Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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	-258,447.170	1.000000	-258,447.17	1.000000	-258,447.17	0.00	0.04
		Base		1.000000	-258,447.17	1.000000	-258,447.17	0.00	0.04
US DOLLAR Total									
		Local	-258,447.170		-258,447.17		-258,447.17	0.00	0.04
		Base			-258,447.17		-258,447.17	0.00	0.04
CASH Total									
		Base	-258,447.170		-258,447.17		-258,447.17	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		Local	4,462,230.980	100.000000	4,462,230.98	100.000000	4,462,230.98	0.00	0.62
		Base		100.000000	4,462,230.98	100.000000	4,462,230.98	0.00	0.62
US DOLLAR Total									
		Local	4,462,230.980		4,462,230.98		4,462,230.98	0.00	0.62
		Base			4,462,230.98		4,462,230.98	0.00	0.62
CASH EQUIVALENT Total									
		Base	4,462,230.980		4,462,230.98		4,462,230.98	0.00	0.62
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	40,079.000	38.186278	1,530,467.85	48.710000	1,952,248.09	421,780.24	0.27
		Base		38.186278	1,530,467.85	48.710000	1,952,248.09	421,780.24	0.27

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	27,269.000	45.799240	1,248,899.47	59.870000	1,632,595.03	383,695.56	0.23
		Base		45.799240	1,248,899.47	59.870000	1,632,595.03	383,695.56	0.23
00184X105	AOL INC COMMON STOCK USD.01								
		Local	36,546.000	20.499874	749,188.38	38.550000	1,408,848.30	659,659.92	0.20
		Base		20.499874	749,188.38	38.550000	1,408,848.30	659,659.92	0.20
002535300	AARON S INC COMMON STOCK USD.5								
		Local	33,107.000	20.334679	673,220.21	26.380000	873,362.66	200,142.45	0.12
		Base		20.334679	673,220.21	26.380000	873,362.66	200,142.45	0.12
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	35,143.000	40.344273	1,417,818.79	39.340000	1,382,525.62	-35,293.17	0.19
		Base		40.344273	1,417,818.79	39.340000	1,382,525.62	-35,293.17	0.19
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	53,061.000	8.384457	444,887.65	18.740000	994,363.14	549,475.49	0.14
		Base		8.384457	444,887.65	18.740000	994,363.14	549,475.49	0.14
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,806.000	47.928932	949,280.43	107.270000	2,124,589.62	1,175,309.19	0.29
		Base		47.928932	949,280.43	107.270000	2,124,589.62	1,175,309.19	0.29
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	35,132.000	16.374353	575,263.77	18.320000	643,618.24	68,354.47	0.09
		Base		16.374353	575,263.77	18.320000	643,618.24	68,354.47	0.09
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	26,055.000	28.444015	741,108.82	22.240000	579,463.20	-161,645.62	0.08
		Base		28.444015	741,108.82	22.240000	579,463.20	-161,645.62	0.08
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	33,544.000	42.931554	1,440,096.04	121.110000	4,062,513.84	2,622,417.80	0.56
		Base		42.931554	1,440,096.04	121.110000	4,062,513.84	2,622,417.80	0.56
00766T100	AECOM TECHNOLOGY CORP COMMON STOCK USD.01								
		Local	45,566.000	26.112352	1,189,835.42	33.950000	1,546,965.70	357,130.28	0.21
		Base		26.112352	1,189,835.42	33.950000	1,546,965.70	357,130.28	0.21

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007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	283,897.000	3.807497	1,080,937.04	3.910000	1,110,037.27	29,100.23	0.15
		Base		3.807497	1,080,937.04	3.910000	1,110,037.27	29,100.23	0.15
007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	18,653.000	19.557427	364,804.68	32.460000	605,476.38	240,671.70	0.08
		Base		19.557427	364,804.68	32.460000	605,476.38	240,671.70	0.08
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	63,190.000	13.344868	843,262.20	43.970000	2,778,464.30	1,935,202.10	0.39
		Base		13.344868	843,262.20	43.970000	2,778,464.30	1,935,202.10	0.39
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	36,568.000	39.836253	1,456,732.11	61.340000	2,243,081.12	786,349.01	0.31
		Base		39.836253	1,456,732.11	61.340000	2,243,081.12	786,349.01	0.31
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	19,701.000	17.406591	342,927.24	38.170000	751,987.17	409,059.93	0.10
		Base		17.406591	342,927.24	38.170000	751,987.17	409,059.93	0.10
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	32,953.000	64.560041	2,127,447.03	78.600000	2,590,105.80	462,658.77	0.36
		Base		64.560041	2,127,447.03	78.600000	2,590,105.80	462,658.77	0.36
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	32,981.000	63.005812	2,077,994.69	54.210000	1,787,900.01	-290,094.68	0.25
		Base		63.005812	2,077,994.69	54.210000	1,787,900.01	-290,094.68	0.25
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,687.000	337.913561	2,597,541.54	413.850000	3,181,264.95	583,723.41	0.44
		Base		337.913561	2,597,541.54	413.850000	3,181,264.95	583,723.41	0.44
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	51,031.000	32.617068	1,664,481.61	56.500000	2,883,251.50	1,218,769.89	0.40
		Base		32.617068	1,664,481.61	56.500000	2,883,251.50	1,218,769.89	0.40
018804104	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01								
		Local	14,638.000	73.566663	1,076,868.81	129.930000	1,901,915.34	825,046.53	0.26
		Base		73.566663	1,076,868.81	129.930000	1,901,915.34	825,046.53	0.26

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Books Closed

Base Currency: USD - US DOLLAR

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01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	73,300.000	16.848300	1,234,980.39	15.920000	1,166,936.00	-68,044.39	0.16
		Base		16.848300	1,234,980.39	15.920000	1,166,936.00	-68,044.39	0.16
02076X102	ALPHA NATURAL RESOURCES INC COMMON STOCK USD.01								
		Local	337.000	4.307507	1,451.63	3.390000	1,142.43	-309.20	0.00
		Base		4.307507	1,451.63	3.390000	1,142.43	-309.20	0.00
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	48,197.000	41.276389	1,989,398.13	38.920000	1,875,827.24	-113,570.89	0.26
		Base		41.276389	1,989,398.13	38.920000	1,875,827.24	-113,570.89	0.26
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	78,037.000	18.094515	1,412,041.65	10.660000	831,874.42	-580,167.23	0.12
		Base		18.094515	1,412,041.65	10.660000	831,874.42	-580,167.23	0.12
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	32,956.000	30.902676	1,018,428.58	55.990000	1,845,206.44	826,777.86	0.26
		Base		30.902676	1,018,428.58	55.990000	1,845,206.44	826,777.86	0.26
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,122.000	19.341905	408,539.72	36.750000	776,233.50	367,693.78	0.11
		Base		19.341905	408,539.72	36.750000	776,233.50	367,693.78	0.11
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	42,566.000	47.601788	2,026,217.69	76.940000	3,275,028.04	1,248,810.35	0.45
		Base		47.601788	2,026,217.69	76.940000	3,275,028.04	1,248,810.35	0.45
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	45,614.000	18.147428	827,776.78	27.930000	1,273,999.02	446,222.24	0.18
		Base		18.147428	827,776.78	27.930000	1,273,999.02	446,222.24	0.18
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,143.000	42.514711	1,281,520.93	61.100000	1,841,737.30	560,216.37	0.26
		Base		42.514711	1,281,520.93	61.100000	1,841,737.30	560,216.37	0.26
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	81,328.000	15.875381	1,291,112.98	23.780000	1,933,979.84	642,866.86	0.27
		Base		15.875381	1,291,112.98	23.780000	1,933,979.84	642,866.86	0.27

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04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	55,078.000	32.515400	1,790,883.21	34.170000	1,882,015.26	91,132.05	0.26
		Base		32.515400	1,790,883.21	34.170000	1,882,015.26	91,132.05	0.26
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	45,981.000	29.284215	1,346,517.47	57.950000	2,664,598.95	1,318,081.48	0.37
		Base		29.284215	1,346,517.47	57.950000	2,664,598.95	1,318,081.48	0.37
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	59,376.000	13.113317	778,616.29	16.060000	953,578.56	174,962.27	0.13
		Base		13.113317	778,616.29	16.060000	953,578.56	174,962.27	0.13
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	33,283.000	39.543126	1,316,113.86	104.650000	3,483,065.95	2,166,952.09	0.48
		Base		39.543126	1,316,113.86	104.650000	3,483,065.95	2,166,952.09	0.48
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	74,068.000	13.052758	966,791.71	17.920000	1,327,298.56	360,506.85	0.18
		Base		13.052758	966,791.71	17.920000	1,327,298.56	360,506.85	0.18
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	38,645.000	13.547467	523,541.85	12.880000	497,747.60	-25,794.25	0.07
		Base		13.547467	523,541.85	12.880000	497,747.60	-25,794.25	0.07
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	195,698.000	5.985127	1,171,277.30	8.200000	1,604,723.60	433,446.30	0.22
		Base		5.985127	1,171,277.30	8.200000	1,604,723.60	433,446.30	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	46,070.000	31.859936	1,467,787.23	48.320000	2,226,102.40	758,315.17	0.31
		Base		31.859936	1,467,787.23	48.320000	2,226,102.40	758,315.17	0.31
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	26,581.000	29.130988	774,330.80	48.150000	1,279,875.15	505,544.35	0.18
		Base		29.130988	774,330.80	48.150000	1,279,875.15	505,544.35	0.18
053807103	AVNET INC COMMON STOCK USD1.								
		Local	63,625.000	27.756478	1,766,005.90	42.330000	2,693,246.25	927,240.35	0.37
		Base		27.756478	1,766,005.90	42.330000	2,693,246.25	927,240.35	0.37

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05874B107	BALLY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,983.000	46.216845	831,117.52	60.170000	1,082,037.11	250,919.59	0.15
		Base		46.216845	831,117.52	60.170000	1,082,037.11	250,919.59	0.15
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	38,689.000	17.048340	659,583.21	20.870000	807,439.43	147,856.22	0.11
		Base		17.048340	659,583.21	20.870000	807,439.43	147,856.22	0.11
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,486.000	51.958062	1,064,412.86	57.180000	1,171,389.48	106,976.62	0.16
		Base		51.958062	1,064,412.86	57.180000	1,171,389.48	106,976.62	0.16
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	22,609.000	30.921578	699,105.96	24.010000	542,842.09	-156,263.87	0.08
		Base		30.921578	699,105.96	24.010000	542,842.09	-156,263.87	0.08
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	45,442.000	26.806580	1,218,144.62	85.140000	3,868,931.88	2,650,787.26	0.54
		Base		26.806580	1,218,144.62	85.140000	3,868,931.88	2,650,787.26	0.54
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	25,176.000	78.160000	1,967,756.16	67.900000	1,709,450.40	-258,305.76	0.24
		Base		78.160000	1,967,756.16	67.900000	1,709,450.40	-258,305.76	0.24
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	47,891.000	25.342494	1,213,677.37	44.610000	2,136,417.51	922,740.14	0.30
		Base		25.342494	1,213,677.37	44.610000	2,136,417.51	922,740.14	0.30
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	26,854.000	33.750137	906,326.18	43.750000	1,174,862.50	268,536.32	0.16
		Base		33.750137	906,326.18	43.750000	1,174,862.50	268,536.32	0.16
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,239.000	92.472528	854,353.69	114.990000	1,062,392.61	208,038.92	0.15
		Base		92.472528	854,353.69	114.990000	1,062,392.61	208,038.92	0.15
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	88,578.000	19.348451	1,713,847.10	21.500000	1,904,427.00	190,579.90	0.26
		Base		19.348451	1,713,847.10	21.500000	1,904,427.00	190,579.90	0.26

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09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	15,276.000	67.395869	1,029,539.30	93.320000	1,425,556.32	396,017.02	0.20
		Base		67.395869	1,029,539.30	93.320000	1,425,556.32	396,017.02	0.20
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	20,470.000	31.562872	646,092.00	52.710000	1,078,973.70	432,881.70	0.15
		Base		31.562872	646,092.00	52.710000	1,078,973.70	432,881.70	0.15
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	30,883.000	18.269644	564,221.42	44.840000	1,384,793.72	820,572.30	0.19
		Base		18.269644	564,221.42	44.840000	1,384,793.72	820,572.30	0.19
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	54,941.000	21.853109	1,200,631.64	40.370000	2,217,968.17	1,017,336.53	0.31
		Base		21.853109	1,200,631.64	40.370000	2,217,968.17	1,017,336.53	0.31
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	54,855.000	21.035209	1,153,886.38	30.780000	1,688,436.90	534,550.52	0.23
		Base		21.035209	1,153,886.38	30.780000	1,688,436.90	534,550.52	0.23
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	42,578.000	22.151659	943,173.35	40.330000	1,717,170.74	773,997.39	0.24
		Base		22.151659	943,173.35	40.330000	1,717,170.74	773,997.39	0.24
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	39,781.000	28.538722	1,135,298.88	48.470000	1,928,185.07	792,886.19	0.27
		Base		28.538722	1,135,298.88	48.470000	1,928,185.07	792,886.19	0.27
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	27,817.000	29.101993	809,530.14	55.740000	1,550,519.58	740,989.44	0.21
		Base		29.101993	809,530.14	55.740000	1,550,519.58	740,989.44	0.21
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	34,775.000	30.768455	1,069,973.02	33.430000	1,162,528.25	92,555.23	0.16
		Base		30.768455	1,069,973.02	33.430000	1,162,528.25	92,555.23	0.16
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	21,451.000	56.229504	1,206,179.10	58.360000	1,251,880.36	45,701.26	0.17
		Base		56.229504	1,206,179.10	58.360000	1,251,880.36	45,701.26	0.17

