.303536	570,526.05	101.628810	578,064.20	7,538.15	0.16
Original Face:		Base	2,000,000.000	100.303536	570,526.05	101.628810	578,064.20	7,538.15	0.16
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	1,870,686.500	100.424866	1,878,634.42	99.419880	1,859,834.27	-18,800.15	0.53
Original Face:		Base	5,000,000.000	100.424866	1,878,634.42	99.419880	1,859,834.27	-18,800.15	0.53
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	5,651,396.530	100.429744	5,675,683.05	98.810990	5,584,200.86	-91,482.19	1.59
Original Face:		Base	14,878,168.000	100.429744	5,675,683.05	98.810990	5,584,200.86	-91,482.19	1.59
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.983770	4,949,188.50	103.009090	5,150,454.50	201,266.00	1.47
Original Face:		Base	5,000,000.000	98.983770	4,949,188.50	103.009090	5,150,454.50	201,266.00	1.47
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	2,745,087.450	99.574443	2,733,405.54	100.728150	2,765,075.80	31,670.26	0.79
Original Face:		Base	5,000,000.000	99.574443	2,733,405.54	100.728150	2,765,075.80	31,670.26	0.79
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	4,407,155.400	101.419094	4,469,697.07	102.536230	4,518,931.00	49,233.93	1.29
Original Face:		Base	5,000,000.000	101.419094	4,469,697.07	102.536230	4,518,931.00	49,233.93	1.29
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	4,407,155.400	103.431610	4,558,391.78	103.180830	4,547,339.52	-11,052.26	1.30
Original Face:		Base	5,000,000.000	103.431610	4,558,391.78	103.180830	4,547,339.52	-11,052.26	1.30

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	3,066,089.100	104.138419	3,192,976.71	105.782896	3,243,397.84	50,421.13	0.92
Original Face:		Base	5,000,000.000	104.138419	3,192,976.71	105.782896	3,243,397.84	50,421.13	0.92
3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,727,062.270	101.303017	1,749,566.18	102.286279	1,766,547.73	16,981.55	0.50
Original Face:		Base	1,800,000.000	101.303017	1,749,566.18	102.286279	1,766,547.73	16,981.55	0.50
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	451,984.800	106.519633	481,452.55	109.133710	493,267.78	11,815.23	0.14
Original Face:		Base	10,000,000.000	106.519633	481,452.55	109.133710	493,267.78	11,815.23	0.14
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.140330	6,488,419.82	108.723920	6,523,435.20	35,015.38	1.86
Original Face:		Base	6,000,000.000	108.140330	6,488,419.82	108.723920	6,523,435.20	35,015.38	1.86
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,279,726.490	106.592481	4,561,866.64	103.555520	4,431,893.02	-129,973.62	1.26
Original Face:		Base	5,568,000.000	106.592481	4,561,866.64	103.555520	4,431,893.02	-129,973.62	1.26
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	501,279.300	105.917539	530,942.70	107.598550	539,369.26	8,426.56	0.15
Original Face:		Base	5,000,000.000	105.917539	530,942.70	107.598550	539,369.26	8,426.56	0.15
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98456	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.110220	3,003,306.60	3,306.60	0.86
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.110220	3,003,306.60	3,306.60	0.86
36962G5Y6	GENERAL ELECTRIC CO SR UNSECURED 05/17 VAR					1.82933	30 May 2017		
		Local	5,000,000.000	99.976576	4,998,828.78	100.164000	5,008,200.00	9,371.22	1.43
		Base		99.976576	4,998,828.78	100.164000	5,008,200.00	9,371.22	1.43
36966THT2	GENERAL ELECTRIC CO SR UNSECURED 03/23 VAR					1.85028	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.932900	4,077,316.00	77,316.00	1.16
		Base		100.000000	4,000,000.00	101.932900	4,077,316.00	77,316.00	1.16
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		Local	5,000,000.000	103.692555	5,184,627.74	103.643200	5,182,160.00	-2,467.74	1.48
Original Face:		Base	5,000,000.000	103.692555	5,184,627.74	103.643200	5,182,160.00	-2,467.74	1.48

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		Local	3,000,000.000	106.820752	3,204,622.56	110.973500	3,329,205.00	124,582.44	0.95
		Base		106.820752	3,204,622.56	110.973500	3,329,205.00	124,582.44	0.95
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	1,007,606.450	99.999346	1,007,599.86	99.993640	1,007,542.37	-57.49	0.29
Original Face:		Base	5,000,000.000	99.999346	1,007,599.86	99.993640	1,007,542.37	-57.49	0.29
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.976546	1,999,530.91	100.128800	2,002,576.00	3,045.09	0.57
		Base		99.976546	1,999,530.91	100.128800	2,002,576.00	3,045.09	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	100.490000	3,014,700.00	14,700.00	0.86
		Base		100.000000	3,000,000.00	100.490000	3,014,700.00	14,700.00	0.86
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.875850	4,993,792.51	100.097100	5,004,855.00	11,062.49	1.43
		Base		99.875850	4,993,792.51	100.097100	5,004,855.00	11,062.49	1.43
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.20344	07 Jun 2017		
		Local	7,000,000.000	99.210676	6,944,747.31	100.000000	7,000,000.00	55,252.69	1.99
		Base		99.210676	6,944,747.31	100.000000	7,000,000.00	55,252.69	1.99
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.963759	4,998,187.96	100.227200	5,011,360.00	13,172.04	1.43
		Base		99.963759	4,998,187.96	100.227200	5,011,360.00	13,172.04	1.43
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.980471	4,999,023.56	99.939300	4,996,965.00	-2,058.56	1.42
		Base		99.980471	4,999,023.56	99.939300	4,996,965.00	-2,058.56	1.42
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	104.672486	1,711,395.14	106.009500	1,733,255.33	21,860.19	0.49
		Base		104.672486	1,711,395.14	106.009500	1,733,255.33	21,860.19	0.49
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.907172	2,997,215.16	104.088000	3,122,640.00	125,424.84	0.89
		Base		99.907172	2,997,215.16	104.088000	3,122,640.00	125,424.84	0.89

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718172BP3	PHILIP MORRIS INTL INC SR UNSECURED 08/17 1.25					1.25	11 Aug 2017		
		Local	5,000,000.000	99.902440	4,995,122.02	100.139200	5,006,960.00	11,837.98	1.43
		Base		99.902440	4,995,122.02	100.139200	5,006,960.00	11,837.98	1.43
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.627816	2,988,834.48	102.399100	3,071,973.00	83,138.52	0.87
		Base		99.627816	2,988,834.48	102.399100	3,071,973.00	83,138.52	0.87
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	98.239000	2,947,170.00	-52,830.00	0.84
		Base		100.000000	3,000,000.00	98.239000	2,947,170.00	-52,830.00	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	96.804500	1,936,090.00	-63,910.00	0.55
		Base		100.000000	2,000,000.00	96.804500	1,936,090.00	-63,910.00	0.55
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.968052	2,999,041.56	100.123300	3,003,699.00	4,657.44	0.86
		Base		99.968052	2,999,041.56	100.123300	3,003,699.00	4,657.44	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	100.024700	5,001,235.00	1,235.00	1.42
		Base		100.000000	5,000,000.00	100.024700	5,001,235.00	1,235.00	1.42
87165LAX9	SYNCHRONY CREDIT CARD MASTER N SYNCT 2016 1 A					2.04	15 Mar 2022		
		Local	4,500,000.000	99.981188	4,499,153.47	101.173400	4,552,803.00	53,649.53	1.30
	Original Face:	Base	4,500,000.000	99.981188	4,499,153.47	101.173400	4,552,803.00	53,649.53	1.30
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	853,920.810	99.998575	853,908.64	99.950860	853,501.19	-407.45	0.24
	Original Face:	Base	4,000,000.000	99.998575	853,908.64	99.950860	853,501.19	-407.45	0.24
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.989282	4,999,464.08	100.326400	5,016,320.00	16,855.92	1.43
		Base		99.989282	4,999,464.08	100.326400	5,016,320.00	16,855.92	1.43
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	4,000,000.000	99.944496	3,997,779.82	99.462300	3,978,492.00	-19,287.82	1.13
		Base		99.944496	3,997,779.82	99.462300	3,978,492.00	-19,287.82	1.13

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		2,000,000.000	Local	98.778193	1,975,563.86	98.851400	1,977,028.00	1,464.14	0.56
			Base	98.778193	1,975,563.86	98.851400	1,977,028.00	1,464.14	0.56
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		3,000,000.000	Local	102.247659	3,067,429.77	105.660400	3,169,812.00	102,382.23	0.90
			Base	102.247659	3,067,429.77	105.660400	3,169,812.00	102,382.23	0.90
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					1.0501	15 Oct 2016		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
		5,000,000.000	Local	100.000000	5,000,000.00	100.323000	5,016,150.00	16,150.00	1.43
			Base	100.000000	5,000,000.00	100.323000	5,016,150.00	16,150.00	1.43
US DOLLAR Total									
		272,004,001.400	Local		275,763,783.29		277,382,997.44	1,619,214.15	78.99
	Original Face:	208,805,168.000	Base		275,763,783.29		277,382,997.44	1,619,214.15	78.99
FIXED INCOME Total									
		272,004,001.400	Base		275,763,783.29		277,382,997.44	1,619,214.15	78.99
	Original Face:	208,805,168.000							

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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		345,832,282.940	Base	349,517,305.10		351,143,584.94	1,626,279.84	100.00
Original Face:		208,805,168.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	103,833.800	1.000000	103,833.80	1.000000	103,833.80	0.00	0.01
		Base		1.000000	103,833.80	1.000000	103,833.80	0.00	0.01
US DOLLAR Total									
		Local	103,833.800		103,833.80		103,833.80	0.00	0.01
		Base			103,833.80		103,833.80	0.00	0.01
CASH Total									
		Base	103,833.800		103,833.80		103,833.80	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
04821TM77	ATLANTIC ASSET SECUR					0.98	07 Dec 2016		
		Local	25,000,000.000	99.902000	24,975,500.00	99.902000	24,975,500.00	0.00	2.69
		Base		99.902000	24,975,500.00	99.902000	24,975,500.00	0.00	2.69
06417JPN6	BANK OF NOVA SCOTIA/THE					1.08	22 Feb 2017		
		Local	10,000,000.000	99.661000	9,966,100.00	99.703689	9,970,368.90	4,268.90	1.07
		Base		99.661000	9,966,100.00	99.703689	9,970,368.90	4,268.90	1.07
06538NCE5	BNK OF TKYO-MTBSHI L					1.38	19 Jun 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	100.028382	20,005,676.40	5,676.40	2.15
		Base		100.000000	20,000,000.00	100.028382	20,005,676.40	5,676.40	2.15
07644AU36	BEDFORD ROW FDG CORP					1.27	03 Jul 2017		
		Local	20,000,000.000	99.139222	19,827,844.45	99.087033	19,817,406.60	-10,437.85	2.13
		Base		99.139222	19,827,844.45	99.087033	19,817,406.60	-10,437.85	2.13
2284K0MF9	CROWN POINT CAP CO.					1.02	15 Dec 2016		
		Local	15,000,000.000	99.875333	14,981,300.00	99.875333	14,981,300.00	0.00	1.61
		Base		99.875333	14,981,300.00	99.875333	14,981,300.00	0.00	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38346LMG8	GOTHAM FDG CORP					1.0	16 Dec 2016		
		10,000,000.000	Local	99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.07
			Base	99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.07
4497W0PD4	ING (US) FUNDING LLC					0.01	13 Feb 2017		
		15,000,000.000	Local	99.676444	14,951,466.67	99.764556	14,964,683.40	13,216.73	1.61
			Base	99.676444	14,951,466.67	99.764556	14,964,683.40	13,216.73	1.61
4497W0PD4	ING (US) FUNDING LLC					1.12	13 Feb 2017		
		25,000,000.000	Local	99.676444	24,919,111.11	99.764556	24,941,139.00	22,027.89	2.68
			Base	99.676444	24,919,111.11	99.764556	24,941,139.00	22,027.89	2.68
48803MBR9	KELLS FDG LLC					0.83	04 Nov 2016		
		30,000,000.000	Local	99.993583	29,998,075.00	99.993583	29,998,075.00	0.00	3.23
			Base	99.993583	29,998,075.00	99.993583	29,998,075.00	0.00	3.23
53127TN90	LIBERTY FUNDING LLC					0.89	09 Jan 2017		
		20,000,000.000	Local	99.829417	19,965,883.33	99.829417	19,965,883.33	0.00	2.15
			Base	99.829417	19,965,883.33	99.829417	19,965,883.33	0.00	2.15
56274LLJ1	MANHATTAN ASSET FDG.					0.98	18 Nov 2016		
		25,000,000.000	Local	99.953722	24,988,430.56	99.953722	24,988,430.56	0.00	2.69
			Base	99.953722	24,988,430.56	99.953722	24,988,430.56	0.00	2.69
67984WA32	OLD LINE FUNDING LLC					0.91	30 Jan 2017		
		20,000,000.000	Local	99.772500	19,954,500.00	99.772500	19,954,500.00	0.00	2.15
			Base	99.772500	19,954,500.00	99.772500	19,954,500.00	0.00	2.15
78009NHT6	ROYAL BK OF CANADA					1.167	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.05	100.050000	9,947,005.02	4,970.97	1.07
			Base	100.000001	9,942,034.05	100.050000	9,947,005.02	4,970.97	1.07
8225X2S13	SHELL INTNL FNC B.V					0.95	01 May 2017		
		20,000,000.000	Local	99.522361	19,904,472.22	99.570628	19,914,125.60	9,653.38	2.14
			Base	99.522361	19,904,472.22	99.570628	19,914,125.60	9,653.38	2.14
86562KNS9	SUMITOMO MTSU BKG CORP					0.88	26 Jan 2017		
		20,000,000.000	Local	99.789778	19,957,955.56	99.789778	19,957,955.56	0.00	2.15
			Base	99.789778	19,957,955.56	99.789778	19,957,955.56	0.00	2.15