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127055101	CABOT CORP COMMON STOCK USD1.								
		Local	27,537.000	27.466110	756,334.26	52.390000	1,442,663.43	686,329.17	0.20
		Base		27.466110	756,334.26	52.390000	1,442,663.43	686,329.17	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	132,976.000	7.622698	1,013,635.85	16.830000	2,237,986.08	1,224,350.23	0.31
		Base		7.622698	1,013,635.85	16.830000	2,237,986.08	1,224,350.23	0.31
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	39,291.000	42.783886	1,681,021.68	72.360000	2,843,096.76	1,162,075.08	0.39
		Base		42.783886	1,681,021.68	72.360000	2,843,096.76	1,162,075.08	0.39
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	9,138.000	141.966002	1,297,285.33	124.540000	1,138,046.52	-159,238.81	0.16
		Base		141.966002	1,297,285.33	124.540000	1,138,046.52	-159,238.81	0.16
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	29,281.000	41.263041	1,208,223.11	80.020000	2,343,065.62	1,134,842.51	0.32
		Base		41.263041	1,208,223.11	80.020000	2,343,065.62	1,134,842.51	0.32
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	24,407.000	40.479527	987,983.81	54.140000	1,321,394.98	333,411.17	0.18
		Base		40.479527	987,983.81	54.140000	1,321,394.98	333,411.17	0.18
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	24,678.000	48.064151	1,186,127.12	76.560000	1,889,347.68	703,220.56	0.26
		Base		48.064151	1,186,127.12	76.560000	1,889,347.68	703,220.56	0.26
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	34,046.000	12.069582	410,920.99	25.590000	871,237.14	460,316.15	0.12
		Base		12.069582	410,920.99	25.590000	871,237.14	460,316.15	0.12
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	21,923.000	34.878129	764,633.23	54.210000	1,188,445.83	423,812.60	0.16
		Base		34.878129	764,633.23	54.210000	1,188,445.83	423,812.60	0.16
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,793.000	24.674432	537,729.90	42.880000	934,483.84	396,753.94	0.13
		Base		24.674432	537,729.90	42.880000	934,483.84	396,753.94	0.13

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168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	73,041.000	10.839870	791,754.98	15.810000	1,154,778.21	363,023.23	0.16
		Base		10.839870	791,754.98	15.810000	1,154,778.21	363,023.23	0.16
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	63,106.000	29.487971	1,860,867.89	64.180000	4,050,143.08	2,189,275.19	0.56
		Base		29.487971	1,860,867.89	64.180000	4,050,143.08	2,189,275.19	0.56
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	48,310.000	14.387208	695,046.00	19.530000	943,494.30	248,448.30	0.13
		Base		14.387208	695,046.00	19.530000	943,494.30	248,448.30	0.13
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	47,765.000	22.912663	1,094,423.36	32.800000	1,566,692.00	472,268.64	0.22
		Base		22.912663	1,094,423.36	32.800000	1,566,692.00	472,268.64	0.22
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		Local	21,882.000	51.762928	1,132,676.39	75.250000	1,646,620.50	513,944.11	0.23
		Base		51.762928	1,132,676.39	75.250000	1,646,620.50	513,944.11	0.23
178787107	CIVEO CORP COMMON STOCK USD.01								
		Local	49,121.000	19.492854	957,508.49	25.400000	1,247,673.40	290,164.91	0.17
		Base		19.492854	957,508.49	25.400000	1,247,673.40	290,164.91	0.17
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	23,188.000	48.680253	1,128,797.71	59.310000	1,375,280.28	246,482.57	0.19
		Base		48.680253	1,128,797.71	59.310000	1,375,280.28	246,482.57	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	25,417.000	40.146129	1,020,394.16	57.630000	1,464,781.71	444,387.55	0.20
		Base		40.146129	1,020,394.16	57.630000	1,464,781.71	444,387.55	0.20
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
		Local	70,416.000	18.229829	1,283,671.64	17.450000	1,228,759.20	-54,912.44	0.17
		Base		18.229829	1,283,671.64	17.450000	1,228,759.20	-54,912.44	0.17
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	37,517.000	31.657557	1,187,696.57	45.060000	1,690,516.02	502,819.45	0.23
		Base		31.657557	1,187,696.57	45.060000	1,690,516.02	502,819.45	0.23

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201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	53,960.000	14.056727	758,500.99	17.240000	930,270.40	171,769.41	0.13
		Base		14.056727	758,500.99	17.240000	930,270.40	171,769.41	0.13
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	52,141.000	23.623427	1,231,749.10	47.700000	2,487,125.70	1,255,376.60	0.34
		Base		23.623427	1,231,749.10	47.700000	2,487,125.70	1,255,376.60	0.34
203668116	COMMUNITY HEALTH SYSTEMS INC RIGHT								
		Local	117,094.000	0.000000	0.00	0.055000	6,440.17	6,440.17	0.00
		Base		0.000000	0.00	0.055000	6,440.17	6,440.17	0.00
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,535.000	76.790901	1,576,901.15	48.020000	986,090.70	-590,810.45	0.14
		Base		76.790901	1,576,901.15	48.020000	986,090.70	-590,810.45	0.14
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	15,406.000	87.374509	1,346,091.68	86.020000	1,325,224.12	-20,867.56	0.18
		Base		87.374509	1,346,091.68	86.020000	1,325,224.12	-20,867.56	0.18
205638109	COMPUWARE CORP COMMON STOCK USD.01								
		Local	100,361.000	8.704083	873,550.51	9.100000	913,285.10	39,734.59	0.13
		Base		8.704083	873,550.51	9.100000	913,285.10	39,734.59	0.13
205944101	CON WAY INC COMMON STOCK USD.625								
		Local	26,183.000	30.393082	795,782.06	49.350000	1,292,131.05	496,348.99	0.18
		Base		30.393082	795,782.06	49.350000	1,292,131.05	496,348.99	0.18
206708109	CONCUR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	21,881.000	59.560684	1,303,247.33	92.960000	2,034,057.76	730,810.43	0.28
		Base		59.560684	1,303,247.33	92.960000	2,034,057.76	730,810.43	0.28
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	46,356.000	10.818299	501,493.08	19.390000	898,842.84	397,349.76	0.12
		Base		10.818299	501,493.08	19.390000	898,842.84	397,349.76	0.12
21249J105	CONVERSANT INC COMMON STOCK USD.001								
		Local	29,123.000	13.062072	380,406.72	23.370000	680,604.51	300,197.79	0.09
		Base		13.062072	380,406.72	23.370000	680,604.51	300,197.79	0.09

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216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	22,014.000	75.299188	1,657,636.32	160.880000	3,541,612.32	1,883,976.00	0.49
		Base		75.299188	1,657,636.32	160.880000	3,541,612.32	1,883,976.00	0.49
217204106	COPART INC COMMON STOCK NPV								
		Local	51,528.000	21.078278	1,086,121.51	33.380000	1,720,004.64	633,883.13	0.24
		Base		21.078278	1,086,121.51	33.380000	1,720,004.64	633,883.13	0.24
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	41,985.000	17.260012	724,661.59	27.200000	1,141,992.00	417,330.41	0.16
		Base		17.260012	724,661.59	27.200000	1,141,992.00	417,330.41	0.16
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
		Local	15,470.000	31.825323	492,337.74	62.070000	960,222.90	467,885.16	0.13
		Base		31.825323	492,337.74	62.070000	960,222.90	467,885.16	0.13
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	40,215.000	32.833630	1,320,404.45	28.370000	1,140,899.55	-179,504.90	0.16
		Base		32.833630	1,320,404.45	28.370000	1,140,899.55	-179,504.90	0.16
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	61,496.000	29.559773	1,817,807.80	32.220000	1,981,401.12	163,593.32	0.27
		Base		29.559773	1,817,807.80	32.220000	1,981,401.12	163,593.32	0.27
222816100	COVANCE INC COMMON STOCK USD.01								
		Local	26,051.000	55.779848	1,453,120.82	83.920000	2,186,199.92	733,079.10	0.30
		Base		55.779848	1,453,120.82	83.920000	2,186,199.92	733,079.10	0.30
224399105	CRANE CO COMMON STOCK USD1.								
		Local	22,512.000	35.096176	790,085.12	68.610000	1,544,548.32	754,463.20	0.21
		Base		35.096176	790,085.12	68.610000	1,544,548.32	754,463.20	0.21
225447101	CREE INC COMMON STOCK USD.00125								
		Local	55,939.000	33.966450	1,900,049.26	47.230000	2,641,998.97	741,949.71	0.37
		Base		33.966450	1,900,049.26	47.230000	2,641,998.97	741,949.71	0.37
229678107	CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	34,405.000	66.967121	2,304,003.79	60.900000	2,095,264.50	-208,739.29	0.29
		Base		66.967121	2,304,003.79	60.900000	2,095,264.50	-208,739.29	0.29

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229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	24,313.000	56.196535	1,366,306.36	77.970000	1,895,684.61	529,378.25	0.26
		Base		56.196535	1,366,306.36	77.970000	1,895,684.61	529,378.25	0.26
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	65,297.000	17.987271	1,174,514.83	10.110000	660,152.67	-514,362.16	0.09
		Base		17.987271	1,174,514.83	10.110000	660,152.67	-514,362.16	0.09
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,411.000	49.846436	818,029.86	100.850000	1,655,049.35	837,019.49	0.23
		Base		49.846436	818,029.86	100.850000	1,655,049.35	837,019.49	0.23
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	15,964.000	48.617851	776,135.38	90.070000	1,437,877.48	661,742.10	0.20
		Base		48.617851	776,135.38	90.070000	1,437,877.48	661,742.10	0.20
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	43,671.000	20.283569	885,803.72	15.320000	669,039.72	-216,764.00	0.09
		Base		20.283569	885,803.72	15.320000	669,039.72	-216,764.00	0.09
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	15,924.000	62.584515	996,595.82	88.510000	1,409,433.24	412,837.42	0.20
		Base		62.584515	996,595.82	88.510000	1,409,433.24	412,837.42	0.20
248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	23,193.000	21.844475	506,638.92	55.010000	1,275,846.93	769,208.01	0.18
		Base		21.844475	506,638.92	55.010000	1,275,846.93	769,208.01	0.18
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	26,225.000	23.672345	620,807.24	39.970000	1,048,213.25	427,406.01	0.15
		Base		23.672345	620,807.24	39.970000	1,048,213.25	427,406.01	0.15
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	46,866.000	30.966880	1,451,293.81	42.530000	1,993,210.98	541,917.17	0.28
		Base		30.966880	1,451,293.81	42.530000	1,993,210.98	541,917.17	0.28
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	29,571.000	28.736724	849,773.67	37.680000	1,114,235.28	264,461.61	0.15
		Base		28.736724	849,773.67	37.680000	1,114,235.28	264,461.61	0.15

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25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	25,635.000	60.340660	1,546,832.82	72.000000	1,845,720.00	298,887.18	0.26
		Base		60.340660	1,546,832.82	72.000000	1,845,720.00	298,887.18	0.26
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,918.000	50.735875	1,517,915.90	35.920000	1,074,654.56	-443,261.34	0.15
		Base		50.735875	1,517,915.90	35.920000	1,074,654.56	-443,261.34	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	61,442.000	24.329534	1,494,855.24	38.790000	2,383,335.18	888,479.94	0.33
		Base		24.329534	1,494,855.24	38.790000	2,383,335.18	888,479.94	0.33
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	90,979.000	10.659200	969,763.33	17.360000	1,579,395.44	609,632.11	0.22
		Base		10.659200	969,763.33	17.360000	1,579,395.44	609,632.11	0.22
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	33,064.000	29.867332	987,533.46	20.000000	661,280.00	-326,253.46	0.09
		Base		29.867332	987,533.46	20.000000	661,280.00	-326,253.46	0.09
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
		Local	35,091.000	52.553795	1,844,165.23	59.510000	2,088,265.41	244,100.18	0.29
		Base		52.553795	1,844,165.23	59.510000	2,088,265.41	244,100.18	0.29
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,710.000	74.310463	1,390,348.76	100.770000	1,885,406.70	495,057.94	0.26
		Base		74.310463	1,390,348.76	100.770000	1,885,406.70	495,057.94	0.26
264411505	DUKE REALTY CORP REIT USD.01								
		Local	150,429.000	12.000487	1,805,221.29	17.990000	2,706,217.71	900,996.42	0.38
		Base		12.000487	1,805,221.29	17.990000	2,706,217.71	900,996.42	0.38
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	22,986.000	68.625216	1,577,419.21	90.820000	2,087,588.52	510,169.31	0.29
		Base		68.625216	1,577,419.21	90.820000	2,087,588.52	510,169.31	0.29
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	65,872.000	20.437029	1,346,227.99	34.060000	2,243,600.32	897,372.33	0.31
		Base		20.437029	1,346,227.99	34.060000	2,243,600.32	897,372.33	0.31

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278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	56,455.000	26.805272	1,513,291.62	35.130000	1,983,264.15	469,972.53	0.27
		Base		26.805272	1,513,291.62	35.130000	1,983,264.15	469,972.53	0.27
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	33,446.000	57.449966	1,921,471.55	81.630000	2,730,196.98	808,725.43	0.38
		Base		57.449966	1,921,471.55	81.630000	2,730,196.98	808,725.43	0.38
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	28,806.000	55.952890	1,611,778.96	114.760000	3,305,776.56	1,693,997.60	0.46
		Base		55.952890	1,611,778.96	114.760000	3,305,776.56	1,693,997.60	0.46
29444U502	EQUINIX INC COMMON STOCK USD.001								
		Local	22,725.000	98.069130	2,228,620.97	214.520000	4,874,967.00	2,646,346.03	0.68
		Base		98.069130	2,228,620.97	214.520000	4,874,967.00	2,646,346.03	0.68
294752100	EQUITY ONE INC REIT USD.01								
		Local	29,124.000	17.919378	521,883.96	23.220000	676,259.28	154,375.32	0.09
		Base		17.919378	521,883.96	23.220000	676,259.28	154,375.32	0.09
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,633.000	79.861341	1,168,611.00	108.550000	1,588,412.15	419,801.15	0.22
		Base		79.861341	1,168,611.00	108.550000	1,588,412.15	419,801.15	0.22
30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	87,173.000	11.563919	1,008,061.49	16.840000	1,467,993.32	459,931.83	0.20
		Base		11.563919	1,008,061.49	16.840000	1,467,993.32	459,931.83	0.20
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	50,603.000	40.499896	2,049,416.22	51.730000	2,617,693.19	568,276.97	0.36
		Base		40.499896	2,049,416.22	51.730000	2,617,693.19	568,276.97	0.36
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,424.000	105.866057	2,056,342.29	76.600000	1,487,878.40	-568,463.89	0.21
		Base		105.866057	2,056,342.29	76.600000	1,487,878.40	-568,463.89	0.21
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	18,691.000	42.699753	798,101.08	36.960000	690,819.36	-107,281.72	0.10
		Base		42.699753	798,101.08	36.960000	690,819.36	-107,281.72	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
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,302.000	53.625734	981,458.18	120.130000	2,198,619.26	1,217,161.08	0.30
		Base		53.625734	981,458.18	120.130000	2,198,619.26	1,217,161.08	0.30
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	16,059.000	26.338197	422,965.10	57.150000	917,771.85	494,806.75	0.13
		Base		26.338197	422,965.10	57.150000	917,771.85	494,806.75	0.13
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,380.000	10.032425	575,660.52	15.220000	873,323.60	297,663.08	0.12
		Base		10.032425	575,660.52	15.220000	873,323.60	297,663.08	0.12
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	30,736.000	82.885768	2,547,576.98	122.100000	3,752,865.60	1,205,288.62	0.52
		Base		82.885768	2,547,576.98	122.100000	3,752,865.60	1,205,288.62	0.52
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	43,384.000	20.697361	897,934.29	28.220000	1,224,296.48	326,362.19	0.17
		Base		20.697361	897,934.29	28.220000	1,224,296.48	326,362.19	0.17
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	48,823.000	14.378824	702,017.34	27.140000	1,325,056.22	623,038.88	0.18
		Base		14.378824	702,017.34	27.140000	1,325,056.22	623,038.88	0.18
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	108,723.000	10.766377	1,170,552.82	11.780000	1,280,756.94	110,204.12	0.18
		Base		10.766377	1,170,552.82	11.780000	1,280,756.94	110,204.12	0.18
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	162,784.000	12.554296	2,043,638.56	8.600000	1,399,942.40	-643,696.16	0.19
		Base		12.554296	2,043,638.56	8.600000	1,399,942.40	-643,696.16	0.19
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	75,918.000	17.110127	1,298,966.61	17.600000	1,336,156.80	37,190.19	0.19
		Base		17.110127	1,298,966.61	17.600000	1,336,156.80	37,190.19	0.19
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	80,600.000	12.114929	976,463.25	19.090000	1,538,654.00	562,190.75	0.21
		Base		12.114929	976,463.25	19.090000	1,538,654.00	562,190.75	0.21

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344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	67,497.000	17.635003	1,190,309.78	47.530000	3,208,132.41	2,017,822.63	0.44
		Base		17.635003	1,190,309.78	47.530000	3,208,132.41	2,017,822.63	0.44
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	62,924.000	21.199791	1,333,975.63	24.550000	1,544,784.20	210,808.57	0.21
		Base		21.199791	1,333,975.63	24.550000	1,544,784.20	210,808.57	0.21
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	76,202.000	15.957769	1,216,013.95	37.790000	2,879,673.58	1,663,659.63	0.40
		Base		15.957769	1,216,013.95	37.790000	2,879,673.58	1,663,659.63	0.40
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	88,032.000	9.867301	868,638.22	11.340000	998,282.88	129,644.66	0.14
		Base		9.867301	868,638.22	11.340000	998,282.88	129,644.66	0.14
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,159.000	29.584292	625,974.04	62.000000	1,311,858.00	685,883.96	0.18
		Base		29.584292	625,974.04	62.000000	1,311,858.00	685,883.96	0.18
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	70,303.000	30.718743	2,159,619.80	45.000000	3,163,635.00	1,004,015.20	0.44
		Base		30.718743	2,159,619.80	45.000000	3,163,635.00	1,004,015.20	0.44
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	42,399.000	31.078030	1,317,677.41	68.420000	2,900,939.58	1,583,262.17	0.40
		Base		31.078030	1,317,677.41	68.420000	2,900,939.58	1,583,262.17	0.40
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	23,419.000	76.353890	1,788,131.75	99.730000	2,335,576.87	547,445.12	0.32
		Base		76.353890	1,788,131.75	99.730000	2,335,576.87	547,445.12	0.32
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	66,996.000	18.291321	1,225,445.36	28.900000	1,936,184.40	710,739.04	0.27
		Base		18.291321	1,225,445.36	28.900000	1,936,184.40	710,739.04	0.27
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	33,083.000	44.955979	1,487,278.64	69.270000	2,291,659.41	804,380.77	0.32
		Base		44.955979	1,487,278.64	69.270000	2,291,659.41	804,380.77	0.32

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384109104	GRACO INC COMMON STOCK USD1.								
		Local	27,996.000	34.277984	959,646.44	74.150000	2,075,903.40	1,116,256.96	0.29
		Base		34.277984	959,646.44	74.150000	2,075,903.40	1,116,256.96	0.29
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	16,648.000	25.337446	421,817.80	32.550000	541,892.40	120,074.60	0.08
		Base		25.337446	421,817.80	32.550000	541,892.40	120,074.60	0.08
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	70,774.000	23.512891	1,664,101.36	24.790000	1,754,487.46	90,386.10	0.24
		Base		23.512891	1,664,101.36	24.790000	1,754,487.46	90,386.10	0.24
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	14,030.000	54.891659	770,129.97	50.180000	704,025.40	-66,104.57	0.10
		Base		54.891659	770,129.97	50.180000	704,025.40	-66,104.57	0.10
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	27,330.000	34.981862	956,054.29	26.010000	710,853.30	-245,200.99	0.10
		Base		34.981862	956,054.29	26.010000	710,853.30	-245,200.99	0.10
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	39,198.000	64.682979	2,535,443.43	53.410000	2,093,565.18	-441,878.25	0.29
		Base		64.682979	2,535,443.43	53.410000	2,093,565.18	-441,878.25	0.29
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		Local	45,906.000	27.659488	1,269,736.44	46.680000	2,142,892.08	873,155.64	0.30
		Base		27.659488	1,269,736.44	46.680000	2,142,892.08	873,155.64	0.30
404251100	HNI CORP COMMON STOCK USD1.								
		Local	20,692.000	29.152390	603,221.25	35.340000	731,255.28	128,034.03	0.10
		Base		29.152390	603,221.25	35.340000	731,255.28	128,034.03	0.10
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	40,242.000	30.503900	1,227,537.94	18.410000	740,855.22	-486,682.72	0.10
		Base		30.503900	1,227,537.94	18.410000	740,855.22	-486,682.72	0.10
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,394.000	38.534533	593,200.60	55.890000	860,370.66	267,170.06	0.12
		Base		38.534533	593,200.60	55.890000	860,370.66	267,170.06	0.12

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405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	22,941.000	40.433076	927,575.19	85.500000	1,961,455.50	1,033,880.31	0.27
		Base		40.433076	927,575.19	85.500000	1,961,455.50	1,033,880.31	0.27
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	37,846.000	31.471516	1,191,070.99	32.440000	1,227,724.24	36,653.25	0.17
		Base		31.471516	1,191,070.99	32.440000	1,227,724.24	36,653.25	0.17
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	45,749.000	25.799528	1,180,302.59	97.710000	4,470,134.79	3,289,832.20	0.62
		Base		25.799528	1,180,302.59	97.710000	4,470,134.79	3,289,832.20	0.62
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,184.000	44.182134	891,772.20	57.810000	1,166,837.04	275,064.84	0.16
		Base		44.182134	891,772.20	57.810000	1,166,837.04	275,064.84	0.16
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	37,110.000	36.523733	1,355,395.75	25.270000	937,769.70	-417,626.05	0.13
		Base		36.523733	1,355,395.75	25.270000	937,769.70	-417,626.05	0.13
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		Local	46,648.000	23.470380	1,094,846.30	23.620000	1,101,825.76	6,979.46	0.15
		Base		23.470380	1,094,846.30	23.620000	1,101,825.76	6,979.46	0.15
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		Local	36,803.000	25.893842	952,971.06	41.190000	1,515,915.57	562,944.51	0.21
		Base		25.893842	952,971.06	41.190000	1,515,915.57	562,944.51	0.21
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		Local	45,230.000	12.543409	567,338.39	25.430000	1,150,198.90	582,860.51	0.16
		Base		12.543409	567,338.39	25.430000	1,150,198.90	582,860.51	0.16
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	39,320.000	27.403615	1,077,510.15	58.350000	2,294,322.00	1,216,811.85	0.32
		Base		27.403615	1,077,510.15	58.350000	2,294,322.00	1,216,811.85	0.32
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	41,363.000	30.414657	1,258,041.45	42.070000	1,740,141.41	482,099.96	0.24
		Base		30.414657	1,258,041.45	42.070000	1,740,141.41	482,099.96	0.24

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431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		Local	26,429.000	31.534654	833,429.38	39.400000	1,041,302.60	207,873.22	0.14
		Base		31.534654	833,429.38	39.400000	1,041,302.60	207,873.22	0.14
432589109	HILLSHIRE BRANDS CO/THE COMMON STOCK USD.01								
		Local	56,313.000	28.422153	1,600,536.69	62.770000	3,534,767.01	1,934,230.32	0.49
		Base		28.422153	1,600,536.69	62.770000	3,534,767.01	1,934,230.32	0.49
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		Local	91,522.000	27.369403	2,504,902.46	47.010000	4,302,449.22	1,797,546.76	0.60
		Base		27.369403	2,504,902.46	47.010000	4,302,449.22	1,797,546.76	0.60
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	126,212.000	24.294656	3,066,277.13	26.070000	3,290,346.84	224,069.71	0.46
		Base		24.294656	3,066,277.13	26.070000	3,290,346.84	224,069.71	0.46
437306103	HOME PROPERTIES INC REIT USD.01								
		Local	26,243.000	57.902192	1,519,527.22	65.790000	1,726,526.97	206,999.75	0.24
		Base		57.902192	1,519,527.22	65.790000	1,726,526.97	206,999.75	0.24
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		Local	68,820.000	21.334672	1,468,252.14	28.570000	1,966,187.40	497,935.26	0.27
		Base		21.334672	1,468,252.14	28.570000	1,966,187.40	497,935.26	0.27
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		Local	24,791.000	46.533125	1,153,602.70	116.940000	2,899,059.54	1,745,456.84	0.40
		Base		46.533125	1,153,602.70	116.940000	2,899,059.54	1,745,456.84	0.40
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	42,067.000	36.240318	1,524,521.45	77.260000	3,250,096.42	1,725,574.97	0.45
		Base		36.240318	1,524,521.45	77.260000	3,250,096.42	1,725,574.97	0.45
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	22,412.000	34.532500	773,942.40	90.920000	2,037,699.04	1,263,756.64	0.28
		Base		34.532500	773,942.40	90.920000	2,037,699.04	1,263,756.64	0.28
450911201	ITT CORP COMMON STOCK USD1.								
		Local	42,041.000	19.604886	824,209.01	45.970000	1,932,624.77	1,108,415.76	0.27
		Base		19.604886	824,209.01	45.970000	1,932,624.77	1,108,415.76	0.27