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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
92646KND0	VICTORY RECEIVABLES					1.05	13 Jan 2017		
		Local	15,000,000.000	99.787083	14,968,062.50	99.787083	14,968,062.50	0.00	1.61
		Base		99.787083	14,968,062.50	99.787083	14,968,062.50	0.00	1.61
926NKW009	AMHERST PIERPONT 04/15 VAR					0.3	01 Nov 2016		
		Local	10,200,587.690	100.000000	10,200,587.69	100.000000	10,200,587.69	0.00	1.10
		Base		100.000000	10,200,587.69	100.000000	10,200,587.69	0.00	1.10
9612C0RR2	WESTPAC BANKING CORP.					1.13	25 Apr 2017		
		Local	25,000,000.000	99.450694	24,862,673.61	99.431250	24,857,812.50	-4,861.11	2.67
		Base		99.450694	24,862,673.61	99.431250	24,857,812.50	-4,861.11	2.67
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.45	01 Nov 2016		
		Local	5,799,412.310	100.000000	5,799,412.31	100.000000	5,799,412.31	0.00	0.62
		Base		100.000000	5,799,412.31	100.000000	5,799,412.31	0.00	0.62
US DOLLAR Total									
		Local	340,942,034.000		340,150,909.06		340,195,424.37	44,515.31	36.58
		Base			340,150,909.06		340,195,424.37	44,515.31	36.58
CASH EQUIVALENT Total									
		Base	340,942,034.000		340,150,909.06		340,195,424.37	44,515.31	36.58

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RCR1	AT+T INC SR UNSECURED 02/21 2.8					2.8	17 Feb 2021		
		Local	4,000,000.000	102.030592	4,081,223.66	101.369200	4,054,768.00	-26,455.66	0.44
		Base		102.030592	4,081,223.66	101.369200	4,054,768.00	-26,455.66	0.44
0258M0EB1	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25					2.25	05 May 2021		
		Local	5,000,000.000	99.945117	4,997,255.85	100.921400	5,046,070.00	48,814.15	0.54
		Base		99.945117	4,997,255.85	100.921400	5,046,070.00	48,814.15	0.54
05581QAB4	BMW VEHICLE LEASE TRUST BMWLT 2015 2 A2A					1.07	22 Jan 2018		
		Local	13,412,229.580	99.999335	13,412,140.43	100.000670	13,412,319.44	179.01	1.44
Original Face:		Base	19,000,000.000	99.999335	13,412,140.43	100.000670	13,412,319.44	179.01	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
06051GFW4	BANK OF AMERICA CORP SR UNSECURED 04/21 2.625					2.625	19 Apr 2021		
		Local	3,000,000.000	99.979469	2,999,384.06	101.199100	3,035,973.00	36,588.94	0.33
		Base		99.979469	2,999,384.06	101.199100	3,035,973.00	36,588.94	0.33
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999996	2,161,311.92	100.455600	2,171,158.94	9,847.02	0.23
		Base		99.999996	2,161,311.92	100.455600	2,171,158.94	9,847.02	0.23
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	104.361451	2,977,361.22	104.489600	2,981,017.24	3,656.02	0.32
		Base		104.361451	2,977,361.22	104.489600	2,981,017.24	3,656.02	0.32
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					1.11711	23 May 2017		
		Local	8,336,180.000	99.808118	8,320,184.41	99.972800	8,333,912.56	13,728.15	0.90
		Base		99.808118	8,320,184.41	99.972800	8,333,912.56	13,728.15	0.90
12592YAB0	CNH EQUIPMENT TRUST CNH 2015 B A2A					0.84	15 Aug 2018		
		Local	1,456,284.910	99.996575	1,456,235.03	99.971040	1,455,863.17	-371.86	0.16
Original Face:		Base	5,000,000.000	99.996575	1,456,235.03	99.971040	1,455,863.17	-371.86	0.16
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.987243	3,457,657.84	100.317300	3,469,071.55	11,413.71	0.37
		Base		99.987243	3,457,657.84	100.317300	3,469,071.55	11,413.71	0.37
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	3,940,274.040	99.998841	3,940,228.39	99.941950	3,937,986.71	-2,241.68	0.42
Original Face:		Base	6,051,673.000	99.998841	3,940,228.39	99.941950	3,937,986.71	-2,241.68	0.42
14314EAA9	CARMAX AUTO OWNER TRUST CARMX 2016 3 A1					0.63	15 Aug 2017		
		Local	8,255,244.630	100.000000	8,255,244.63	99.945350	8,250,733.14	-4,511.49	0.89
Original Face:		Base	15,000,000.000	100.000000	8,255,244.63	99.945350	8,250,733.14	-4,511.49	0.89
161571HE7	CHASE ISSUANCE TRUST CHAIT 2016 A4 A4					1.49	15 Jul 2022		
		Local	5,000,000.000	99.984038	4,999,201.92	100.174980	5,008,749.00	9,547.08	0.54
Original Face:		Base	5,000,000.000	99.984038	4,999,201.92	100.174980	5,008,749.00	9,547.08	0.54
166764AK6	CHEVRON CORP SR UNSECURED 11/17 VAR					0.987	15 Nov 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.101700	5,005,085.00	5,085.00	0.54
		Base		100.000000	5,000,000.00	100.101700	5,005,085.00	5,085.00	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
17120CAA0	CHRYSLER CAPITAL AUTO RECEIVAB CCART 2016 AA A1 144A					0.68	17 Apr 2017		
		Local	30,898.830	100.000000	30,898.83	99.966420	30,888.45	-10.38	0.00
Original Face:		Base	7,000,000.000	100.000000	30,898.83	99.966420	30,888.45	-10.38	0.00
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	0.93
		Base		100.000000	8,645,247.04	100.000000	8,645,247.00	-0.04	0.93
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.997895	5,619,292.71	100.154000	5,628,064.89	8,772.18	0.61
		Base		99.997895	5,619,292.71	100.154000	5,628,064.89	8,772.18	0.61
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.990437	9,999,043.70	100.006000	10,000,600.00	1,556.30	1.08
		Base		99.990437	9,999,043.70	100.006000	10,000,600.00	1,556.30	1.08
24703EAA7	DELL EQUIPMENT FINANCE TRUST DEFT 2016 1 A1 144A					0.85	24 Jul 2017		
		Local	6,029,506.680	100.000000	6,029,506.68	100.000390	6,029,530.20	23.52	0.65
Original Face:		Base	10,000,000.000	100.000000	6,029,506.68	100.000390	6,029,530.20	23.52	0.65
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.90456	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.161280	3,463,676.06	5,577.22	0.37
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.161280	3,463,676.06	5,577.22	0.37
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.944453	3,456,178.14	100.078500	3,460,813.61	4,635.47	0.37
		Base		99.944453	3,456,178.14	100.078500	3,460,813.61	4,635.47	0.37
25468PDH6	WALT DISNEY COMPANY/THE SR UNSECURED 01/19 1.65					1.65	08 Jan 2019		
		Local	5,000,000.000	99.902434	4,995,121.71	101.031700	5,051,585.00	56,463.29	0.54
		Base		99.902434	4,995,121.71	101.031700	5,051,585.00	56,463.29	0.54
29372EBP2	ENTERPRISE FLEET FINANCING LLC EFF 2016 1 A2 144A					1.83	20 Sep 2021		
		Local	10,000,000.000	99.987856	9,998,785.62	100.200970	10,020,097.00	21,311.38	1.08
Original Face:		Base	10,000,000.000	99.987856	9,998,785.62	100.200970	10,020,097.00	21,311.38	1.08
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.0	01 Nov 2026		
		Local	911,404.100	102.107296	930,610.08	104.927797	956,316.24	25,706.16	0.10
Original Face:		Base	2,096,032.000	102.107296	930,610.08	104.927797	956,316.24	25,706.16	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
3130A8PK3	FEDERAL HOME LOAN BANK BONDS 08/18 0.625					0.625	07 Aug 2018		
		Local	10,000,000.000	99.823747	9,982,374.74	99.594700	9,959,470.00	-22,904.74	1.07
		Base		99.823747	9,982,374.74	99.594700	9,959,470.00	-22,904.74	1.07
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.5	01 Mar 2042		
		Local	5,235,492.590	105.433690	5,519,973.01	106.241425	5,562,261.93	42,288.92	0.60
	Original Face:	Base	8,645,247.000	105.433690	5,519,973.01	106.241425	5,562,261.93	42,288.92	0.60
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.5	01 Jun 2042		
		Local	2,153,611.420	105.321163	2,268,208.59	105.291973	2,267,579.95	-628.64	0.24
	Original Face:	Base	4,322,624.000	105.321163	2,268,208.59	105.291973	2,267,579.95	-628.64	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	99.910700	8,637,526.79	-7,720.31	0.93
		Base		100.000001	8,645,247.10	99.910700	8,637,526.79	-7,720.31	0.93
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	99.882000	6,476,283.96	-7,651.05	0.70
		Base		100.000000	6,483,935.01	99.882000	6,476,283.96	-7,651.05	0.70
3133EFF51	FEDERAL FARM CREDIT BANK BONDS 02/18 0.85					0.85	26 Feb 2018		
		Local	12,500,000.000	99.966804	12,495,850.55	99.925200	12,490,650.00	-5,200.55	1.34
		Base		99.966804	12,495,850.55	99.925200	12,490,650.00	-5,200.55	1.34
3134G8L98	FREDDIE MAC NOTES 02/18 1.05					1.05	26 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	100.022700	10,002,270.00	2,270.00	1.08
		Base		100.000000	10,000,000.00	100.022700	10,002,270.00	2,270.00	1.08
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					0.01	09 Oct 2019		
		Local	5,000,000.000	94.101540	4,705,076.98	95.804200	4,790,210.00	85,133.02	0.52
		Base		94.101540	4,705,076.98	95.804200	4,790,210.00	85,133.02	0.52
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	99.999999	10,806,558.89	100.119800	10,819,505.26	12,946.37	1.16
		Base		99.999999	10,806,558.89	100.119800	10,819,505.26	12,946.37	1.16
3135G0XD0	FANNIE MAE NOTES 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	99.935000	17,279,255.18	-11,238.82	1.86
		Base		100.000000	17,290,494.00	99.935000	17,279,255.18	-11,238.82	1.86