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451107106	IDACORP INC COMMON STOCK NPV								
		23,100.000	Local	35.833648	827,757.26	53.550000	1,237,005.00	409,247.74	0.17
			Base	35.833648	827,757.26	53.550000	1,237,005.00	409,247.74	0.17
45167R104	IDEX CORP COMMON STOCK USD.01								
		37,208.000	Local	36.316874	1,351,278.23	75.820000	2,821,110.56	1,469,832.33	0.39
			Base	36.316874	1,351,278.23	75.820000	2,821,110.56	1,469,832.33	0.39
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		23,735.000	Local	58.262899	1,382,869.90	124.480000	2,954,532.80	1,571,662.90	0.41
			Base	58.262899	1,382,869.90	124.480000	2,954,532.80	1,571,662.90	0.41
45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		50,235.000	Local	30.643296	1,539,365.95	31.720000	1,593,454.20	54,088.25	0.22
			Base	30.643296	1,539,365.95	31.720000	1,593,454.20	54,088.25	0.22
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		71,093.000	Local	18.927089	1,345,583.55	28.700000	2,040,369.10	694,785.55	0.28
			Base	18.927089	1,345,583.55	28.700000	2,040,369.10	694,785.55	0.28
457187102	INGREDION INC COMMON STOCK USD.01								
		34,265.000	Local	39.990981	1,370,290.96	73.630000	2,522,931.95	1,152,640.99	0.35
			Base	39.990981	1,370,290.96	73.630000	2,522,931.95	1,152,640.99	0.35
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		62,759.000	Local	5.674013	356,095.41	14.360000	901,219.24	545,123.83	0.12
			Base	5.674013	356,095.41	14.360000	901,219.24	545,123.83	0.12
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		18,608.000	Local	37.455100	696,964.51	44.090000	820,426.72	123,462.21	0.11
			Base	37.455100	696,964.51	44.090000	820,426.72	123,462.21	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		26,277.000	Local	17.908812	470,589.85	25.350000	666,121.95	195,532.10	0.09
			Base	17.908812	470,589.85	25.350000	666,121.95	195,532.10	0.09
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
		114,023.000	Local	15.907800	1,813,855.08	16.930000	1,930,409.39	116,554.31	0.27
			Base	15.907800	1,813,855.08	16.930000	1,930,409.39	116,554.31	0.27

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460254105	INTL RECTIFIER CORP COMMON STOCK USD1.								
		32,775.000	Local	20.447920	670,180.58	24.840000	814,131.00	143,950.42	0.11
			Base	20.447920	670,180.58	24.840000	814,131.00	143,950.42	0.11
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		12,837.000	Local	26.755169	343,456.10	30.320000	389,217.84	45,761.74	0.05
			Base	26.755169	343,456.10	30.320000	389,217.84	45,761.74	0.05
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		58,765.000	Local	12.066210	709,070.83	12.830000	753,954.95	44,884.12	0.10
			Base	12.066210	709,070.83	12.830000	753,954.95	44,884.12	0.10
465741106	ITRON INC COMMON STOCK NPV								
		18,013.000	Local	48.535361	874,267.46	35.980000	648,107.74	-226,159.72	0.09
			Base	48.535361	874,267.46	35.980000	648,107.74	-226,159.72	0.09
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
		107,402.000	Local	42.878247	4,605,209.52	11.870000	1,274,861.74	-3,330,347.78	0.18
			Base	42.878247	4,605,209.52	11.870000	1,274,861.74	-3,330,347.78	0.18
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		69,424.000	Local	6.486087	450,290.08	11.390000	790,739.36	340,449.28	0.11
			Base	6.486087	450,290.08	11.390000	790,739.36	340,449.28	0.11
471109108	JARDEN CORP COMMON STOCK USD.01								
		56,915.000	Local	36.877967	2,098,909.51	55.900000	3,181,548.50	1,082,638.99	0.44
			Base	36.877967	2,098,909.51	55.900000	3,181,548.50	1,082,638.99	0.44
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		104,707.000	Local	5.781665	605,380.84	10.720000	1,122,459.04	517,078.20	0.16
			Base	5.781665	605,380.84	10.720000	1,122,459.04	517,078.20	0.16
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		20,469.000	Local	58.288987	1,193,117.27	123.700000	2,532,015.30	1,338,898.03	0.35
			Base	58.288987	1,193,117.27	123.700000	2,532,015.30	1,338,898.03	0.35
48242W106	KBR INC COMMON STOCK USD.001								
		68,146.000	Local	26.856808	1,830,184.04	20.660000	1,407,896.36	-422,287.68	0.20
			Base	26.856808	1,830,184.04	20.660000	1,407,896.36	-422,287.68	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	56,761.000	39.060000	2,217,084.66	37.830000	2,147,268.63	-69,816.03	0.30
		Base		39.060000	2,217,084.66	37.830000	2,147,268.63	-69,816.03	0.30
48666K109	KB HOME COMMON STOCK USD1.								
		Local	40,983.000	12.834675	526,003.50	16.300000	668,022.90	142,019.40	0.09
		Base		12.834675	526,003.50	16.300000	668,022.90	142,019.40	0.09
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	23,492.000	27.089718	636,391.66	34.610000	813,058.12	176,666.46	0.11
		Base		27.089718	636,391.66	34.610000	813,058.12	176,666.46	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	36,154.000	28.851879	1,043,110.84	42.280000	1,528,591.12	485,480.28	0.21
		Base		28.851879	1,043,110.84	42.280000	1,528,591.12	485,480.28	0.21
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	37,766.000	52.604087	1,986,645.96	61.840000	2,335,449.44	348,803.48	0.32
		Base		52.604087	1,986,645.96	61.840000	2,335,449.44	348,803.48	0.32
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,175.000	46.070104	1,205,884.96	116.460000	3,048,340.50	1,842,455.54	0.42
		Base		46.070104	1,205,884.96	116.460000	3,048,340.50	1,842,455.54	0.42
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	39,102.000	32.067945	1,253,920.78	29.080000	1,137,086.16	-116,834.62	0.16
		Base		32.067945	1,253,920.78	29.080000	1,137,086.16	-116,834.62	0.16
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	138,629.000	10.097459	1,399,800.71	26.155000	3,625,841.50	2,226,040.79	0.50
		Base		10.097459	1,399,800.71	26.155000	3,625,841.50	2,226,040.79	0.50
512815101	LAMAR ADVERTISING CO A COMMON STOCK USD.001								
		Local	30,099.000	30.718888	924,607.80	50.150000	1,509,464.85	584,857.05	0.21
		Base		30.718888	924,607.80	50.150000	1,509,464.85	584,857.05	0.21
513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	8,912.000	57.374090	511,317.89	87.350000	778,463.20	267,145.31	0.11
		Base		57.374090	511,317.89	87.350000	778,463.20	267,145.31	0.11

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515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,929.000	41.205297	862,385.66	66.130000	1,384,034.77	521,649.11	0.19
		Base		41.205297	862,385.66	66.130000	1,384,034.77	521,649.11	0.19
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	50,973.000	35.290000	1,798,837.17	34.790000	1,773,350.67	-25,486.50	0.25
		Base		35.290000	1,798,837.17	34.790000	1,773,350.67	-25,486.50	0.25
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	29,239.000	41.494575	1,213,259.87	36.940000	1,080,088.66	-133,171.21	0.15
		Base		41.494575	1,213,259.87	36.940000	1,080,088.66	-133,171.21	0.15
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,711.000	42.732208	885,026.77	85.320000	1,767,062.52	882,035.75	0.24
		Base		42.732208	885,026.77	85.320000	1,767,062.52	882,035.75	0.24
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	28,319.000	22.767490	644,752.55	48.030000	1,360,161.57	715,409.02	0.19
		Base		22.767490	644,752.55	48.030000	1,360,161.57	715,409.02	0.19
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	67,431.000	34.413207	2,320,516.98	35.170000	2,371,548.27	51,031.29	0.33
		Base		34.413207	2,320,516.98	35.170000	2,371,548.27	51,031.29	0.33
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		Local	17,824.000	35.240273	628,122.62	39.350000	701,374.40	73,251.78	0.10
		Base		35.240273	628,122.62	39.350000	701,374.40	73,251.78	0.10
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	20,537.000	33.995679	698,169.26	71.720000	1,472,913.64	774,744.38	0.20
		Base		33.995679	698,169.26	71.720000	1,472,913.64	774,744.38	0.20
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,263.000	30.412747	1,133,270.19	66.440000	2,475,753.72	1,342,483.53	0.34
		Base		30.412747	1,133,270.19	66.440000	2,475,753.72	1,342,483.53	0.34
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	65,697.000	24.573600	1,614,411.80	23.210000	1,524,827.37	-89,584.43	0.21
		Base		24.573600	1,614,411.80	23.210000	1,524,827.37	-89,584.43	0.21

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546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	64,976.000	8.432662	547,920.67	13.540000	879,775.04	331,854.37	0.12
		Base		8.432662	547,920.67	13.540000	879,775.04	331,854.37	0.12
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	17,953.000	27.907288	501,019.54	26.970000	484,192.41	-16,827.13	0.07
		Base		27.907288	501,019.54	26.970000	484,192.41	-16,827.13	0.07
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	87,106.000	19.874916	1,731,224.47	31.510000	2,744,710.06	1,013,485.59	0.38
		Base		19.874916	1,731,224.47	31.510000	2,744,710.06	1,013,485.59	0.38
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,549.000	28.630165	416,540.27	51.780000	753,347.22	336,806.95	0.10
		Base		28.630165	416,540.27	51.780000	753,347.22	336,806.95	0.10
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,723.000	59.795808	1,298,944.33	85.290000	1,852,754.67	553,810.34	0.26
		Base		59.795808	1,298,944.33	85.290000	1,852,754.67	553,810.34	0.26
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	53,638.000	31.926282	1,712,461.94	45.250000	2,427,119.50	714,657.56	0.34
		Base		31.926282	1,712,461.94	45.250000	2,427,119.50	714,657.56	0.34
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	40,750.000	27.382357	1,115,831.06	21.100000	859,825.00	-256,006.06	0.12
		Base		27.382357	1,115,831.06	21.100000	859,825.00	-256,006.06	0.12
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	36,595.000	46.502578	1,701,761.85	77.890000	2,850,384.55	1,148,622.70	0.39
		Base		46.502578	1,701,761.85	77.890000	2,850,384.55	1,148,622.70	0.39
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	21,232.000	73.021097	1,550,383.93	124.230000	2,637,651.36	1,087,267.43	0.37
		Base		73.021097	1,550,383.93	124.230000	2,637,651.36	1,087,267.43	0.37
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	46,552.000	30.616792	1,425,272.90	59.180000	2,754,947.36	1,329,674.46	0.38
		Base		30.616792	1,425,272.90	59.180000	2,754,947.36	1,329,674.46	0.38

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587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	44,810.000	11.059609	495,581.06	19.750000	884,997.50	389,416.44	0.12
		Base		11.059609	495,581.06	19.750000	884,997.50	389,416.44	0.12
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	16,689.000	42.247072	705,061.38	49.220000	821,432.58	116,371.20	0.11
		Base		42.247072	705,061.38	49.220000	821,432.58	116,371.20	0.11
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	17,061.000	36.085330	615,651.82	45.920000	783,441.12	167,789.30	0.11
		Base		36.085330	615,651.82	45.920000	783,441.12	167,789.30	0.11
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,519.000	93.478319	1,263,733.40	257.140000	3,476,275.66	2,212,542.26	0.48
		Base		93.478319	1,263,733.40	257.140000	3,476,275.66	2,212,542.26	0.48
594901100	MICROS SYSTEMS INC COMMON STOCK USD.0125								
		Local	34,612.000	30.716286	1,063,152.09	67.630000	2,340,809.56	1,277,657.47	0.32
		Base		30.716286	1,063,152.09	67.630000	2,340,809.56	1,277,657.47	0.32
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	34,484.000	62.425111	2,152,667.53	69.920000	2,411,121.28	258,453.75	0.33
		Base		62.425111	2,152,667.53	69.920000	2,411,121.28	258,453.75	0.33
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	27,165.000	20.208470	548,963.09	29.240000	794,304.60	245,341.51	0.11
		Base		20.208470	548,963.09	29.240000	794,304.60	245,341.51	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	15,836.000	26.485144	419,418.74	58.070000	919,596.52	500,177.78	0.13
		Base		26.485144	419,418.74	58.070000	919,596.52	500,177.78	0.13
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,426.000	37.093056	757,662.76	49.420000	1,009,452.92	251,790.16	0.14
		Base		37.093056	757,662.76	49.420000	1,009,452.92	251,790.16	0.14
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	76,678.000	15.552001	1,192,496.34	30.950000	2,373,184.10	1,180,687.76	0.33
		Base		15.552001	1,192,496.34	30.950000	2,373,184.10	1,180,687.76	0.33

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62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,893.000	717.136830	1,357,540.02	1,126.460000	2,132,388.78	774,848.76	0.30
		Base		717.136830	1,357,540.02	1,126.460000	2,132,388.78	774,848.76	0.30
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	38,533.000	42.675166	1,644,402.17	68.910000	2,655,309.03	1,010,906.86	0.37
		Base		42.675166	1,644,402.17	68.910000	2,655,309.03	1,010,906.86	0.37
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	45,218.000	22.989222	1,039,526.64	31.840000	1,439,741.12	400,214.48	0.20
		Base		22.989222	1,039,526.64	31.840000	1,439,741.12	400,214.48	0.20
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	56,118.000	27.555320	1,546,349.47	35.570000	1,996,117.26	449,767.79	0.28
		Base		27.555320	1,546,349.47	35.570000	1,996,117.26	449,767.79	0.28
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	100.000	16.238200	1,623.82	17.200000	1,720.00	96.18	0.00
		Base		16.238200	1,623.82	17.200000	1,720.00	96.18	0.00
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	28,147.000	23.772835	669,134.00	27.860000	784,175.42	115,041.42	0.11
		Base		23.772835	669,134.00	27.860000	784,175.42	115,041.42	0.11
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	203,385.000	15.903497	3,234,532.72	15.880000	3,229,753.80	-4,778.92	0.45
		Base		15.903497	3,234,532.72	15.880000	3,229,753.80	-4,778.92	0.45
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	57,864.000	9.934185	574,831.66	12.490000	722,721.36	147,889.70	0.10
		Base		9.934185	574,831.66	12.490000	722,721.36	147,889.70	0.10
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,145.000	134.416739	691,574.12	387.000000	1,991,115.00	1,299,540.88	0.28
		Base		134.416739	691,574.12	387.000000	1,991,115.00	1,299,540.88	0.28
655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,824.000	40.212002	1,118,858.74	75.170000	2,091,530.08	972,671.34	0.29
		Base		40.212002	1,118,858.74	75.170000	2,091,530.08	972,671.34	0.29

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67011P100	NOW INC COMMON STOCK USD.01								
		49,247.000	Local	32.373973	1,594,321.06	32.190000	1,585,260.93	-9,060.13	0.22
			Base	32.373973	1,594,321.06	32.190000	1,585,260.93	-9,060.13	0.22
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		91,361.000	Local	18.802980	1,717,859.08	35.950000	3,284,427.95	1,566,568.87	0.46
			Base	18.802980	1,717,859.08	35.950000	3,284,427.95	1,566,568.87	0.46
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		49,768.000	Local	24.940767	1,241,252.07	67.910000	3,379,744.88	2,138,492.81	0.47
			Base	24.940767	1,241,252.07	67.910000	3,379,744.88	2,138,492.81	0.47
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		222,821.000	Local	5.110400	1,138,704.48	5.010000	1,116,333.21	-22,371.27	0.15
			Base	5.110400	1,138,704.48	5.010000	1,116,333.21	-22,371.27	0.15
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		24,536.000	Local	45.058061	1,105,544.59	61.290000	1,503,811.44	398,266.85	0.21
			Base	45.058061	1,105,544.59	61.290000	1,503,811.44	398,266.85	0.21
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		32,103.000	Local	25.335783	813,354.64	63.480000	2,037,898.44	1,224,543.80	0.28
			Base	25.335783	813,354.64	63.480000	2,037,898.44	1,224,543.80	0.28
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		111,423.000	Local	14.520966	1,617,969.65	14.390000	1,603,376.97	-14,592.68	0.22
			Base	14.520966	1,617,969.65	14.390000	1,603,376.97	-14,592.68	0.22
680665205	OLIN CORP COMMON STOCK USD1.								
		36,561.000	Local	19.248842	703,756.91	26.570000	971,425.77	267,668.86	0.13
			Base	19.248842	703,756.91	26.570000	971,425.77	267,668.86	0.13
681904108	OMNICARE INC COMMON STOCK USD1.								
		45,899.000	Local	30.831450	1,415,132.71	62.500000	2,868,687.50	1,453,554.79	0.40
			Base	30.831450	1,415,132.71	62.500000	2,868,687.50	1,453,554.79	0.40
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		57,141.000	Local	22.128658	1,264,453.62	36.540000	2,087,932.14	823,478.52	0.29
			Base	22.128658	1,264,453.62	36.540000	2,087,932.14	823,478.52	0.29

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68235P108	ONE GAS INC COMMON STOCK								
		23,891.000	Local	34.041393	813,282.91	36.000000	860,076.00	46,793.09	0.12
			Base	34.041393	813,282.91	36.000000	860,076.00	46,793.09	0.12
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		38,700.000	Local	33.698970	1,304,150.12	46.220000	1,788,714.00	484,563.88	0.25
			Base	33.698970	1,304,150.12	46.220000	1,788,714.00	484,563.88	0.25
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		29,023.000	Local	29.000693	841,687.10	33.090000	960,371.07	118,683.97	0.13
			Base	29.000693	841,687.10	33.090000	960,371.07	118,683.97	0.13
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		36,639.000	Local	12.940149	474,114.13	25.650000	939,790.35	465,676.22	0.13
			Base	12.940149	474,114.13	25.650000	939,790.35	465,676.22	0.13
69370C100	PTC INC COMMON STOCK USD.01								
		54,601.000	Local	18.129469	989,887.13	35.960000	1,963,451.96	973,564.83	0.27
			Base	18.129469	989,887.13	35.960000	1,963,451.96	973,564.83	0.27
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		45,172.000	Local	24.045317	1,086,175.04	66.160000	2,988,579.52	1,902,404.48	0.41
			Base	24.045317	1,086,175.04	66.160000	2,988,579.52	1,902,404.48	0.41
695263103	PACWEST BANCORP COMMON STOCK NPV								
		43,940.000	Local	43.097600	1,893,708.53	41.670000	1,830,979.80	-62,728.73	0.25
			Base	43.097600	1,893,708.53	41.670000	1,830,979.80	-62,728.73	0.25
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		12,116.000	Local	80.099481	970,485.31	147.300000	1,784,686.80	814,201.49	0.25
			Base	80.099481	970,485.31	147.300000	1,784,686.80	814,201.49	0.25
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		66,343.000	Local	14.214802	943,052.58	34.350000	2,278,882.05	1,335,829.47	0.32
			Base	14.214802	943,052.58	34.350000	2,278,882.05	1,335,829.47	0.32
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		140,119.000	Local	9.770409	1,369,019.92	9.380000	1,314,316.22	-54,703.70	0.18
			Base	9.770409	1,369,019.92	9.380000	1,314,316.22	-54,703.70	0.18

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727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	19,779.000	31.762391	628,228.34	46.970000	929,019.63	300,791.29	0.13
		Base		31.762391	628,228.34	46.970000	929,019.63	300,791.29	0.13
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,230.000	47.710716	1,442,294.94	147.540000	4,460,134.20	3,017,839.26	0.62
		Base		47.710716	1,442,294.94	147.540000	4,460,134.20	3,017,839.26	0.62
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	62,965.000	13.868341	873,220.07	12.820000	807,211.30	-66,008.77	0.11
		Base		13.868341	873,220.07	12.820000	807,211.30	-66,008.77	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,667.000	37.517766	1,638,288.27	37.950000	1,657,162.65	18,874.38	0.23
		Base		37.517766	1,638,288.27	37.950000	1,657,162.65	18,874.38	0.23
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	19,903.000	30.668803	610,401.19	44.920000	894,042.76	283,641.57	0.12
		Base		30.668803	610,401.19	44.920000	894,042.76	283,641.57	0.12
737630103	POTLATCH CORP REIT USD1.								
		Local	18,646.000	33.650280	627,443.12	41.300000	770,079.80	142,636.68	0.11
		Base		33.650280	627,443.12	41.300000	770,079.80	142,636.68	0.11
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,283.000	34.103310	862,233.99	46.080000	1,165,040.64	302,806.65	0.16
		Base		34.103310	862,233.99	46.080000	1,165,040.64	302,806.65	0.16
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	27,678.000	42.752576	1,183,305.79	58.130000	1,608,922.14	425,616.35	0.22
		Base		42.752576	1,183,305.79	58.130000	1,608,922.14	425,616.35	0.22
743674103	PROTECTIVE LIFE CORP COMMON STOCK USD.5								
		Local	36,154.000	24.199112	874,894.71	69.380000	2,508,364.52	1,633,469.81	0.35
		Base		24.199112	874,894.71	69.380000	2,508,364.52	1,633,469.81	0.35
748356102	QUESTAR CORP COMMON STOCK NPV								
		Local	80,549.000	17.018248	1,370,802.89	22.240000	1,791,409.76	420,606.87	0.25
		Base		17.018248	1,370,802.89	22.240000	1,791,409.76	420,606.87	0.25

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749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	61,258.000	22.935504	1,404,983.11	44.180000	2,706,378.44	1,301,395.33	0.38
		Base		22.935504	1,404,983.11	44.180000	2,706,378.44	1,301,395.33	0.38
749941100	RF MICRO DEVICES INC COMMON STOCK NPV								
		Local	129,966.000	4.545753	590,793.27	11.160000	1,450,420.56	859,627.29	0.20
		Base		4.545753	590,793.27	11.160000	1,450,420.56	859,627.29	0.20
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	53,496.000	33.088120	1,770,082.06	30.290000	1,620,393.84	-149,688.22	0.22
		Base		33.088120	1,770,082.06	30.290000	1,620,393.84	-149,688.22	0.22
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	56,972.000	25.754562	1,467,288.88	50.950000	2,902,723.40	1,435,434.52	0.40
		Base		25.754562	1,467,288.88	50.950000	2,902,723.40	1,435,434.52	0.40
754907103	RAYONIER INC REIT NPV								
		Local	58,157.000	22.170199	1,289,352.28	34.060000	1,980,827.42	691,475.14	0.27
		Base		22.170199	1,289,352.28	34.060000	1,980,827.42	691,475.14	0.27
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK								
		Local	38,883.000	30.128886	1,171,501.48	32.460000	1,262,142.18	90,640.70	0.17
		Base		30.128886	1,171,501.48	32.460000	1,262,142.18	90,640.70	0.17
756109104	REALTY INCOME CORP REIT USD1.								
		Local	101,008.000	35.830475	3,619,164.63	43.050000	4,348,394.40	729,229.77	0.60
		Base		35.830475	3,619,164.63	43.050000	4,348,394.40	729,229.77	0.60
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	20,739.000	64.231145	1,332,089.71	70.290000	1,457,744.31	125,654.60	0.20
		Base		64.231145	1,332,089.71	70.290000	1,457,744.31	125,654.60	0.20
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	42,471.000	50.840752	2,159,257.57	54.360000	2,308,723.56	149,465.99	0.32
		Base		50.840752	2,159,257.57	54.360000	2,308,723.56	149,465.99	0.32
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,551.000	43.736437	1,423,664.75	80.260000	2,612,543.26	1,188,878.51	0.36
		Base		43.736437	1,423,664.75	80.260000	2,612,543.26	1,188,878.51	0.36