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3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	562,249.410	103.277928	580,679.54	102.123180	574,186.98	-6,492.56	0.06
Original Face:		Base	2,161,312.000	103.277928	580,679.54	102.123180	574,186.98	-6,492.56	0.06
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	1,316,018.860	100.153484	1,318,038.74	101.096990	1,330,455.46	12,416.72	0.14
Original Face:		Base	4,322,624.000	100.153484	1,318,038.74	101.096990	1,330,455.46	12,416.72	0.14
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	2,358,742.360	101.726495	2,399,465.94	99.850600	2,355,218.40	-44,247.54	0.25
Original Face:		Base	4,322,624.000	101.726495	2,399,465.94	99.850600	2,355,218.40	-44,247.54	0.25
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	4,589,456.300	101.825865	4,673,253.56	100.869350	4,629,354.74	-43,898.82	0.50
Original Face:		Base	8,584,720.000	101.825865	4,673,253.56	100.869350	4,629,354.74	-43,898.82	0.50
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	2,389,812.600	100.926163	2,411,946.17	101.613550	2,428,373.42	16,427.25	0.26
Original Face:		Base	5,571,429.000	100.926163	2,411,946.17	101.613550	2,428,373.42	16,427.25	0.26
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	1,818,009.330	101.654627	1,848,090.60	99.528280	1,809,433.42	-38,657.18	0.19
Original Face:		Base	4,322,624.000	101.654627	1,848,090.60	99.528280	1,809,433.42	-38,657.18	0.19
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	3,417,377.760	100.930614	3,449,180.36	98.228880	3,356,851.90	-92,328.46	0.36
Original Face:		Base	5,111,816.000	100.930614	3,449,180.36	98.228880	3,356,851.90	-92,328.46	0.36
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	2,496,349.600	99.637070	2,487,289.59	97.286210	2,428,603.91	-58,685.68	0.26
Original Face:		Base	4,322,624.000	99.637070	2,487,289.59	97.286210	2,428,603.91	-58,685.68	0.26
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	3,428,949.710	101.757460	3,489,212.14	100.155190	3,434,271.10	-54,941.04	0.37
Original Face:		Base	5,326,337.000	101.757460	3,489,212.14	100.155190	3,434,271.10	-54,941.04	0.37
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	2,496,349.600	100.351222	2,505,117.33	97.729230	2,439,663.24	-65,454.09	0.26
Original Face:		Base	4,322,624.000	100.351222	2,505,117.33	97.729230	2,439,663.24	-65,454.09	0.26

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3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	4,711,046.750	100.792917	4,748,401.42	97.260300	4,581,978.20	-166,423.22	0.49
	Original Face:	Base	8,645,247.000	100.792917	4,748,401.42	97.260300	4,581,978.20	-166,423.22	0.49
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	2,614,319.840	100.472821	2,626,680.89	99.898250	2,611,659.77	-15,021.12	0.28
	Original Face:	Base	4,322,624.000	100.472821	2,626,680.89	99.898250	2,611,659.77	-15,021.12	0.28
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	3,323,720.780	101.877066	3,386,109.22	99.277530	3,299,707.89	-86,401.33	0.35
	Original Face:	Base	6,483,935.000	101.877066	3,386,109.22	99.277530	3,299,707.89	-86,401.33	0.35
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	2,387,985.910	99.831020	2,383,950.70	98.633330	2,355,350.02	-28,600.68	0.25
	Original Face:	Base	4,322,624.000	99.831020	2,383,950.70	98.633330	2,355,350.02	-28,600.68	0.25
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	618,229.920	97.948469	605,546.74	99.959390	617,978.86	12,432.12	0.07
	Original Face:	Base	2,161,312.000	97.948469	605,546.74	99.959390	617,978.86	12,432.12	0.07
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	1,484,184.750	100.154646	1,486,479.98	100.405160	1,490,198.07	3,718.09	0.16
	Original Face:	Base	4,527,840.000	100.154646	1,486,479.98	100.405160	1,490,198.07	3,718.09	0.16
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	452,162.850	101.967588	461,059.55	102.421390	463,111.48	2,051.93	0.05
	Original Face:	Base	4,322,624.000	101.967588	461,059.55	102.421390	463,111.48	2,051.93	0.05
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	1,892,800.230	101.604766	1,923,175.25	101.951580	1,929,739.74	6,564.49	0.21
	Original Face:	Base	8,645,247.000	101.604766	1,923,175.25	101.951580	1,929,739.74	6,564.49	0.21
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	935,279.610	99.303506	928,765.44	101.673090	950,927.68	22,162.24	0.10
	Original Face:	Base	2,161,312.000	99.303506	928,765.44	101.673090	950,927.68	22,162.24	0.10
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	961,501.850	99.973935	961,251.23	100.377220	965,128.83	3,877.60	0.10
	Original Face:	Base	2,161,312.000	99.973935	961,251.23	100.377220	965,128.83	3,877.60	0.10

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	871,809.450	99.947974	871,355.88	100.250400	873,992.46	2,636.58	0.09
Original Face:		Base	2,472,541.000	99.947974	871,355.88	100.250400	873,992.46	2,636.58	0.09
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,229,353.270	100.303526	1,233,084.68	101.628810	1,249,377.10	16,292.42	0.13
Original Face:		Base	4,322,624.000	100.303526	1,233,084.68	101.628810	1,249,377.10	16,292.42	0.13
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	3,748,386.430	100.424578	3,764,301.26	101.361990	3,799,439.08	35,137.82	0.41
Original Face:		Base	6,483,935.000	100.424578	3,764,301.26	101.361990	3,799,439.08	35,137.82	0.41
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	3,306,721.780	100.095233	3,309,870.87	98.246640	3,248,743.04	-61,127.83	0.35
Original Face:		Base	5,619,411.000	100.095233	3,309,870.87	98.246640	3,248,743.04	-61,127.83	0.35
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,018,377.030	101.461434	3,062,488.61	97.711180	2,949,291.81	-113,196.80	0.32
Original Face:		Base	4,322,624.000	101.461434	3,062,488.61	97.711180	2,949,291.81	-113,196.80	0.32
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	2,706,488.210	100.027550	2,707,233.86	98.298960	2,660,449.76	-46,784.10	0.29
Original Face:		Base	4,322,624.000	100.027550	2,707,233.86	98.298960	2,660,449.76	-46,784.10	0.29
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	6,766,219.900	100.854226	6,824,018.71	99.020420	6,699,939.36	-124,079.35	0.72
Original Face:		Base	10,806,559.000	100.854226	6,824,018.71	99.020420	6,699,939.36	-124,079.35	0.72
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	5,932,989.900	100.543378	5,965,228.48	100.728150	5,976,190.97	10,962.49	0.64
Original Face:		Base	10,806,559.000	100.543378	5,965,228.48	100.728150	5,976,190.97	10,962.49	0.64
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	2,971,431.130	100.613115	2,989,649.42	101.448910	3,014,484.49	24,835.07	0.32
Original Face:		Base	4,322,624.000	100.613115	2,989,649.42	101.448910	3,014,484.49	24,835.07	0.32
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	4,328,674.100	99.889719	4,323,900.40	98.026420	4,243,244.25	-80,656.15	0.46
Original Face:		Base	6,483,935.000	99.889719	4,323,900.40	98.026420	4,243,244.25	-80,656.15	0.46

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3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	4,145,012.100	103.736105	4,299,874.10	102.993151	4,269,078.57	-30,795.53	0.46
Original Face:		Base	6,483,935.000	103.736105	4,299,874.10	102.993151	4,269,078.57	-30,795.53	0.46
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	7,907.940	99.621393	7,878.00	100.279250	7,930.02	52.02	0.00
Original Face:		Base	6,483,935.000	99.621393	7,878.00	100.279250	7,930.02	52.02	0.00
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	941,551.130	101.482584	955,510.42	103.505020	974,552.69	19,042.27	0.10
Original Face:		Base	33,932,595.000	101.482584	955,510.42	103.505020	974,552.69	19,042.27	0.10
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	856,821.530	106.520113	912,687.26	109.133710	935,081.12	22,393.86	0.10
Original Face:		Base	18,956,866.000	106.520113	912,687.26	109.133710	935,081.12	22,393.86	0.10
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,096,595.420	99.089656	1,086,612.63	102.905540	1,128,457.44	41,844.81	0.12
Original Face:		Base	4,322,624.000	99.089656	1,086,612.63	102.905540	1,128,457.44	41,844.81	0.12
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	650,052.480	105.917545	688,519.63	107.598550	699,447.04	10,927.41	0.08
Original Face:		Base	6,483,935.000	105.917545	688,519.63	107.598550	699,447.04	10,927.41	0.08
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	1,013,570.840	99.999919	1,013,570.02	99.985950	1,013,428.43	-141.59	0.11
Original Face:		Base	4,322,624.000	99.999919	1,013,570.02	99.985950	1,013,428.43	-141.59	0.11
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,060,969.790	99.999981	4,060,969.02	99.983150	4,060,285.52	-683.50	0.44
Original Face:		Base	10,000,000.000	99.999981	4,060,969.02	99.983150	4,060,285.52	-683.50	0.44
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.997970	7,999,837.63	100.341980	8,027,358.40	27,520.77	0.86
Original Face:		Base	8,000,000.000	99.997970	7,999,837.63	100.341980	8,027,358.40	27,520.77	0.86
34532EAD7	FORD CREDIT AUTO OWNER TRUST FORDO 2016 B A3					1.33	15 Oct 2020		
		Local	3,000,000.000	99.992173	2,999,765.19	100.138660	3,004,159.80	4,394.61	0.32
Original Face:		Base	3,000,000.000	99.992173	2,999,765.19	100.138660	3,004,159.80	4,394.61	0.32

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345397XD0	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 1.461					1.461	27 Mar 2017		
		Local	2,000,000.000	99.754916	1,995,098.32	100.065800	2,001,316.00	6,217.68	0.22
		Base		99.754916	1,995,098.32	100.065800	2,001,316.00	6,217.68	0.22
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.98456	15 Mar 2020		
		Local	8,645,247.000	100.000000	8,645,247.00	100.110220	8,654,775.79	9,528.79	0.93
	Original Face:	Base	8,645,247.000	100.000000	8,645,247.00	100.110220	8,654,775.79	9,528.79	0.93
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					2.08733	30 Apr 2018		
		Local	4,322,624.000	100.279475	4,334,704.67	100.925500	4,362,629.89	27,925.22	0.47
		Base		100.279475	4,334,704.67	100.925500	4,362,629.89	27,925.22	0.47
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	8,920.260	100.128920	8,931.76	100.913140	9,001.71	69.95	0.00
	Original Face:	Base	1,880,341.000	100.128920	8,931.76	100.913140	9,001.71	69.95	0.00
38378BCX5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 23 B					2.459	16 Jan 2040		
		Local	7,000,000.000	101.708871	7,119,620.97	100.302250	7,021,157.50	-98,463.47	0.76
	Original Face:	Base	7,000,000.000	101.708871	7,119,620.97	100.302250	7,021,157.50	-98,463.47	0.76
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	4,529,574.840	102.435741	4,639,903.54	99.758780	4,518,648.60	-121,254.94	0.49
	Original Face:	Base	7,989,505.000	102.435741	4,639,903.54	99.758780	4,518,648.60	-121,254.94	0.49
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	2,000,000.000	100.300282	2,006,005.63	100.502900	2,010,058.00	4,052.37	0.22
		Base		100.300282	2,006,005.63	100.502900	2,010,058.00	4,052.37	0.22
41283LAG0	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/19 2.25					2.25	15 Jan 2019		
		Local	4,000,000.000	99.991242	3,999,649.68	101.361100	4,054,444.00	54,794.32	0.44
		Base		99.991242	3,999,649.68	101.361100	4,054,444.00	54,794.32	0.44
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.802962	6,986,207.31	101.751400	7,122,598.00	136,390.69	0.77
		Base		99.802962	6,986,207.31	101.751400	7,122,598.00	136,390.69	0.77
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	2,015,212.890	99.999347	2,015,199.74	99.993640	2,015,084.72	-115.02	0.22
	Original Face:	Base	10,000,000.000	99.999347	2,015,199.74	99.993640	2,015,084.72	-115.02	0.22