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759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	35,680.000	35.333562	1,260,701.50	68.250000	2,435,160.00	1,174,458.50	0.34
		Base		35.333562	1,260,701.50	68.250000	2,435,160.00	1,174,458.50	0.34
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		Local	24,276.000	23.120157	561,264.93	23.940000	581,167.44	19,902.51	0.08
		Base		23.120157	561,264.93	23.940000	581,167.44	19,902.51	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	65,161.000	27.415075	1,786,393.71	51.740000	3,371,430.14	1,585,036.43	0.47
		Base		27.415075	1,786,393.71	51.740000	3,371,430.14	1,585,036.43	0.47
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	73,591.000	23.933610	1,761,298.27	17.900000	1,317,278.90	-444,019.37	0.18
		Base		23.933610	1,761,298.27	17.900000	1,317,278.90	-444,019.37	0.18
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		Local	32,980.000	64.350929	2,122,293.63	99.430000	3,279,201.40	1,156,907.77	0.45
		Base		64.350929	2,122,293.63	99.430000	3,279,201.40	1,156,907.77	0.45
775711104	ROLLINS INC COMMON STOCK USD1.								
		Local	29,567.000	15.873799	469,340.62	28.310000	837,041.77	367,701.15	0.12
		Base		15.873799	469,340.62	28.310000	837,041.77	367,701.15	0.12
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		Local	28,216.000	39.297164	1,108,808.78	51.070000	1,440,991.12	332,182.34	0.20
		Base		39.297164	1,108,808.78	51.070000	1,440,991.12	332,182.34	0.20
779376102	ROVI CORP COMMON STOCK USD.001								
		Local	45,308.000	25.205929	1,142,030.25	23.370000	1,058,847.96	-83,182.29	0.15
		Base		25.205929	1,142,030.25	23.370000	1,058,847.96	-83,182.29	0.15
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	29,951.000	77.181902	2,311,675.14	75.570000	2,263,397.07	-48,278.07	0.31
		Base		77.181902	2,311,675.14	75.570000	2,263,397.07	-48,278.07	0.31
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	65,488.000	21.487392	1,407,166.32	35.820000	2,345,780.16	938,613.84	0.33
		Base		21.487392	1,407,166.32	35.820000	2,345,780.16	938,613.84	0.33

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78440X101	SL GREEN REALTY CORP REIT USD.01								
		43,719.000	Local	45.148038	1,973,827.08	107.800000	4,712,908.20	2,739,081.12	0.65
			Base	45.148038	1,973,827.08	107.800000	4,712,908.20	2,739,081.12	0.65
78442P106	SLM CORP COMMON STOCK USD.2								
		197,542.000	Local	9.511002	1,878,822.38	8.860000	1,750,222.12	-128,600.26	0.24
			Base	9.511002	1,878,822.38	8.860000	1,750,222.12	-128,600.26	0.24
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		30,844.000	Local	59.553290	1,836,861.67	78.540000	2,422,487.76	585,626.09	0.34
			Base	59.553290	1,836,861.67	78.540000	2,422,487.76	585,626.09	0.34
784635104	SPX CORP COMMON STOCK USD10.								
		20,643.000	Local	63.285525	1,306,403.09	99.130000	2,046,340.59	739,937.50	0.28
			Base	63.285525	1,306,403.09	99.130000	2,046,340.59	739,937.50	0.28
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		6,800.000	Local	259.905609	1,767,358.14	249.130000	1,694,084.00	-73,274.14	0.23
			Base	259.905609	1,767,358.14	249.130000	1,694,084.00	-73,274.14	0.23
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		22,928.000	Local	53.079406	1,217,004.63	109.020000	2,499,610.56	1,282,605.93	0.35
			Base	53.079406	1,217,004.63	109.020000	2,499,610.56	1,282,605.93	0.35
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		29,132.000	Local	74.525608	2,171,080.02	131.910000	3,842,802.12	1,671,722.10	0.53
			Base	74.525608	2,171,080.02	131.910000	3,842,802.12	1,671,722.10	0.53
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		39,301.000	Local	47.004401	1,847,319.97	116.250000	4,568,741.25	2,721,421.28	0.63
			Base	47.004401	1,847,319.97	116.250000	4,568,741.25	2,721,421.28	0.63
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		19,163.000	Local	34.632205	663,656.95	41.770000	800,438.51	136,781.56	0.11
			Base	34.632205	663,656.95	41.770000	800,438.51	136,781.56	0.11
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		20,267.000	Local	46.177293	935,875.20	53.200000	1,078,204.40	142,329.20	0.15
			Base	46.177293	935,875.20	53.200000	1,078,204.40	142,329.20	0.15

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816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,572.000	19.533304	616,705.47	22.330000	705,002.76	88,297.29	0.10
		Base		19.533304	616,705.47	22.330000	705,002.76	88,297.29	0.10
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	92,767.000	22.513263	2,088,487.89	22.860000	2,120,653.62	32,165.73	0.29
		Base		22.513263	2,088,487.89	22.860000	2,120,653.62	32,165.73	0.29
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	23,088.000	29.275556	675,914.03	52.500000	1,212,120.00	536,205.97	0.17
		Base		29.275556	675,914.03	52.500000	1,212,120.00	536,205.97	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	97,691.000	8.694266	849,351.56	21.000000	2,051,511.00	1,202,159.44	0.28
		Base		8.694266	849,351.56	21.000000	2,051,511.00	1,202,159.44	0.28
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	21,754.000	61.503157	1,337,939.67	114.390000	2,488,440.06	1,150,500.39	0.34
		Base		61.503157	1,337,939.67	114.390000	2,488,440.06	1,150,500.39	0.34
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,124.000	42.178388	764,441.11	40.730000	738,190.52	-26,250.59	0.10
		Base		42.178388	764,441.11	40.730000	738,190.52	-26,250.59	0.10
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,126.000	31.174981	627,427.67	49.220000	990,601.72	363,174.05	0.14
		Base		31.174981	627,427.67	49.220000	990,601.72	363,174.05	0.14
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	25,429.000	71.870407	1,827,592.58	80.200000	2,039,405.80	211,813.22	0.28
		Base		71.870407	1,827,592.58	80.200000	2,039,405.80	211,813.22	0.28
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	86,903.000	20.367605	1,770,005.98	50.760000	4,411,196.28	2,641,190.30	0.61
		Base		20.367605	1,770,005.98	50.760000	4,411,196.28	2,641,190.30	0.61
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	35,256.000	52.186464	1,839,885.98	46.700000	1,646,455.20	-193,430.78	0.23
		Base		52.186464	1,839,885.98	46.700000	1,646,455.20	-193,430.78	0.23

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83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	30,067.000	52.418208	1,576,058.27	41.140000	1,236,956.38	-339,101.89	0.17
		Base		52.418208	1,576,058.27	41.140000	1,236,956.38	-339,101.89	0.17
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	31,726.000	37.024124	1,174,627.35	64.000000	2,030,464.00	855,836.65	0.28
		Base		37.024124	1,174,627.35	64.000000	2,030,464.00	855,836.65	0.28
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	47,045.000	29.995396	1,411,133.41	39.140000	1,841,341.30	430,207.89	0.26
		Base		29.995396	1,411,133.41	39.140000	1,841,341.30	430,207.89	0.26
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	31,808.000	26.264721	835,428.25	39.650000	1,261,187.20	425,758.95	0.17
		Base		26.264721	835,428.25	39.650000	1,261,187.20	425,758.95	0.17
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,108.000	41.464079	833,759.71	60.340000	1,213,316.72	379,557.01	0.17
		Base		41.464079	833,759.71	60.340000	1,213,316.72	379,557.01	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	111,692.000	12.447420	1,390,277.21	21.210000	2,368,987.32	978,710.11	0.33
		Base		12.447420	1,390,277.21	21.210000	2,368,987.32	978,710.11	0.33
859152100	STERIS CORP COMMON STOCK NPV								
		Local	27,106.000	32.793817	888,909.21	50.880000	1,379,153.28	490,244.07	0.19
		Base		32.793817	888,909.21	50.880000	1,379,153.28	490,244.07	0.19
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	113,052.000	4.642410	524,833.79	20.000000	2,261,040.00	1,736,206.21	0.31
		Base		4.642410	524,833.79	20.000000	2,261,040.00	1,736,206.21	0.31
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,959.000	25.246645	1,841,970.00	33.600000	2,451,422.40	609,452.40	0.34
		Base		25.246645	1,841,970.00	33.600000	2,451,422.40	609,452.40	0.34
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	90,778.000	5.799679	526,483.22	9.170000	832,434.26	305,951.04	0.12
		Base		5.799679	526,483.22	9.170000	832,434.26	305,951.04	0.12

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871607107	SYNOPSYS INC COMMON STOCK USD.01								
		70,875.000	Local	23.436500	1,661,061.93	37.770000	2,676,948.75	1,015,886.82	0.37
			Base	23.436500	1,661,061.93	37.770000	2,676,948.75	1,015,886.82	0.37
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		63,898.000	Local	19.064139	1,218,160.37	23.550000	1,504,797.90	286,637.53	0.21
			Base	19.064139	1,218,160.37	23.550000	1,504,797.90	286,637.53	0.21
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		76,112.000	Local	15.840273	1,205,634.84	15.810000	1,203,330.72	-2,304.12	0.17
			Base	15.840273	1,205,634.84	15.810000	1,203,330.72	-2,304.12	0.17
87311L104	TW TELECOM INC COMMON STOCK USD.01								
		64,687.000	Local	18.220934	1,178,657.56	40.740000	2,635,348.38	1,456,690.82	0.37
			Base	18.220934	1,178,657.56	40.740000	2,635,348.38	1,456,690.82	0.37
876664103	TAUBMAN CENTERS INC REIT USD.01								
		29,038.000	Local	56.038604	1,627,248.97	73.560000	2,136,035.28	508,786.31	0.30
			Base	56.038604	1,627,248.97	73.560000	2,136,035.28	508,786.31	0.30
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		17,507.000	Local	38.897508	680,978.68	62.790000	1,099,264.53	418,285.85	0.15
			Base	38.897508	680,978.68	62.790000	1,099,264.53	418,285.85	0.15
879369106	TELEFLEX INC COMMON STOCK USD1.								
		18,958.000	Local	55.228777	1,047,027.16	107.740000	2,042,534.92	995,507.76	0.28
			Base	55.228777	1,047,027.16	107.740000	2,042,534.92	995,507.76	0.28
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		45,525.000	Local	34.776597	1,583,204.59	25.000000	1,138,125.00	-445,079.59	0.16
			Base	34.776597	1,583,204.59	25.000000	1,138,125.00	-445,079.59	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		27,893.000	Local	47.715836	1,330,937.81	54.710000	1,526,026.03	195,088.22	0.21
			Base	47.715836	1,330,937.81	54.710000	1,526,026.03	195,088.22	0.21
880770102	TERADYNE INC COMMON STOCK USD.125								
		89,225.000	Local	20.325745	1,813,564.63	18.220000	1,625,679.50	-187,885.13	0.23
			Base	20.325745	1,813,564.63	18.220000	1,625,679.50	-187,885.13	0.23

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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
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	50,920.000	23.670077	1,205,280.34	34.510000	1,757,249.20	551,968.86	0.24
		Base		23.670077	1,205,280.34	34.510000	1,757,249.20	551,968.86	0.24
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	20,596.000	28.401978	584,967.14	52.970000	1,090,970.12	506,002.98	0.15
		Base		28.401978	584,967.14	52.970000	1,090,970.12	506,002.98	0.15
885175307	THORATEC CORP COMMON STOCK NPV								
		Local	26,117.000	41.182833	1,075,572.06	32.500000	848,802.50	-226,769.56	0.12
		Base		41.182833	1,075,572.06	32.500000	848,802.50	-226,769.56	0.12
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		Local	46,779.000	45.595614	2,132,917.25	50.130000	2,345,031.27	212,114.02	0.32
		Base		45.595614	2,132,917.25	50.130000	2,345,031.27	212,114.02	0.32
88632Q103	TIBCO SOFTWARE INC COMMON STOCK USD.001								
		Local	70,205.000	14.913116	1,046,975.30	19.300000	1,354,956.50	307,981.20	0.19
		Base		14.913116	1,046,975.30	19.300000	1,354,956.50	307,981.20	0.19
886423102	TIDEWATER INC COMMON STOCK USD.1								
		Local	22,757.000	53.874778	1,226,028.32	47.270000	1,075,723.39	-150,304.93	0.15
		Base		53.874778	1,226,028.32	47.270000	1,075,723.39	-150,304.93	0.15
887228104	TIME INC COMMON STOCK USD.01								
		Local	51,300.000	22.932129	1,176,418.24	24.100000	1,236,330.00	59,911.76	0.17
		Base		22.932129	1,176,418.24	24.100000	1,236,330.00	59,911.76	0.17
887389104	TIMKEN CO COMMON STOCK NPV								
		Local	35,849.000	24.067230	862,786.12	44.300000	1,588,110.70	725,324.58	0.22
		Base		24.067230	862,786.12	44.300000	1,588,110.70	725,324.58	0.22
887399103	TIMKENSTEEL CORP COMMON STOCK								
		Local	17,924.000	19.601690	351,340.70	43.510000	779,873.24	428,532.54	0.11
		Base		19.601690	351,340.70	43.510000	779,873.24	428,532.54	0.11
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	73,561.000	26.711437	1,964,920.04	32.690000	2,404,709.09	439,789.05	0.33
		Base		26.711437	1,964,920.04	32.690000	2,404,709.09	439,789.05	0.33

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890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		9,511.000	Local	22.148370	210,653.15	26.330000	250,424.63	39,771.48	0.03
			Base	22.148370	210,653.15	26.330000	250,424.63	39,771.48	0.03
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		29,522.000	Local	55.815539	1,647,786.33	102.020000	3,011,834.44	1,364,048.11	0.42
			Base	55.815539	1,647,786.33	102.020000	3,011,834.44	1,364,048.11	0.42
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		119,522.000	Local	19.069849	2,279,266.51	30.900000	3,693,229.80	1,413,963.29	0.51
			Base	19.069849	2,279,266.51	30.900000	3,693,229.80	1,413,963.29	0.51
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		71,284.000	Local	10.578030	754,044.31	43.640000	3,110,833.76	2,356,789.45	0.43
			Base	10.578030	754,044.31	43.640000	3,110,833.76	2,356,789.45	0.43
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		24,130.000	Local	52.549589	1,268,021.59	63.350000	1,528,635.50	260,613.91	0.21
			Base	52.549589	1,268,021.59	63.350000	1,528,635.50	260,613.91	0.21
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		31,008.000	Local	21.482703	666,135.64	23.030000	714,114.24	47,978.60	0.10
			Base	21.482703	666,135.64	23.030000	714,114.24	47,978.60	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		23,164.000	Local	34.155703	791,182.70	72.780000	1,685,875.92	894,693.22	0.23
			Base	34.155703	791,182.70	72.780000	1,685,875.92	894,693.22	0.23
902653104	UDR INC REIT USD.01								
		115,654.000	Local	19.004739	2,197,974.09	29.080000	3,363,218.32	1,165,244.23	0.47
			Base	19.004739	2,197,974.09	29.080000	3,363,218.32	1,165,244.23	0.47
902681105	UGI CORP COMMON STOCK NPV								
		52,786.000	Local	26.540517	1,400,967.72	48.540000	2,562,232.44	1,161,264.72	0.36
			Base	26.540517	1,400,967.72	48.540000	2,562,232.44	1,161,264.72	0.36
903236107	URS CORP COMMON STOCK USD.01								
		33,181.000	Local	48.284760	1,602,136.61	57.270000	1,900,275.87	298,139.26	0.26
			Base	48.284760	1,602,136.61	57.270000	1,900,275.87	298,139.26	0.26

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904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		78,641.000	Local	18.454026	1,451,243.03	16.920000	1,330,605.72	-120,637.31	0.18
			Base	18.454026	1,451,243.03	16.920000	1,330,605.72	-120,637.31	0.18
909218109	UNIT CORP COMMON STOCK USD.2								
		20,155.000	Local	42.186478	850,268.46	63.350000	1,276,819.25	426,550.79	0.18
			Base	42.186478	850,268.46	63.350000	1,276,819.25	426,550.79	0.18
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		22,819.000	Local	56.287833	1,284,432.06	58.620000	1,337,649.78	53,217.72	0.19
			Base	56.287833	1,284,432.06	58.620000	1,337,649.78	53,217.72	0.19
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		42,878.000	Local	25.696545	1,101,816.47	105.900000	4,540,780.20	3,438,963.73	0.63
			Base	25.696545	1,101,816.47	105.900000	4,540,780.20	3,438,963.73	0.63
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		14,560.000	Local	26.000000	378,560.00	33.490000	487,614.40	109,054.40	0.07
			Base	26.000000	378,560.00	33.490000	487,614.40	109,054.40	0.07
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		21,360.000	Local	47.239562	1,009,037.04	90.940000	1,942,478.40	933,441.36	0.27
			Base	47.239562	1,009,037.04	90.940000	1,942,478.40	933,441.36	0.27
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
		10,678.000	Local	41.270865	440,690.30	51.930000	554,508.54	113,818.24	0.08
			Base	41.270865	440,690.30	51.930000	554,508.54	113,818.24	0.08
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		41,276.000	Local	31.599661	1,304,307.60	106.600000	4,400,021.60	3,095,714.00	0.61
			Base	31.599661	1,304,307.60	106.600000	4,400,021.60	3,095,714.00	0.61
918194101	VCA INC COMMON STOCK USD.001								
		40,593.000	Local	26.688317	1,083,358.85	37.290000	1,513,712.97	430,354.12	0.21
			Base	26.688317	1,083,358.85	37.290000	1,513,712.97	430,354.12	0.21
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		92,105.000	Local	11.816990	1,088,403.90	9.580000	882,365.90	-206,038.00	0.12
			Base	11.816990	1,088,403.90	9.580000	882,365.90	-206,038.00	0.12

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920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	12,341.000	92.626571	1,143,104.51	145.630000	1,797,219.83	654,115.32	0.25
		Base		92.626571	1,143,104.51	145.630000	1,797,219.83	654,115.32	0.25
920355104	VALSPAR CORP COMMON STOCK USD.5								
		Local	36,195.000	28.133991	1,018,309.79	75.050000	2,716,434.75	1,698,124.96	0.38
		Base		28.133991	1,018,309.79	75.050000	2,716,434.75	1,698,124.96	0.38
92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	37,910.000	25.073494	950,536.14	38.090000	1,443,991.90	493,455.76	0.20
		Base		25.073494	950,536.14	38.090000	1,443,991.90	493,455.76	0.20
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	51,102.000	35.545098	1,816,425.61	33.510000	1,712,428.02	-103,997.59	0.24
		Base		35.545098	1,816,425.61	33.510000	1,712,428.02	-103,997.59	0.24
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	62,397.000	8.347123	520,835.45	14.730000	919,107.81	398,272.36	0.13
		Base		8.347123	520,835.45	14.730000	919,107.81	398,272.36	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	23,854.000	35.331718	842,802.81	38.980000	929,828.92	87,026.11	0.13
		Base		35.331718	842,802.81	38.980000	929,828.92	87,026.11	0.13
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	44,157.000	24.824840	1,096,190.44	80.680000	3,562,586.76	2,466,396.32	0.49
		Base		24.824840	1,096,190.44	80.680000	3,562,586.76	2,466,396.32	0.49
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	39,033.000	26.414946	1,031,054.58	52.790000	2,060,552.07	1,029,497.49	0.29
		Base		26.414946	1,031,054.58	52.790000	2,060,552.07	1,029,497.49	0.29
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	47,152.000	16.747679	789,686.55	20.960000	988,305.92	198,619.37	0.14
		Base		16.747679	789,686.55	20.960000	988,305.92	198,619.37	0.14
939647103	WASHINGTON PRIME GROUP REIT USD.0001								
		Local	72,404.000	19.960700	1,445,234.52	18.890000	1,367,711.56	-77,522.96	0.19
		Base		19.960700	1,445,234.52	18.890000	1,367,711.56	-77,522.96	0.19

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941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		56,853.000	Local	23.059900	1,311,024.51	47.340000	2,691,421.02	1,380,396.51	0.37
			Base	23.059900	1,311,024.51	47.340000	2,691,421.02	1,380,396.51	0.37
942622200	WATSCO INC COMMON STOCK USD.5								
		12,488.000	Local	60.812104	759,421.56	89.570000	1,118,550.16	359,128.60	0.16
			Base	60.812104	759,421.56	89.570000	1,118,550.16	359,128.60	0.16
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		41,567.000	Local	19.987376	830,815.26	28.670000	1,191,725.89	360,910.63	0.17
			Base	19.987376	830,815.26	28.670000	1,191,725.89	360,910.63	0.17
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		51,606.000	Local	22.129899	1,142,035.58	32.910000	1,698,353.46	556,317.88	0.24
			Base	22.129899	1,142,035.58	32.910000	1,698,353.46	556,317.88	0.24
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		20,134.000	Local	30.823261	620,595.54	62.380000	1,255,958.92	635,363.38	0.17
			Base	30.823261	620,595.54	62.380000	1,255,958.92	635,363.38	0.17
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		121,267.000	Local	4.371753	530,149.39	8.150000	988,326.05	458,176.66	0.14
			Base	4.371753	530,149.39	8.150000	988,326.05	458,176.66	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		21,104.000	Local	22.373231	472,164.66	24.580000	518,736.32	46,571.66	0.07
			Base	22.373231	472,164.66	24.580000	518,736.32	46,571.66	0.07
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		12,148.000	Local	52.588632	638,846.70	47.820000	580,917.36	-57,929.34	0.08
			Base	52.588632	638,846.70	47.820000	580,917.36	-57,929.34	0.08
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		59,241.000	Local	23.737330	1,406,223.19	36.040000	2,135,045.64	728,822.45	0.30
			Base	23.737330	1,406,223.19	36.040000	2,135,045.64	728,822.45	0.30
96208T104	WEX INC COMMON STOCK USD.01								
		17,889.000	Local	66.774248	1,194,524.52	107.920000	1,930,580.88	736,056.36	0.27
			Base	66.774248	1,194,524.52	107.920000	1,930,580.88	736,056.36	0.27

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966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		79,819.000	Local	18.361175	1,465,570.61	29.790000	2,377,808.01	912,237.40	0.33
			Base	18.361175	1,465,570.61	29.790000	2,377,808.01	912,237.40	0.33
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		21,423.000	Local	40.870141	875,561.03	60.090000	1,287,308.07	411,747.04	0.18
			Base	40.870141	875,561.03	60.090000	1,287,308.07	411,747.04	0.18
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		40,338.000	Local	26.838603	1,082,615.56	67.070000	2,705,469.66	1,622,854.10	0.37
			Base	26.838603	1,082,615.56	67.070000	2,705,469.66	1,622,854.10	0.37
980745103	WOODWARD INC COMMON STOCK USD.00292								
		27,513.000	Local	28.771183	791,581.57	49.960000	1,374,549.48	582,967.91	0.19
			Base	28.771183	791,581.57	49.960000	1,374,549.48	582,967.91	0.19
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		33,065.000	Local	40.544292	1,340,597.03	42.950000	1,420,141.75	79,544.72	0.20
			Base	40.544292	1,340,597.03	42.950000	1,420,141.75	79,544.72	0.20
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		24,291.000	Local	15.707831	381,558.93	38.250000	929,130.75	547,571.82	0.13
			Base	15.707831	381,558.93	38.250000	929,130.75	547,571.82	0.13
98212B103	WPX ENERGY INC COMMON STOCK								
		92,795.000	Local	17.606600	1,633,804.45	20.570000	1,908,793.15	274,988.70	0.26
			Base	17.606600	1,633,804.45	20.570000	1,908,793.15	274,988.70	0.26
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		23,615.000	Local	29.857622	705,087.74	80.070000	1,890,853.05	1,185,765.31	0.26
			Base	29.857622	705,087.74	80.070000	1,890,853.05	1,185,765.31	0.26
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		29,963.000	Local	30.198590	904,840.34	40.010000	1,198,819.63	293,979.29	0.17
			Base	30.198590	904,840.34	40.010000	1,198,819.63	293,979.29	0.17
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		63,243.000	Local	43.747707	2,766,736.25	67.080000	4,242,340.44	1,475,604.19	0.59
			Base	43.747707	2,766,736.25	67.080000	4,242,340.44	1,475,604.19	0.59

& 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
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		21,791.000	Local	82.606498	1,800,078.19	155.910000	3,397,434.81	1,597,356.62	0.47
			Base	82.606498	1,800,078.19	155.910000	3,397,434.81	1,597,356.62	0.47
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		26,756.000	Local	46.113666	1,233,817.24	69.620000	1,862,752.72	628,935.48	0.26
			Base	46.113666	1,233,817.24	69.620000	1,862,752.72	628,935.48	0.26
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		19,165.000	Local	91.286162	1,749,499.30	97.810000	1,874,528.65	125,029.35	0.26
			Base	91.286162	1,749,499.30	97.810000	1,874,528.65	125,029.35	0.26
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		36,897.000	Local	44.723509	1,650,163.33	101.790000	3,755,745.63	2,105,582.30	0.52
			Base	44.723509	1,650,163.33	101.790000	3,755,745.63	2,105,582.30	0.52
US DOLLAR Total									
		18,255,261.000	Local		482,010,345.30		716,896,930.51	234,886,585.21	99.35
			Base		482,010,345.30		716,896,930.51	234,886,585.21	99.35
EQUITY Total									
		18,255,261.000	Base		482,010,345.30		716,896,930.51	234,886,585.21	99.35