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458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00
			Base	0.000000	-0.02	0.000000	0.00	0.02	0.00
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					1.1876	12 Feb 2019		
		1,512,918.000	Local	100.000009	1,512,918.13	100.490000	1,520,331.30	7,413.17	0.16
			Base	100.000009	1,512,918.13	100.490000	1,520,331.30	7,413.17	0.16
46513BR75	STATE OF ISRAEL 03/20 0					1.4	01 Mar 2020		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.54
46513CSW7	ISRAEL ST SVG BD 05/21 2.72					2.72	01 May 2021		
		5,000,000.000	Local	100.000000	5,000,000.00	98.541000	4,927,050.00	-72,950.00	0.53
			Base	100.000000	5,000,000.00	98.541000	4,927,050.00	-72,950.00	0.53
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.78178	25 Jan 2018		
		3,509,970.000	Local	100.084932	3,512,951.09	100.552000	3,529,345.03	16,393.94	0.38
			Base	100.084932	3,512,951.09	100.552000	3,529,345.03	16,393.94	0.38
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		4,000,000.000	Local	99.962158	3,998,486.33	100.114100	4,004,564.00	6,077.67	0.43
			Base	99.962158	3,998,486.33	100.114100	4,004,564.00	6,077.67	0.43
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					2.1171	23 Nov 2016		
		4,322,624.000	Local	99.998496	4,322,558.99	99.998496	4,322,558.99	0.00	0.46
			Base	99.998496	4,322,558.99	99.998496	4,322,558.99	0.00	0.46
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		3,025,836.000	Local	99.976005	3,025,109.96	100.306100	3,035,098.08	9,988.12	0.33
			Base	99.976005	3,025,109.96	100.306100	3,035,098.08	9,988.12	0.33
494368BP7	KIMBERLY CLARK CORP SR UNSECURED 03/20 1.85					1.85	01 Mar 2020		
		3,000,000.000	Local	99.958779	2,998,763.38	100.981100	3,029,433.00	30,669.62	0.33
			Base	99.958779	2,998,763.38	100.981100	3,029,433.00	30,669.62	0.33
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		7,500,000.000	Local	99.948697	7,496,152.27	100.651900	7,548,892.50	52,740.23	0.81
			Base	99.948697	7,496,152.27	100.651900	7,548,892.50	52,740.23	0.81

& 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
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.875846	2,158,628.65	100.097100	2,163,410.63	4,781.98	0.23
		Base		99.875846	2,158,628.65	100.097100	2,163,410.63	4,781.98	0.23
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					1.20344	07 Jun 2017		
		Local	8,104,919.000	99.888004	8,095,841.83	100.000000	8,104,919.00	9,077.17	0.87
		Base		99.888004	8,095,841.83	100.000000	8,104,919.00	9,077.17	0.87
637432KT1	NATIONAL RURAL UTIL COOP COLLATERAL T 02/18 5.45					5.45	01 Feb 2018		
		Local	10,000,000.000	105.060878	10,506,087.75	105.105600	10,510,560.00	4,472.25	1.13
		Base		105.060878	10,506,087.75	105.105600	10,510,560.00	4,472.25	1.13
654740AJ8	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/18 1.5					1.5	02 Mar 2018		
		Local	5,000,000.000	99.980471	4,999,023.56	99.939300	4,996,965.00	-2,058.56	0.54
		Base		99.980471	4,999,023.56	99.939300	4,996,965.00	-2,058.56	0.54
65478VAD9	NISSAN AUTO RECEIVABLES OWNER NAROT 2016 B A3					1.32	15 Jan 2021		
		Local	2,000,000.000	99.986182	1,999,723.63	100.163540	2,003,270.80	3,547.17	0.22
Original Face:		Base	2,000,000.000	99.986182	1,999,723.63	100.163540	2,003,270.80	3,547.17	0.22
713448DA3	PEPSICO INC SR UNSECURED 10/17 VAR					1.2275	13 Oct 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.287200	10,028,720.00	28,720.00	1.08
		Base		100.000000	10,000,000.00	100.287200	10,028,720.00	28,720.00	1.08
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.990957	6,483,348.68	99.990957	6,483,348.68	0.00	0.70
		Base		99.990957	6,483,348.68	99.990957	6,483,348.68	0.00	0.70
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					1.15028	15 Jun 2018		
		Local	4,322,624.000	99.999996	4,322,623.81	100.380200	4,339,058.62	16,434.81	0.47
		Base		99.999996	4,322,623.81	100.380200	4,339,058.62	16,434.81	0.47
74153WCB3	PRICOA GLOBAL FUNDING 1 SECURED 144A 11/16 1.15					1.15	25 Nov 2016		
		Local	6,640,000.000	100.018752	6,641,245.13	100.018752	6,641,245.13	0.00	0.71
		Base		100.018752	6,641,245.13	100.018752	6,641,245.13	0.00	0.71
78008SWK8	ROYAL BANK OF CANADA SR UNSECURED 04/18 VAR					1.38733	30 Apr 2018		
		Local	8,645,247.000	99.888867	8,635,639.24	99.492800	8,601,398.31	-34,240.93	0.92
		Base		99.888867	8,635,639.24	99.492800	8,601,398.31	-34,240.93	0.92

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.93456	15 Aug 2025		
		Local	127,745.930	100.000000	127,745.93	100.199300	128,000.53	254.60	0.01
Original Face:		Base	1,729,049.000	100.000000	127,745.93	100.199300	128,000.53	254.60	0.01
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					1.234	25 Jan 2029		
		Local	1,130,942.120	100.000001	1,130,942.13	97.290810	1,100,302.75	-30,639.38	0.12
Original Face:		Base	2,161,312.000	100.000001	1,130,942.13	97.290810	1,100,302.75	-30,639.38	0.12
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.880846	6,991,659.23	102.450500	7,171,535.00	179,875.77	0.77
		Base		99.880846	6,991,659.23	102.450500	7,171,535.00	179,875.77	0.77
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	99.293846	6,950,569.21	100.888100	7,062,167.00	111,597.79	0.76
		Base		99.293846	6,950,569.21	100.888100	7,062,167.00	111,597.79	0.76
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	2,192,471.140	99.999227	2,192,454.19	99.968210	2,191,774.15	-680.04	0.24
Original Face:		Base	6,000,000.000	99.999227	2,192,454.19	99.968210	2,191,774.15	-680.04	0.24
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.989278	2,161,080.27	100.326400	2,168,366.52	7,286.25	0.23
		Base		99.989278	2,161,080.27	100.326400	2,168,366.52	7,286.25	0.23
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					1.13733	30 Oct 2017		
		Local	2,161,312.000	99.888988	2,158,912.68	99.462300	2,149,690.63	-9,222.05	0.23
		Base		99.888988	2,158,912.68	99.462300	2,149,690.63	-9,222.05	0.23
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					1.13733	30 Apr 2018		
		Local	8,645,247.000	100.000000	8,645,247.04	99.884100	8,635,227.16	-10,019.88	0.93
		Base		100.000000	8,645,247.04	99.884100	8,635,227.16	-10,019.88	0.93
89236TCD5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/20 VAR					1.5	13 Feb 2020		
		Local	5,000,000.000	100.000000	5,000,000.00	98.851400	4,942,570.00	-57,430.00	0.53
		Base		100.000000	5,000,000.00	98.851400	4,942,570.00	-57,430.00	0.53
89236WAC2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2015 A A3					1.12	15 Feb 2019		
		Local	5,170,042.800	99.993391	5,169,701.12	100.053670	5,172,817.56	3,116.44	0.56
Original Face:		Base	5,500,000.000	99.993391	5,169,701.12	100.053670	5,172,817.56	3,116.44	0.56

& 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
912796HQ5	TREASURY BILL 11/16 0.00000						10 Nov 2016		
		Local	20,000,000.000	99.988250	19,997,650.00	99.988250	19,997,650.00	0.00	2.15
		Base		99.988250	19,997,650.00	99.988250	19,997,650.00	0.00	2.15
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.025874	10,002,587.41	101.668000	10,166,800.00	164,212.59	1.09
		Base		100.025874	10,002,587.41	101.668000	10,166,800.00	164,212.59	1.09
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		Local	5,000,000.000	100.599546	5,029,977.32	100.700000	5,035,000.00	5,022.68	0.54
		Base		100.599546	5,029,977.32	100.700000	5,035,000.00	5,022.68	0.54
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.913192	9,991,319.17	100.082000	10,008,200.00	16,880.83	1.08
		Base		99.913192	9,991,319.17	100.082000	10,008,200.00	16,880.83	1.08
912828UR9	US TREASURY N/B 02/18 0.75					0.75	28 Feb 2018		
		Local	5,000,000.000	99.955851	4,997,792.54	99.972700	4,998,635.00	842.46	0.54
		Base		99.955851	4,997,792.54	99.972700	4,998,635.00	842.46	0.54
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.627083	2,153,252.10	99.734400	2,155,571.56	2,319.46	0.23
		Base		99.627083	2,153,252.10	99.734400	2,155,571.56	2,319.46	0.23
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.573873	19,914,774.63	101.375000	20,275,000.00	360,225.37	2.18
		Base		99.573873	19,914,774.63	101.375000	20,275,000.00	360,225.37	2.18
92347XAA4	VERIZON OWNER TRUST VZOT 2016 1A A 144A					1.42	20 Jan 2021		
		Local	4,250,000.000	99.984225	4,249,329.55	100.118200	4,255,023.50	5,693.95	0.46
	Original Face:	Base	4,250,000.000	99.984225	4,249,329.55	100.118200	4,255,023.50	5,693.95	0.46
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	4,740,216.340	99.999974	4,740,215.10	99.963690	4,738,495.17	-1,719.93	0.51
	Original Face:	Base	6,483,935.000	99.999974	4,740,215.10	99.963690	4,738,495.17	-1,719.93	0.51
92976WBH8	WACHOVIA CORP COMPANY GUAR 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	105.011041	4,539,232.45	105.212500	4,547,940.78	8,708.33	0.49
		Base		105.011041	4,539,232.45	105.212500	4,547,940.78	8,708.33	0.49

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					1.51178	23 Apr 2018		
		Local	4,322,624.000	99.999996	4,322,623.82	100.323000	4,336,586.08	13,962.26	0.47
		Base		99.999996	4,322,623.82	100.323000	4,336,586.08	13,962.26	0.47
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					1.117	14 May 2018		
		Local	3,458,099.000	99.999998	3,458,098.94	99.921000	3,455,367.10	-2,731.84	0.37
		Base		99.999998	3,458,098.94	99.921000	3,455,367.10	-2,731.84	0.37
98161FAA3	WORLD OMNI AUTOMOBILE LEASE SE WOLS 2016 A A1					0.63	17 Jul 2017		
		Local	1,718,829.760	100.000000	1,718,829.76	100.000080	1,718,831.14	1.38	0.18
Original Face:		Base	4,000,000.000	100.000000	1,718,829.76	100.000080	1,718,831.14	1.38	0.18
US DOLLAR Total									
		Local	587,361,783.150		589,271,647.66		589,593,098.64	321,450.98	63.40
Original Face:		Base	421,285,825.000		589,271,647.66		589,593,098.64	321,450.98	63.40
FIXED INCOME Total									
		Base	587,361,783.150		589,271,647.66		589,593,098.64	321,450.98	63.40
Original Face:			421,285,825.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *October 31, 2016* *View Date:* *November 15, 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								
		928,407,650.950	Base	929,526,390.52		929,892,356.81	365,966.29	100.00
Original Face:		421,285,825.000						

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-22,746.040	Local	1.000000	-22,746.04	1.000000	-22,746.04	0.00	0.03
			Base	1.000000	-22,746.04	1.000000	-22,746.04	0.00	0.03
US DOLLAR Total									
		-22,746.040	Local		-22,746.04		-22,746.04	0.00	0.03
			Base		-22,746.04		-22,746.04	0.00	0.03
CASH Total									
		-22,746.040	Base		-22,746.04		-22,746.04	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
01999P9A5	BLACKROCK PROV TEMP BLACKROCK PROV TEMP FUND 24					1.0	31 Dec 2030		
		15,027,319.670	Local	100.019997	15,030,324.63	100.020000	15,030,325.13	0.50	22.58
			Base	100.019997	15,030,324.63	100.020000	15,030,325.13	0.50	22.58
52468JM50	LEGACY CAPITAL COMPANY					0.98	05 Dec 2016		
		14,000,000.000	Local	99.907444	13,987,042.22	99.907444	13,987,042.22	0.00	21.01
			Base	99.907444	13,987,042.22	99.907444	13,987,042.22	0.00	21.01
82124LLW0	SHEFFIELD RECEIVABLE					1.0	30 Nov 2016		
		15,000,000.000	Local	99.919444	14,987,916.67	99.919444	14,987,916.67	0.00	22.52
			Base	99.919444	14,987,916.67	99.919444	14,987,916.67	0.00	22.52
US DOLLAR Total									
		44,027,319.670	Local		44,005,283.52		44,005,284.02	0.50	66.11
			Base		44,005,283.52		44,005,284.02	0.50	66.11
CASH EQUIVALENT Total									
		44,027,319.670	Base		44,005,283.52		44,005,284.02	0.50	66.11

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		22,534,213.790	Local	1.000000	22,534,213.79	1.000000	22,534,213.79	0.00	33.85
			Base	1.000000	22,534,213.79	1.000000	22,534,213.79	0.00	33.85
US DOLLAR Total									
		22,534,213.790	Local		22,534,213.79		22,534,213.79	0.00	33.85
			Base		22,534,213.79		22,534,213.79	0.00	33.85
EQUITY Total									
		22,534,213.790	Base		22,534,213.79		22,534,213.79	0.00	33.85

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

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		66,538,787.420	Base	66,516,751.27		66,516,751.77	0.50	100.00

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

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	-331,527.170	Local	-331,527.17	-331,527.17	0.04	0.00		0.00
		Base	-331,527.17	-331,527.17	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	12,369,611.420	Local	12,370,867.09	12,372,085.34	1.59	1,218.25		1,218.25
		Base	12,370,867.09	12,372,085.34	1.59	1,218.25	0.00	1,218.25
EQUITY								
	20,218,247.000	Local	591,191,095.24	763,626,117.06	98.36	172,435,021.82		172,435,021.82
		Base	591,191,095.24	763,626,117.06	98.36	172,435,021.82	0.00	172,435,021.82
US DOLLAR Total								
	32,256,331.250	Local	603,230,435.16	775,666,675.23	100.00	172,436,240.07		172,436,240.07
		Base	603,230,435.16	775,666,675.23	100.00	172,436,240.07	0.00	172,436,240.07
FUND Total								
	32,256,331.250	Base	603,230,435.16	775,666,675.23	100.00	172,436,240.07	0.00	172,436,240.07

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,085,775.210	Local	-3,085,775.21	-3,085,775.21	0.59	0.00		0.00
		Base	-3,085,775.21	-3,085,775.21	0.59	0.00	0.00	0.00
CASH EQUIVALENT								
	7,391,423.160	Local	7,392,032.63	7,392,901.44	1.40	868.81		868.81
		Base	7,392,032.63	7,392,901.44	1.40	868.81	0.00	868.81
EQUITY								
	19,284,724.400	Local	434,637,752.70	516,751,747.86	98.01	82,113,995.16		82,113,995.16
		Base	434,637,752.70	516,751,747.86	98.01	82,113,995.16	0.00	82,113,995.16
US DOLLAR Total								
	23,590,372.350	Local	438,944,010.12	521,058,874.09	100.00	82,114,863.97		82,114,863.97
		Base	438,944,010.12	521,058,874.09	100.00	82,114,863.97	0.00	82,114,863.97
FUND Total								
	23,590,372.350	Base	438,944,010.12	521,058,874.09	100.00	82,114,863.97	0.00	82,114,863.97

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	-10,712,788.220	Local	-10,712,788.22	-10,712,788.22	0.54	0.00		0.00
		Base	-10,712,788.22	-10,712,788.22	0.54	0.00	0.00	0.00
CASH EQUIVALENT								
	53,692,919.190	Local	53,684,736.37	53,703,224.44	2.71	18,488.07		18,488.07
		Base	53,684,736.37	53,703,224.44	2.71	18,488.07	0.00	18,488.07
EQUITY								
	657,864.940	Local	657,864.94	657,864.94	0.03	0.00		0.00
		Base	657,864.94	657,864.94	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,772,079,889.940	Local	1,856,473,289.84	1,915,934,784.26	96.72	59,461,494.42		59,461,494.42
Original Face:	1,524,775,548.000	Base	1,856,473,289.84	1,915,934,784.26	96.72	59,461,494.42	0.00	59,461,494.42
US DOLLAR Total								
	1,815,717,885.850	Local	1,900,103,102.93	1,959,583,085.42	100.00	59,479,982.49		59,479,982.49
Original Face:	1,524,775,548.000	Base	1,900,103,102.93	1,959,583,085.42	100.00	59,479,982.49	0.00	59,479,982.49
FUND Total								
	1,815,717,885.850	Base	1,900,103,102.93	1,959,583,085.42	100.00	59,479,982.49	0.00	59,479,982.49
Original Face:	1,524,775,548.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	112,478.680	Local	112,478.68	112,478.68	0.04	0.00		0.00
		Base	112,478.68	112,478.68	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	27,502,380.000	Local	27,449,133.33	27,460,147.32	10.43	11,013.99		11,013.99
		Base	27,449,133.33	27,460,147.32	10.43	11,013.99	0.00	11,013.99
FIXED INCOME								
	233,230,124.360	Local	234,722,096.77	235,758,817.21	89.53	1,036,720.44		1,036,720.44
Original Face:	188,083,802.000	Base	234,722,096.77	235,758,817.21	89.53	1,036,720.44	0.00	1,036,720.44
US DOLLAR Total								
	260,844,983.040	Local	262,283,708.78	263,331,443.21	100.00	1,047,734.43		1,047,734.43
Original Face:	188,083,802.000	Base	262,283,708.78	263,331,443.21	100.00	1,047,734.43	0.00	1,047,734.43
FUND Total								
	260,844,983.040	Base	262,283,708.78	263,331,443.21	100.00	1,047,734.43	0.00	1,047,734.43
Original Face:	188,083,802.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	996,039.870	Local	996,039.87	996,039.87	0.68	0.00		0.00
		Base	996,039.87	996,039.87	0.68	0.00	0.00	0.00
CASH EQUIVALENT								
	26,735,458.400	Local	26,724,698.95	26,725,964.06	18.26	1,265.11		1,265.11
		Base	26,724,698.95	26,725,964.06	18.26	1,265.11	0.00	1,265.11
FIXED INCOME								
	116,392,166.110	Local	118,271,066.00	118,619,281.06	81.06	348,215.06		348,215.06
Original Face:	129,776,139.000	Base	118,271,066.00	118,619,281.06	81.06	348,215.06	0.00	348,215.06
US DOLLAR Total								
	144,123,664.380	Local	145,991,804.82	146,341,284.99	100.00	349,480.17		349,480.17
Original Face:	129,776,139.000	Base	145,991,804.82	146,341,284.99	100.00	349,480.17	0.00	349,480.17
FUND Total								
	144,123,664.380	Base	145,991,804.82	146,341,284.99	100.00	349,480.17	0.00	349,480.17
Original Face:	129,776,139.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	-6,330,410.630	Local	-6,330,410.63	-6,330,410.63	0.35	0.00		0.00
		Base	-6,330,410.63	-6,330,410.63	0.35	0.00	0.00	0.00
CASH EQUIVALENT								
	6,467,720.900	Local	6,468,526.19	6,469,014.44	0.35	488.25		488.25
		Base	6,468,526.19	6,469,014.44	0.35	488.25	0.00	488.25
EQUITY								
	29,067,788.500	Local	1,147,378,004.47	1,812,230,490.75	99.30	664,852,486.28		664,852,486.28
		Base	1,147,378,004.47	1,812,230,490.75	99.30	664,852,486.28	0.00	664,852,486.28
US DOLLAR Total								
	29,205,098.770	Local	1,147,516,120.03	1,812,369,094.56	100.00	664,852,974.53		664,852,974.53
		Base	1,147,516,120.03	1,812,369,094.56	100.00	664,852,974.53	0.00	664,852,974.53
FUND Total								
	29,205,098.770	Base	1,147,516,120.03	1,812,369,094.56	100.00	664,852,974.53	0.00	664,852,974.53

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	328,452,120.760	Local	328,337,710.20	328,374,320.76	29.93	36,610.56		36,610.56
		Base	328,337,710.20	328,374,320.76	29.93	36,610.56	0.00	36,610.56
FIXED INCOME								
	762,287,448.820	Local	770,297,174.57	768,597,012.12	70.07	-1,700,162.45		-1,700,162.45
Original Face:	738,292,595.000	Base	770,297,174.57	768,597,012.12	70.07	-1,700,162.45	0.00	-1,700,162.45
US DOLLAR Total								
	1,090,739,569.590	Local	1,098,634,884.78	1,096,971,332.89	100.00	-1,663,551.89		-1,663,551.89
Original Face:	738,292,595.000	Base	1,098,634,884.78	1,096,971,332.89	100.00	-1,663,551.89	0.00	-1,663,551.89
FUND Total								
	1,090,739,569.590	Base	1,098,634,884.78	1,096,971,332.89	100.00	-1,663,551.89	0.00	-1,663,551.89
Original Face:	738,292,595.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	99,729.880	Local	99,729.88	99,729.88	0.01	0.00		0.00
		Base	99,729.88	99,729.88	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	572,831,132.420	Local	572,313,730.92	572,349,669.49	41.88	35,938.57		35,938.57
		Base	572,313,730.92	572,349,669.49	41.88	35,938.57	0.00	35,938.57
FIXED INCOME								
	791,862,402.160	Local	794,723,783.99	794,236,663.94	58.11	-487,120.05		-487,120.05
Original Face:	601,999,357.000	Base	794,723,783.99	794,236,663.94	58.11	-487,120.05	0.00	-487,120.05
US DOLLAR Total								
	1,364,793,264.460	Local	1,367,137,244.79	1,366,686,063.31	100.00	-451,181.48		-451,181.48
Original Face:	601,999,357.000	Base	1,367,137,244.79	1,366,686,063.31	100.00	-451,181.48	0.00	-451,181.48
FUND Total								
	1,364,793,264.460	Base	1,367,137,244.79	1,366,686,063.31	100.00	-451,181.48	0.00	-451,181.48
Original Face:	601,999,357.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	135,675.770	Local	135,675.77	135,675.77	0.13	0.00		0.00
		Base	135,675.77	135,675.77	0.13	0.00	0.00	0.00
CASH EQUIVALENT								
	6,699,275.200	Local	6,697,923.26	6,690,781.80	6.47	-7,141.46		-7,141.46
		Base	6,697,923.26	6,690,781.80	6.47	-7,141.46	0.00	-7,141.46
FIXED INCOME								
	96,345,240.610	Local	96,414,215.55	96,554,344.99	93.40	140,129.44		140,129.44
Original Face:	48,263,000.000	Base	96,414,215.55	96,554,344.99	93.40	140,129.44	0.00	140,129.44
US DOLLAR Total								
	103,180,191.580	Local	103,247,814.58	103,380,802.56	100.00	132,987.98		132,987.98
Original Face:	48,263,000.000	Base	103,247,814.58	103,380,802.56	100.00	132,987.98	0.00	132,987.98
FUND Total								
	103,180,191.580	Base	103,247,814.58	103,380,802.56	100.00	132,987.98	0.00	132,987.98
Original Face:	48,263,000.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	231,105,733.860	Local	231,087,733.86	231,091,343.86	22.73	3,610.00		3,610.00
		Base	231,087,733.86	231,091,343.86	22.73	3,610.00	0.00	3,610.00
FIXED INCOME								
	784,530,146.330	Local	785,898,759.59	785,683,652.35	77.27	-215,107.24		-215,107.24
Original Face:	334,636,631.000	Base	785,898,759.59	785,683,652.35	77.27	-215,107.24	0.00	-215,107.24
US DOLLAR Total								
	1,015,635,880.190	Local	1,016,986,493.45	1,016,774,996.21	100.00	-211,497.24		-211,497.24
Original Face:	334,636,631.000	Base	1,016,986,493.45	1,016,774,996.21	100.00	-211,497.24	0.00	-211,497.24
FUND Total								
	1,015,635,880.190	Base	1,016,986,493.45	1,016,774,996.21	100.00	-211,497.24	0.00	-211,497.24
Original Face:	334,636,631.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	667,282.470	Local	667,282.47	667,282.47	0.05	0.00		0.00
		Base	667,282.47	667,282.47	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	1,315,625,117.820	Local	1,315,206,263.56	1,315,214,816.55	98.57	8,552.99		8,552.99
		Base	1,315,206,263.56	1,315,214,816.55	98.57	8,552.99	0.00	8,552.99
FIXED INCOME								
	18,447,057.150	Local	18,450,187.04	18,447,816.18	1.38	-2,370.86		-2,370.86
Original Face:	23,000,000.000	Base	18,450,187.04	18,447,816.18	1.38	-2,370.86	0.00	-2,370.86
US DOLLAR Total								
	1,334,739,457.440	Local	1,334,323,733.07	1,334,329,915.20	100.00	6,182.13		6,182.13
Original Face:	23,000,000.000	Base	1,334,323,733.07	1,334,329,915.20	100.00	6,182.13	0.00	6,182.13
FUND Total								
	1,334,739,457.440	Base	1,334,323,733.07	1,334,329,915.20	100.00	6,182.13	0.00	6,182.13
Original Face:	23,000,000.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	939,858,116.620	Local	939,103,115.50	939,190,736.62	88.24	87,621.12		87,621.12
		Base	939,103,115.50	939,190,736.62	88.24	87,621.12	0.00	87,621.12
FIXED INCOME								
	125,000,000.000	Local	125,088,654.39	125,116,804.25	11.76	28,149.86		28,149.86
		Base	125,088,654.39	125,116,804.25	11.76	28,149.86	0.00	28,149.86
US DOLLAR Total								
	1,064,858,116.630	Local	1,064,191,769.90	1,064,307,540.88	100.00	115,770.98		115,770.98
		Base	1,064,191,769.90	1,064,307,540.88	100.00	115,770.98	0.00	115,770.98
FUND Total								
	1,064,858,116.630	Base	1,064,191,769.90	1,064,307,540.88	100.00	115,770.98	0.00	115,770.98

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-3,149.510	Local	-3,149.51	-3,149.51	0.00	0.00		0.00
		Base	-3,149.51	-3,149.51	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	24,123,554.420	Local	24,391,444.04	24,379,471.72	8.10	-11,972.32		-11,972.32
		Base	24,391,444.04	24,379,471.72	8.10	-11,972.32	0.00	-11,972.32
FIXED INCOME								
	270,800,000.000	Local	276,776,992.85	276,690,134.25	91.90	-86,858.60		-86,858.60
		Base	276,776,992.85	276,690,134.25	91.90	-86,858.60	0.00	-86,858.60
US DOLLAR Total								
	294,920,404.910	Local	301,165,287.38	301,066,456.46	100.00	-98,830.92		-98,830.92
		Base	301,165,287.38	301,066,456.46	100.00	-98,830.92	0.00	-98,830.92
FUND Total								
	294,920,404.910	Base	301,165,287.38	301,066,456.46	100.00	-98,830.92	0.00	-98,830.92

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	6,080,668.840	Local	6,080,668.84	6,080,668.84	1.77	0.00		0.00
		Base	6,080,668.84	6,080,668.84	1.77	0.00	0.00	0.00
CASH EQUIVALENT								
	102,559,628.510	Local	102,435,379.88	102,441,445.57	29.80	6,065.69		6,065.69
		Base	102,435,379.88	102,441,445.57	29.80	6,065.69	0.00	6,065.69
FIXED INCOME								
	232,568,253.580	Local	233,433,705.42	235,282,561.01	68.43	1,848,855.59		1,848,855.59
Original Face:	215,998,695.000	Base	233,433,705.42	235,282,561.01	68.43	1,848,855.59	0.00	1,848,855.59
US DOLLAR Total								
	341,208,550.930	Local	341,949,754.14	343,804,675.42	100.00	1,854,921.28		1,854,921.28
Original Face:	215,998,695.000	Base	341,949,754.14	343,804,675.42	100.00	1,854,921.28	0.00	1,854,921.28
FUND Total								
	341,208,550.930	Base	341,949,754.14	343,804,675.42	100.00	1,854,921.28	0.00	1,854,921.28
Original Face:	215,998,695.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	-1,661.610	Local	-1,661.61	-1,661.61	50.00	0.00		0.00
		Base	-1,661.61	-1,661.61	50.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,661.010	Local	1,661.18	1,661.34	50.00	0.16		0.16
		Base	1,661.18	1,661.34	50.00	0.16	0.00	0.16
US DOLLAR Total								
	-0.600	Local	-0.43	-0.27	100.00	0.16		0.16
		Base	-0.43	-0.27	100.00	0.16	0.00	0.16
FUND Total								
	-0.600	Base	-0.43	-0.27	100.00	0.16	0.00	0.16

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	828,281.540	Local	828,281.54	828,281.54	0.24	0.00		0.00
		Base	828,281.54	828,281.54	0.24	0.00	0.00	0.00
CASH EQUIVALENT								
	73,000,000.000	Local	72,925,240.27	72,932,305.96	20.77	7,065.69		7,065.69
		Base	72,925,240.27	72,932,305.96	20.77	7,065.69	0.00	7,065.69
FIXED INCOME								
	272,004,001.400	Local	275,763,783.29	277,382,997.44	78.99	1,619,214.15		1,619,214.15
Original Face:	208,805,168.000	Base	275,763,783.29	277,382,997.44	78.99	1,619,214.15	0.00	1,619,214.15
US DOLLAR Total								
	345,832,282.940	Local	349,517,305.10	351,143,584.94	100.00	1,626,279.84		1,626,279.84
Original Face:	208,805,168.000	Base	349,517,305.10	351,143,584.94	100.00	1,626,279.84	0.00	1,626,279.84
FUND Total								
	345,832,282.940	Base	349,517,305.10	351,143,584.94	100.00	1,626,279.84	0.00	1,626,279.84
Original Face:	208,805,168.000							

Holdings

Currency Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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								
	103,833.800	Local	103,833.80	103,833.80	0.01	0.00		0.00
		Base	103,833.80	103,833.80	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	340,942,034.000	Local	340,150,909.06	340,195,424.37	36.58	44,515.31		44,515.31
		Base	340,150,909.06	340,195,424.37	36.58	44,515.31	0.00	44,515.31
FIXED INCOME								
	587,361,783.150	Local	589,271,647.66	589,593,098.64	63.40	321,450.98		321,450.98
Original Face:	421,285,825.000	Base	589,271,647.66	589,593,098.64	63.40	321,450.98	0.00	321,450.98
US DOLLAR Total								
	928,407,650.950	Local	929,526,390.52	929,892,356.81	100.00	365,966.29		365,966.29
Original Face:	421,285,825.000	Base	929,526,390.52	929,892,356.81	100.00	365,966.29	0.00	365,966.29
FUND Total								
	928,407,650.950	Base	929,526,390.52	929,892,356.81	100.00	365,966.29	0.00	365,966.29
Original Face:	421,285,825.000							

Holdings

Currency Summary

As of: *October 31, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *November 15, 2016*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-22,746.040	Local	-22,746.04	-22,746.04	0.03	0.00		0.00
		Base	-22,746.04	-22,746.04	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	44,027,319.670	Local	44,005,283.52	44,005,284.02	66.11	0.50		0.50
		Base	44,005,283.52	44,005,284.02	66.11	0.50	0.00	0.50
EQUITY								
	22,534,213.790	Local	22,534,213.79	22,534,213.79	33.85	0.00		0.00
		Base	22,534,213.79	22,534,213.79	33.85	0.00	0.00	0.00
US DOLLAR Total								
	66,538,787.420	Local	66,516,751.27	66,516,751.77	100.00	0.50		0.50
		Base	66,516,751.27	66,516,751.77	100.00	0.50	0.00	0.50
FUND Total								
	66,538,787.420	Base	66,516,751.27	66,516,751.77	100.00	0.50	0.00	0.50

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	-331,527.170	-331,527.17	-331,527.17	0.04	0.00	0.00	0.00
CASH Total	-331,527.170	-331,527.17	-331,527.17	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,369,611.420	12,370,867.09	12,372,085.34	1.59	1,218.25	0.00	1,218.25
CASH EQUIVALENT Total	12,369,611.420	12,370,867.09	12,372,085.34	1.59	1,218.25	0.00	1,218.25

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	20,218,247.000	591,191,095.24	763,626,117.06	98.36	172,435,021.82	0.00	172,435,021.82
EQUITY Total	20,218,247.000	591,191,095.24	763,626,117.06	98.36	172,435,021.82	0.00	172,435,021.82

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	32,256,331.250	603,230,435.16	775,666,675.23	100.00	172,436,240.07	0.00	172,436,240.07

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,085,775.210	-3,085,775.21	-3,085,775.21	0.59	0.00	0.00	0.00
CASH Total	-3,085,775.210	-3,085,775.21	-3,085,775.21	0.59	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	7,391,423.160	7,392,032.63	7,392,901.44	1.40	868.81	0.00	868.81
CASH EQUIVALENT Total	7,391,423.160	7,392,032.63	7,392,901.44	1.40	868.81	0.00	868.81

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	19,284,724.400	434,637,752.70	516,751,747.86	98.01	82,113,995.16	0.00	82,113,995.16
EQUITY Total	19,284,724.400	434,637,752.70	516,751,747.86	98.01	82,113,995.16	0.00	82,113,995.16

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	23,590,372.350	438,944,010.12	521,058,874.09	100.00	82,114,863.97	0.00	82,114,863.97

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	-10,712,788.220	-10,712,788.22	-10,712,788.22	0.54	0.00	0.00	0.00
CASH Total	-10,712,788.220	-10,712,788.22	-10,712,788.22	0.54	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	53,692,919.190	53,684,736.37	53,703,224.44	2.71	18,488.07	0.00	18,488.07
CASH EQUIVALENT Total	53,692,919.190	53,684,736.37	53,703,224.44	2.71	18,488.07	0.00	18,488.07

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,772,079,889.940	1,856,473,289.84	1,915,934,784.26	96.72	59,461,494.42	0.00	59,461,494.42
FIXED INCOME Total	1,772,079,889.940	1,856,473,289.84	1,915,934,784.26	96.72	59,461,494.42	0.00	59,461,494.42

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,815,717,885.850	1,900,103,102.93	1,959,583,085.42	100.00	59,479,982.49	0.00	59,479,982.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	112,478.680	112,478.68	112,478.68	0.04	0.00	0.00	0.00
CASH Total	112,478.680	112,478.68	112,478.68	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	27,502,380.000	27,449,133.33	27,460,147.32	10.43	11,013.99	0.00	11,013.99
CASH EQUIVALENT Total	27,502,380.000	27,449,133.33	27,460,147.32	10.43	11,013.99	0.00	11,013.99

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	233,230,124.360	234,722,096.77	235,758,817.21	89.53	1,036,720.44	0.00	1,036,720.44
FIXED INCOME Total							
	233,230,124.360	234,722,096.77	235,758,817.21	89.53	1,036,720.44	0.00	1,036,720.44

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	260,844,983.040	262,283,708.78	263,331,443.21	100.00	1,047,734.43	0.00	1,047,734.43

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	996,039.870	996,039.87	996,039.87	0.68	0.00	0.00	0.00
CASH Total	996,039.870	996,039.87	996,039.87	0.68	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	26,735,458.400	26,724,698.95	26,725,964.06	18.26	1,265.11	0.00	1,265.11
CASH EQUIVALENT Total	26,735,458.400	26,724,698.95	26,725,964.06	18.26	1,265.11	0.00	1,265.11

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	116,392,166.110	118,271,066.00	118,619,281.06	81.06	348,215.06	0.00	348,215.06
FIXED INCOME Total	116,392,166.110	118,271,066.00	118,619,281.06	81.06	348,215.06	0.00	348,215.06

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	144,123,664.380	145,991,804.82	146,341,284.99	100.00	349,480.17	0.00	349,480.17

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-6,330,410.630	-6,330,410.63	-6,330,410.63	0.35	0.00	0.00	0.00
CASH Total	-6,330,410.630	-6,330,410.63	-6,330,410.63	0.35	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	6,467,720.900	6,468,526.19	6,469,014.44	0.35	488.25	0.00	488.25
CASH EQUIVALENT Total	6,467,720.900	6,468,526.19	6,469,014.44	0.35	488.25	0.00	488.25

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	29,067,788.500	1,147,378,004.47	1,812,230,490.75	99.30	664,852,486.28	0.00	664,852,486.28
EQUITY Total							
	29,067,788.500	1,147,378,004.47	1,812,230,490.75	99.30	664,852,486.28	0.00	664,852,486.28

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	29,205,098.770	1,147,516,120.03	1,812,369,094.56	100.00	664,852,974.53	0.00	664,852,974.53

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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: *October 31, 2016*

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

View Date: *November 15, 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	328,452,120.760	328,337,710.20	328,374,320.76	29.93	36,610.56	0.00	36,610.56
CASH EQUIVALENT Total	328,452,120.760	328,337,710.20	328,374,320.76	29.93	36,610.56	0.00	36,610.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	762,287,448.820	770,297,174.57	768,597,012.12	70.07	-1,700,162.45	0.00	-1,700,162.45
FIXED INCOME Total	762,287,448.820	770,297,174.57	768,597,012.12	70.07	-1,700,162.45	0.00	-1,700,162.45

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,090,739,569.590	1,098,634,884.78	1,096,971,332.89	100.00	-1,663,551.89	0.00	-1,663,551.89

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	99,729.880	99,729.88	99,729.88	0.01	0.00	0.00	0.00
CASH Total	99,729.880	99,729.88	99,729.88	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	572,831,132.420	572,313,730.92	572,349,669.49	41.88	35,938.57	0.00	35,938.57
CASH EQUIVALENT Total	572,831,132.420	572,313,730.92	572,349,669.49	41.88	35,938.57	0.00	35,938.57

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	791,862,402.160	794,723,783.99	794,236,663.94	58.11	-487,120.05	0.00	-487,120.05
FIXED INCOME Total							
	791,862,402.160	794,723,783.99	794,236,663.94	58.11	-487,120.05	0.00	-487,120.05

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,364,793,264.460	1,367,137,244.79	1,366,686,063.31	100.00	-451,181.48	0.00	-451,181.48

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	135,675.770	135,675.77	135,675.77	0.13	0.00	0.00	0.00
CASH Total	135,675.770	135,675.77	135,675.77	0.13	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,699,275.200	6,697,923.26	6,690,781.80	6.47	-7,141.46	0.00	-7,141.46
CASH EQUIVALENT Total	6,699,275.200	6,697,923.26	6,690,781.80	6.47	-7,141.46	0.00	-7,141.46

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	96,345,240.610	96,414,215.55	96,554,344.99	93.40	140,129.44	0.00	140,129.44
FIXED INCOME Total	96,345,240.610	96,414,215.55	96,554,344.99	93.40	140,129.44	0.00	140,129.44

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	103,180,191.580	103,247,814.58	103,380,802.56	100.00	132,987.98	0.00	132,987.98

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	231,105,733.860	231,087,733.86	231,091,343.86	22.73	3,610.00	0.00	3,610.00
CASH EQUIVALENT Total	231,105,733.860	231,087,733.86	231,091,343.86	22.73	3,610.00	0.00	3,610.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	784,530,146.330	785,898,759.59	785,683,652.35	77.27	-215,107.24	0.00	-215,107.24
FIXED INCOME Total	784,530,146.330	785,898,759.59	785,683,652.35	77.27	-215,107.24	0.00	-215,107.24

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,015,635,880.190	1,016,986,493.45	1,016,774,996.21	100.00	-211,497.24	0.00	-211,497.24

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	667,282.470	667,282.47	667,282.47	0.05	0.00	0.00	0.00
CASH Total	667,282.470	667,282.47	667,282.47	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,315,625,117.820	1,315,206,263.56	1,315,214,816.55	98.57	8,552.99	0.00	8,552.99
CASH EQUIVALENT Total	1,315,625,117.820	1,315,206,263.56	1,315,214,816.55	98.57	8,552.99	0.00	8,552.99

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	18,447,057.150	18,450,187.04	18,447,816.18	1.38	-2,370.86	0.00	-2,370.86
FIXED INCOME Total	18,447,057.150	18,450,187.04	18,447,816.18	1.38	-2,370.86	0.00	-2,370.86

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,334,739,457.440	1,334,323,733.07	1,334,329,915.20	100.00	6,182.13	0.00	6,182.13

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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: *October 31, 2016*

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

View Date: *November 15, 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	939,858,116.620	939,103,115.50	939,190,736.62	88.24	87,621.12	0.00	87,621.12
CASH EQUIVALENT Total	939,858,116.620	939,103,115.50	939,190,736.62	88.24	87,621.12	0.00	87,621.12

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	125,000,000.000	125,088,654.39	125,116,804.25	11.76	28,149.86	0.00	28,149.86
FIXED INCOME Total							
	125,000,000.000	125,088,654.39	125,116,804.25	11.76	28,149.86	0.00	28,149.86

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,064,858,116.630	1,064,191,769.90	1,064,307,540.88	100.00	115,770.98	0.00	115,770.98

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-3,149.510	-3,149.51	-3,149.51	0.00	0.00	0.00	0.00
CASH Total	-3,149.510	-3,149.51	-3,149.51	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	24,123,554.420	24,391,444.04	24,379,471.72	8.10	-11,972.32	0.00	-11,972.32
CASH EQUIVALENT Total	24,123,554.420	24,391,444.04	24,379,471.72	8.10	-11,972.32	0.00	-11,972.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	270,800,000.000	276,776,992.85	276,690,134.25	91.90	-86,858.60	0.00	-86,858.60
FIXED INCOME Total							
	270,800,000.000	276,776,992.85	276,690,134.25	91.90	-86,858.60	0.00	-86,858.60

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	294,920,404.910	301,165,287.38	301,066,456.46	100.00	-98,830.92	0.00	-98,830.92

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	6,080,668.840	6,080,668.84	6,080,668.84	1.77	0.00	0.00	0.00
CASH Total	6,080,668.840	6,080,668.84	6,080,668.84	1.77	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	102,559,628.510	102,435,379.88	102,441,445.57	29.80	6,065.69	0.00	6,065.69
CASH EQUIVALENT Total	102,559,628.510	102,435,379.88	102,441,445.57	29.80	6,065.69	0.00	6,065.69

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	232,568,253.580	233,433,705.42	235,282,561.01	68.43	1,848,855.59	0.00	1,848,855.59
FIXED INCOME Total							
	232,568,253.580	233,433,705.42	235,282,561.01	68.43	1,848,855.59	0.00	1,848,855.59

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	341,208,550.930	341,949,754.14	343,804,675.42	100.00	1,854,921.28	0.00	1,854,921.28

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	-1,661.610	-1,661.61	-1,661.61	50.00	0.00	0.00	0.00
CASH Total	-1,661.610	-1,661.61	-1,661.61	50.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	1,661.010	1,661.18	1,661.34	50.00	0.16	0.00	0.16
CASH EQUIVALENT Total	1,661.010	1,661.18	1,661.34	50.00	0.16	0.00	0.16

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	-0.600	-0.43	-0.27	100.00	0.16	0.00	0.16

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	828,281.540	828,281.54	828,281.54	0.24	0.00	0.00	0.00
CASH Total	828,281.540	828,281.54	828,281.54	0.24	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	73,000,000.000	72,925,240.27	72,932,305.96	20.77	7,065.69	0.00	7,065.69
CASH EQUIVALENT Total	73,000,000.000	72,925,240.27	72,932,305.96	20.77	7,065.69	0.00	7,065.69

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							
	272,004,001.400	275,763,783.29	277,382,997.44	78.99	1,619,214.15	0.00	1,619,214.15
FIXED INCOME Total							
	272,004,001.400	275,763,783.29	277,382,997.44	78.99	1,619,214.15	0.00	1,619,214.15

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	345,832,282.940	349,517,305.10	351,143,584.94	100.00	1,626,279.84	0.00	1,626,279.84

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	103,833.800	103,833.80	103,833.80	0.01	0.00	0.00	0.00
CASH Total	103,833.800	103,833.80	103,833.80	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	340,942,034.000	340,150,909.06	340,195,424.37	36.58	44,515.31	0.00	44,515.31
CASH EQUIVALENT Total	340,942,034.000	340,150,909.06	340,195,424.37	36.58	44,515.31	0.00	44,515.31

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	587,361,783.150	589,271,647.66	589,593,098.64	63.40	321,450.98	0.00	321,450.98
FIXED INCOME Total							
	587,361,783.150	589,271,647.66	589,593,098.64	63.40	321,450.98	0.00	321,450.98

Holdings

Asset Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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	928,407,650.950	929,526,390.52	929,892,356.81	100.00	365,966.29	0.00	365,966.29

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-22,746.040	-22,746.04	-22,746.04	0.03	0.00	0.00	0.00
CASH Total	-22,746.040	-22,746.04	-22,746.04	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	44,027,319.670	44,005,283.52	44,005,284.02	66.11	0.50	0.00	0.50
CASH EQUIVALENT Total	44,027,319.670	44,005,283.52	44,005,284.02	66.11	0.50	0.00	0.50

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	22,534,213.790	22,534,213.79	22,534,213.79	33.85	0.00	0.00	0.00
EQUITY Total	22,534,213.790	22,534,213.79	22,534,213.79	33.85	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	66,538,787.420	66,516,751.27	66,516,751.77	100.00	0.50	0.00	0.50

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	-331,527.170	-331,527.17	-331,527.17	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	12,369,611.420	12,370,867.09	12,372,085.34	1.59	1,218.25	0.00	1,218.25
					1,218.25 GN	0.00 GN	1,218.25 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	20,218,247.000	591,191,095.24	763,626,117.06	98.36	172,435,021.82	0.00	172,435,021.82
					220,577,227.97 GN	0.00 GN	220,577,227.97 GN
					-48,142,206.15 LS	0.00 LS	-48,142,206.15 LS
FUND Total							
0.000	32,256,331.250	603,230,435.16	775,666,675.23	100.00	172,436,240.07	0.00	172,436,240.07
					220,578,446.22 GN	0.00 GN	220,578,446.22 GN
					-48,142,206.15 LS	0.00 LS	-48,142,206.15 LS

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,085,775.210	-3,085,775.21	-3,085,775.21	0.59	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							
	7,391,423.160	7,392,032.63	7,392,901.44	1.40	868.81	0.00	868.81
					868.81 GN	0.00 GN	868.81 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	19,284,724.400	434,637,752.70	516,751,747.86	98.01	82,113,995.16	0.00	82,113,995.16
					123,407,721.41 GN	0.00 GN	123,407,721.41 GN
					-41,293,726.25 LS	0.00 LS	-41,293,726.25 LS
FUND Total							
0.000	23,590,372.350	438,944,010.12	521,058,874.09	100.00	82,114,863.97	0.00	82,114,863.97
					123,408,590.22 GN	0.00 GN	123,408,590.22 GN
					-41,293,726.25 LS	0.00 LS	-41,293,726.25 LS

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	-10,712,788.220	-10,712,788.22	-10,712,788.22	0.54	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							
	53,692,919.190	53,684,736.37	53,703,224.44	2.71	18,488.07	0.00	18,488.07
					18,488.07 GN	0.00 GN	18,488.07 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							
	1,772,079,889.940	1,856,473,289.84	1,915,934,784.26	96.72	59,461,494.42	0.00	59,461,494.42
					63,841,710.05 GN	0.00 GN	63,841,710.05 GN
					-4,380,215.63 LS	0.00 LS	-4,380,215.63 LS
Original Face: 1,524,775,548.000							
FUND Total							
0.000	1,815,717,885.850	1,900,103,102.93	1,959,583,085.42	100.00	59,479,982.49	0.00	59,479,982.49
					63,860,198.12 GN	0.00 GN	63,860,198.12 GN
					-4,380,215.63 LS	0.00 LS	-4,380,215.63 LS
Original Face: 1,524,775,548.000							

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	112,478.680	112,478.68	112,478.68	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	27,502,380.000	27,449,133.33	27,460,147.32	10.43	11,013.99	0.00	11,013.99
					11,013.99 GN	0.00 GN	11,013.99 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	233,230,124.360	234,722,096.77	235,758,817.21	89.53	1,036,720.44	0.00	1,036,720.44
					1,198,463.57 GN	0.00 GN	1,198,463.57 GN
					-161,743.13 LS	0.00 LS	-161,743.13 LS
Original Face:	188,083,802.000						
FUND Total							
0.000	260,844,983.040	262,283,708.78	263,331,443.21	100.00	1,047,734.43	0.00	1,047,734.43
					1,209,477.56 GN	0.00 GN	1,209,477.56 GN
					-161,743.13 LS	0.00 LS	-161,743.13 LS
Original Face:	188,083,802.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	996,039.870	996,039.87	996,039.87	0.68	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	26,735,458.400	26,724,698.95	26,725,964.06	18.26	1,265.11	0.00	1,265.11
					1,265.11 GN	0.00 GN	1,265.11 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	116,392,166.110	118,271,066.00	118,619,281.06	81.06	348,215.06	0.00	348,215.06
					469,003.67 GN	0.00 GN	469,003.67 GN
					-120,788.61 LS	0.00 LS	-120,788.61 LS
Original Face:	129,776,139.000						
FUND Total							
0.000	144,123,664.380	145,991,804.82	146,341,284.99	100.00	349,480.17	0.00	349,480.17
					470,268.78 GN	0.00 GN	470,268.78 GN
					-120,788.61 LS	0.00 LS	-120,788.61 LS
Original Face:	129,776,139.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	-6,330,410.630	-6,330,410.63	-6,330,410.63	0.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	6,467,720.900	6,468,526.19	6,469,014.44	0.35	488.25	0.00	488.25
					488.25 GN	0.00 GN	488.25 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	29,067,788.500	1,147,378,004.47	1,812,230,490.75	99.30	664,852,486.28	0.00	664,852,486.28
					723,218,322.39 GN	0.00 GN	723,218,322.39 GN
					-58,365,836.11 LS	0.00 LS	-58,365,836.11 LS
FUND Total							
0.000	29,205,098.770	1,147,516,120.03	1,812,369,094.56	100.00	664,852,974.53	0.00	664,852,974.53
					723,218,810.64 GN	0.00 GN	723,218,810.64 GN
					-58,365,836.11 LS	0.00 LS	-58,365,836.11 LS

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	328,452,120.760	328,337,710.20	328,374,320.76	29.93	36,610.56	0.00	36,610.56
					36,610.56 GN	0.00 GN	36,610.56 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	762,287,448.820	770,297,174.57	768,597,012.12	70.07	-1,700,162.45	0.00	-1,700,162.45
					1,114,659.96 GN	0.00 GN	1,114,659.96 GN
					-2,814,822.41 LS	0.00 LS	-2,814,822.41 LS
Original Face:	738,292,595.000						
FUND Total							
0.000	1,090,739,569.590	1,098,634,884.78	1,096,971,332.89	100.00	-1,663,551.89	0.00	-1,663,551.89
					1,151,270.52 GN	0.00 GN	1,151,270.52 GN
					-2,814,822.41 LS	0.00 LS	-2,814,822.41 LS
Original Face:	738,292,595.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	99,729.880	99,729.88	99,729.88	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	572,831,132.420	572,313,730.92	572,349,669.49	41.88	35,938.57	0.00	35,938.57
					40,799.68 GN	0.00 GN	40,799.68 GN
					-4,861.11 LS	0.00 LS	-4,861.11 LS
FIXED INCOME							
	791,862,402.160	794,723,783.99	794,236,663.94	58.11	-487,120.05	0.00	-487,120.05
					1,673,492.36 GN	0.00 GN	1,673,492.36 GN
					-2,160,612.41 LS	0.00 LS	-2,160,612.41 LS
Original Face:	601,999,357.000						
FUND Total							
0.000	1,364,793,264.460	1,367,137,244.79	1,366,686,063.31	100.00	-451,181.48	0.00	-451,181.48
					1,714,292.04 GN	0.00 GN	1,714,292.04 GN
					-2,165,473.52 LS	0.00 LS	-2,165,473.52 LS
Original Face:	601,999,357.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	135,675.770	135,675.77	135,675.77	0.13	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	6,699,275.200	6,697,923.26	6,690,781.80	6.47	-7,141.46	0.00	-7,141.46
					1,227.80 GN	0.00 GN	1,227.80 GN
					-8,369.26 LS	0.00 LS	-8,369.26 LS
FIXED INCOME							
	96,345,240.610	96,414,215.55	96,554,344.99	93.40	140,129.44	0.00	140,129.44
					193,371.12 GN	0.00 GN	193,371.12 GN
					-53,241.68 LS	0.00 LS	-53,241.68 LS
Original Face:	48,263,000.000						
FUND Total							
0.000	103,180,191.580	103,247,814.58	103,380,802.56	100.00	132,987.98	0.00	132,987.98
					194,598.92 GN	0.00 GN	194,598.92 GN
					-61,610.94 LS	0.00 LS	-61,610.94 LS
Original Face:	48,263,000.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	231,105,733.860	231,087,733.86	231,091,343.86	22.73	3,610.00	0.00	3,610.00
					3,610.00 GN	0.00 GN	3,610.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	784,530,146.330	785,898,759.59	785,683,652.35	77.27	-215,107.24	0.00	-215,107.24
					875,769.14 GN	0.00 GN	875,769.14 GN
					-1,090,876.38 LS	0.00 LS	-1,090,876.38 LS
Original Face:	334,636,631.000						
FUND Total							
0.000	1,015,635,880.190	1,016,986,493.45	1,016,774,996.21	100.00	-211,497.24	0.00	-211,497.24
					879,379.14 GN	0.00 GN	879,379.14 GN
					-1,090,876.38 LS	0.00 LS	-1,090,876.38 LS
Original Face:	334,636,631.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	667,282.470	667,282.47	667,282.47	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							
	1,315,625,117.820	1,315,206,263.56	1,315,214,816.55	98.57	8,552.99	0.00	8,552.99
					8,552.99 GN	0.00 GN	8,552.99 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	18,447,057.150	18,450,187.04	18,447,816.18	1.38	-2,370.86	0.00	-2,370.86
					35.27 GN	0.00 GN	35.27 GN
					-2,406.13 LS	0.00 LS	-2,406.13 LS
Original Face:	23,000,000.000						
FUND Total							
0.000	1,334,739,457.440	1,334,323,733.07	1,334,329,915.20	100.00	6,182.13	0.00	6,182.13
					8,588.26 GN	0.00 GN	8,588.26 GN
					-2,406.13 LS	0.00 LS	-2,406.13 LS
Original Face:	23,000,000.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	939,858,116.620	939,103,115.50	939,190,736.62	88.24	87,621.12	0.00	87,621.12
					95,030.84 GN	0.00 GN	95,030.84 GN
					-7,409.72 LS	0.00 LS	-7,409.72 LS
FIXED INCOME							
	125,000,000.000	125,088,654.39	125,116,804.25	11.76	28,149.86	0.00	28,149.86
					35,590.50 GN	0.00 GN	35,590.50 GN
					-7,440.64 LS	0.00 LS	-7,440.64 LS
FUND Total							
0.000	1,064,858,116.630	1,064,191,769.90	1,064,307,540.88	100.00	115,770.98	0.00	115,770.98
					130,621.34 GN	0.00 GN	130,621.34 GN
					-14,850.36 LS	0.00 LS	-14,850.36 LS

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-3,149.510	-3,149.51	-3,149.51	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	24,123,554.420	24,391,444.04	24,379,471.72	8.10	-11,972.32	0.00	-11,972.32
					4,013.46 GN	0.00 GN	4,013.46 GN
					-15,985.78 LS	0.00 LS	-15,985.78 LS
FIXED INCOME							
	270,800,000.000	276,776,992.85	276,690,134.25	91.90	-86,858.60	0.00	-86,858.60
					45,966.13 GN	0.00 GN	45,966.13 GN
					-132,824.73 LS	0.00 LS	-132,824.73 LS
FUND Total							
0.000	294,920,404.910	301,165,287.38	301,066,456.46	100.00	-98,830.92	0.00	-98,830.92
					49,979.59 GN	0.00 GN	49,979.59 GN
					-148,810.51 LS	0.00 LS	-148,810.51 LS

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	6,080,668.840	6,080,668.84	6,080,668.84	1.77	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	102,559,628.510	102,435,379.88	102,441,445.57	29.80	6,065.69	0.00	6,065.69
					6,065.69 GN	0.00 GN	6,065.69 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	232,568,253.580	233,433,705.42	235,282,561.01	68.43	1,848,855.59	0.00	1,848,855.59
					2,031,945.50 GN	0.00 GN	2,031,945.50 GN
					-183,089.91 LS	0.00 LS	-183,089.91 LS
Original Face:	215,998,695.000						
FUND Total							
0.000	341,208,550.930	341,949,754.14	343,804,675.42	100.00	1,854,921.28	0.00	1,854,921.28
					2,038,011.19 GN	0.00 GN	2,038,011.19 GN
					-183,089.91 LS	0.00 LS	-183,089.91 LS
Original Face:	215,998,695.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	-1,661.610	-1,661.61	-1,661.61	50.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,661.010	1,661.18	1,661.34	50.00	0.16	0.00	0.16
					0.16 GN	0.00 GN	0.16 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	-0.600	-0.43	-0.27	100.00	0.16	0.00	0.16
					0.16 GN	0.00 GN	0.16 GN
					0.00 LS	0.00 LS	0.00 LS

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	828,281.540	828,281.54	828,281.54	0.24	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							
	73,000,000.000	72,925,240.27	72,932,305.96	20.77	7,065.69	0.00	7,065.69
					7,065.69 GN	0.00 GN	7,065.69 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	272,004,001.400	275,763,783.29	277,382,997.44	78.99	1,619,214.15	0.00	1,619,214.15
					2,258,780.67 GN	0.00 GN	2,258,780.67 GN
					-639,566.52 LS	0.00 LS	-639,566.52 LS
Original Face:	208,805,168.000						
FUND Total							
0.000	345,832,282.940	349,517,305.10	351,143,584.94	100.00	1,626,279.84	0.00	1,626,279.84
					2,265,846.36 GN	0.00 GN	2,265,846.36 GN
					-639,566.52 LS	0.00 LS	-639,566.52 LS
Original Face:	208,805,168.000						

Holdings

Fund Summary

As of: *October 31, 2016*

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

View Date: *November 15, 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							
	103,833.800	103,833.80	103,833.80	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	340,942,034.000	340,150,909.06	340,195,424.37	36.58	44,515.31	0.00	44,515.31
					59,814.27 GN	0.00 GN	59,814.27 GN
					-15,298.96 LS	0.00 LS	-15,298.96 LS
FIXED INCOME							
	587,361,783.150	589,271,647.66	589,593,098.64	63.40	321,450.98	0.00	321,450.98
					2,010,528.81 GN	0.00 GN	2,010,528.81 GN
					-1,689,077.83 LS	0.00 LS	-1,689,077.83 LS
Original Face:	421,285,825.000						
FUND Total							
0.000	928,407,650.950	929,526,390.52	929,892,356.81	100.00	365,966.29	0.00	365,966.29
					2,070,343.08 GN	0.00 GN	2,070,343.08 GN
					-1,704,376.79 LS	0.00 LS	-1,704,376.79 LS
Original Face:	421,285,825.000						

Holdings

Fund Summary

As of: *October 31, 2016*

STOFAZPOOL123STFIXEDINC
STATE OF ARIZONA
FUND: ATZN

View Date: *November 15, 2016*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-22,746.040	-22,746.04	-22,746.04	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	44,027,319.670	44,005,283.52	44,005,284.02	66.11	0.50	0.00	0.50
					0.50 GN	0.00 GN	0.50 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,534,213.790	22,534,213.79	22,534,213.79	33.85	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	66,538,787.420	66,516,751.27	66,516,751.77	100.00	0.50	0.00	0.50
					0.50 GN	0.00 GN	0.50 GN
					0.00 LS	0.00 LS	0.00 LS