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Holdings

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

As of: *July 31, 2014*

View Date: *November 5, 2014*

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								
		22,459,044.810	Base	486,214,129.11		721,100,714.32	234,886,585.21	100.00

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# Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	295,091.010	1.000000	295,091.01	1.000000	295,091.01	0.00	0.06
		Base		1.000000	295,091.01	1.000000	295,091.01	0.00	0.06
US DOLLAR Total									
		Local	295,091.010		295,091.01		295,091.01	0.00	0.06
		Base			295,091.01		295,091.01	0.00	0.06
CASH Total									
		Base	295,091.010		295,091.01		295,091.01	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		Local	11,148,581.980	100.000000	11,148,581.98	100.000000	11,148,581.98	0.00	2.39
		Base		100.000000	11,148,581.98	100.000000	11,148,581.98	0.00	2.39
US DOLLAR Total									
		Local	11,148,581.980		11,148,581.98		11,148,581.98	0.00	2.39
		Base			11,148,581.98		11,148,581.98	0.00	2.39
CASH EQUIVALENT Total									
		Base	11,148,581.980		11,148,581.98		11,148,581.98	0.00	2.39
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	27,795.500	9.613003	267,198.23	19.620000	545,347.71	278,149.48	0.12
		Base		9.613003	267,198.23	19.620000	545,347.71	278,149.48	0.12

& 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
000361105	AAR CORP COMMON STOCK USD1.								
		Local	26,346.000	23.752344	625,779.25	26.900000	708,707.40	82,928.15	0.15
		Base		23.752344	625,779.25	26.900000	708,707.40	82,928.15	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	34,677.000	22.607482	783,959.66	24.610000	853,400.97	69,441.31	0.18
		Base		22.607482	783,959.66	24.610000	853,400.97	69,441.31	0.18
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	91,023.000	6.725854	612,207.45	9.100000	828,309.30	216,101.85	0.18
		Base		6.725854	612,207.45	9.100000	828,309.30	216,101.85	0.18
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	30,960.000	7.910721	244,915.93	13.100000	405,576.00	160,660.07	0.09
		Base		7.910721	244,915.93	13.100000	405,576.00	160,660.07	0.09
002474104	AZZ INC COMMON STOCK USD1.								
		Local	17,030.000	25.185791	428,914.02	43.640000	743,189.20	314,275.18	0.16
		Base		25.185791	428,914.02	43.640000	743,189.20	314,275.18	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	14,056.000	28.317209	398,026.69	47.410000	666,394.96	268,368.27	0.14
		Base		28.317209	398,026.69	47.410000	666,394.96	268,368.27	0.14
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	23,660.000	14.629039	346,123.07	25.600000	605,696.00	259,572.93	0.13
		Base		14.629039	346,123.07	25.600000	605,696.00	259,572.93	0.13
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	38,201.000	22.181588	847,358.83	28.230000	1,078,414.23	231,055.40	0.23
		Base		22.181588	847,358.83	28.230000	1,078,414.23	231,055.40	0.23
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	17,980.000	19.924519	358,242.86	16.760000	301,344.80	-56,898.06	0.06
		Base		19.924519	358,242.86	16.760000	301,344.80	-56,898.06	0.06
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	27,729.000	27.692902	767,896.49	29.270000	811,627.83	43,731.34	0.17
		Base		27.692902	767,896.49	29.270000	811,627.83	43,731.34	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
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	47,282.000	25.954581	1,227,184.50	32.280000	1,526,262.96	299,078.46	0.33
		Base		25.954581	1,227,184.50	32.280000	1,526,262.96	299,078.46	0.33
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	25,286.000	20.190520	510,537.49	22.910000	579,302.26	68,764.77	0.12
		Base		20.190520	510,537.49	22.910000	579,302.26	68,764.77	0.12
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	52,359.000	9.504150	497,627.77	3.320000	173,831.88	-323,795.89	0.04
		Base		9.504150	497,627.77	3.320000	173,831.88	-323,795.89	0.04
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	25,181.000	13.494617	339,807.95	16.820000	423,544.42	83,736.47	0.09
		Base		13.494617	339,807.95	16.820000	423,544.42	83,736.47	0.09
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	13,154.000	29.341399	385,956.76	31.490000	414,219.46	28,262.70	0.09
		Base		29.341399	385,956.76	31.490000	414,219.46	28,262.70	0.09
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	48,436.000	5.536934	268,186.93	8.600000	416,549.60	148,362.67	0.09
		Base		5.536934	268,186.93	8.600000	416,549.60	148,362.67	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	9,424.000	7.932344	74,754.41	13.150000	123,925.60	49,171.19	0.03
		Base		7.932344	74,754.41	13.150000	123,925.60	49,171.19	0.03
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	9,964.000	29.494308	293,881.28	29.280000	291,745.92	-2,135.36	0.06
		Base		29.494308	293,881.28	29.280000	291,745.92	-2,135.36	0.06
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	23,461.000	27.105539	635,923.05	50.250000	1,178,915.25	542,992.20	0.25
		Base		27.105539	635,923.05	50.250000	1,178,915.25	542,992.20	0.25
009728106	AKORN INC COMMON STOCK NPV								
		Local	47,743.000	13.612808	649,916.31	33.930000	1,619,919.99	970,003.68	0.35
		Base		13.612808	649,916.31	33.930000	1,619,919.99	970,003.68	0.35

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		18,844.000	Local	24.617099	463,884.62	35.840000	675,368.96	211,484.34	0.14
			Base	24.617099	463,884.62	35.840000	675,368.96	211,484.34	0.14
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		12,713.000	Local	15.958974	202,886.44	19.040000	242,055.52	39,169.08	0.05
			Base	15.958974	202,886.44	19.040000	242,055.52	39,169.08	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		9,418.000	Local	52.309031	492,646.45	117.760000	1,109,063.68	616,417.23	0.24
			Base	52.309031	492,646.45	117.760000	1,109,063.68	616,417.23	0.24
018522300	ALLETE INC COMMON STOCK NPV								
		25,663.000	Local	41.321655	1,060,437.62	46.920000	1,204,107.96	143,670.34	0.26
			Base	41.321655	1,060,437.62	46.920000	1,204,107.96	143,670.34	0.26
018772103	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV								
		54,588.000	Local	3.304793	180,402.03	2.270000	123,914.76	-56,487.27	0.03
			Base	3.304793	180,402.03	2.270000	123,914.76	-56,487.27	0.03
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		5,599.000	Local	25.614120	143,413.46	23.440000	131,240.56	-12,172.90	0.03
			Base	25.614120	143,413.46	23.440000	131,240.56	-12,172.90	0.03
023436108	AMEDISYS INC COMMON STOCK USD.001								
		21,847.000	Local	21.313660	465,639.54	20.180000	440,872.46	-24,767.08	0.09
			Base	21.313660	465,639.54	20.180000	440,872.46	-24,767.08	0.09
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		23,732.000	Local	31.323546	743,370.39	34.290000	813,770.28	70,399.89	0.17
			Base	31.323546	743,370.39	34.290000	813,770.28	70,399.89	0.17
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		11,636.000	Local	39.943746	464,785.43	35.700000	415,405.20	-49,380.23	0.09
			Base	39.943746	464,785.43	35.700000	415,405.20	-49,380.23	0.09
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		5,251.000	Local	75.884051	398,467.15	62.800000	329,762.80	-68,704.35	0.07
			Base	75.884051	398,467.15	62.800000	329,762.80	-68,704.35	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
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	25,820.000	18.793452	485,246.93	30.550000	788,801.00	303,554.07	0.17
		Base		18.793452	485,246.93	30.550000	788,801.00	303,554.07	0.17
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	16,654.000	14.624654	243,558.99	12.690000	211,339.26	-32,219.73	0.05
		Base		14.624654	243,558.99	12.690000	211,339.26	-32,219.73	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,071.000	36.576733	295,210.81	29.400000	237,287.40	-57,923.41	0.05
		Base		36.576733	295,210.81	29.400000	237,287.40	-57,923.41	0.05
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,434.000	23.524150	292,499.28	36.600000	455,084.40	162,585.12	0.10
		Base		23.524150	292,499.28	36.600000	455,084.40	162,585.12	0.10
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	26,757.000	30.519512	816,610.57	47.760000	1,277,914.32	461,303.75	0.27
		Base		30.519512	816,610.57	47.760000	1,277,914.32	461,303.75	0.27
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	8,240.000	57.190790	471,252.11	71.910000	592,538.40	121,286.29	0.13
		Base		57.190790	471,252.11	71.910000	592,538.40	121,286.29	0.13
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	17,650.000	30.245001	533,824.27	54.020000	953,453.00	419,628.73	0.20
		Base		30.245001	533,824.27	54.020000	953,453.00	419,628.73	0.20
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	7,873.000	34.505460	271,661.49	42.060000	331,138.38	59,476.89	0.07
		Base		34.505460	271,661.49	42.060000	331,138.38	59,476.89	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	17,836.000	66.136874	1,179,617.29	85.970000	1,533,360.92	353,743.63	0.33
		Base		66.136874	1,179,617.29	85.970000	1,533,360.92	353,743.63	0.33
03600T104	ANNIE S INC COMMON STOCK USD.001								
		Local	11,346.000	47.979157	544,371.52	29.180000	331,076.28	-213,295.24	0.07
		Base		47.979157	544,371.52	29.180000	331,076.28	-213,295.24	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
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
			19,380.000	Local	14.154256	274,309.48	32.450000	628,881.00	354,571.52	0.13
				Base	14.154256	274,309.48	32.450000	628,881.00	354,571.52	0.13
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
			27,812.000	Local	34.768102	966,970.45	48.460000	1,347,769.52	380,799.07	0.29
				Base	34.768102	966,970.45	48.460000	1,347,769.52	380,799.07	0.29
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
			23,593.000	Local	25.546537	602,719.45	21.040000	496,396.72	-106,322.73	0.11
				Base	25.546537	602,719.45	21.040000	496,396.72	-106,322.73	0.11
03937C105	ARCBEST CORP COMMON STOCK USD.01								
			16,270.000	Local	21.758457	354,010.09	31.730000	516,247.10	162,237.01	0.11
				Base	21.758457	354,010.09	31.730000	516,247.10	162,237.01	0.11
039380100	ARCH COAL INC COMMON STOCK USD.01								
			141,337.000	Local	18.471415	2,610,694.36	2.970000	419,770.89	-2,190,923.47	0.09
				Base	18.471415	2,610,694.36	2.970000	419,770.89	-2,190,923.47	0.09
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
			8,587.000	Local	22.649261	194,489.20	35.600000	305,697.20	111,208.00	0.07
				Base	22.649261	194,489.20	35.600000	305,697.20	111,208.00	0.07
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
			38,328.000	Local	15.846208	607,353.46	17.670000	677,255.76	69,902.30	0.15
				Base	15.846208	607,353.46	17.670000	677,255.76	69,902.30	0.15
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
			12,508.000	Local	35.375468	442,476.35	38.870000	486,185.96	43,709.61	0.10
				Base	35.375468	442,476.35	38.870000	486,185.96	43,709.61	0.10
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
			6,674.000	Local	39.189380	261,549.92	58.510000	390,495.74	128,945.82	0.08
				Base	39.189380	261,549.92	58.510000	390,495.74	128,945.82	0.08
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
			16,800.000	Local	46.034670	773,382.45	34.220000	574,896.00	-198,486.45	0.12
				Base	46.034670	773,382.45	34.220000	574,896.00	-198,486.45	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	40,061.000	25.043545	1,003,269.44	31.030000	1,243,092.83	239,823.39	0.27
		Base		25.043545	1,003,269.44	31.030000	1,243,092.83	239,823.39	0.27
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	35,721.000	21.531352	769,121.43	28.070000	1,002,688.47	233,567.04	0.22
		Base		21.531352	769,121.43	28.070000	1,002,688.47	233,567.04	0.22
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	8,224.000	68.615326	564,292.44	74.590000	613,428.16	49,135.72	0.13
		Base		68.615326	564,292.44	74.590000	613,428.16	49,135.72	0.13
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	9,615.000	37.024166	355,987.36	49.900000	479,788.50	123,801.14	0.10
		Base		37.024166	355,987.36	49.900000	479,788.50	123,801.14	0.10
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,252.000	39.723721	804,484.79	50.000000	1,012,600.00	208,115.21	0.22
		Base		39.723721	804,484.79	50.000000	1,012,600.00	208,115.21	0.22
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	28,825.000	3.960159	114,151.59	6.030000	173,814.75	59,663.16	0.04
		Base		3.960159	114,151.59	6.030000	173,814.75	59,663.16	0.04
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	42,960.000	14.798114	635,726.96	30.770000	1,321,879.20	686,152.24	0.28
		Base		14.798114	635,726.96	30.770000	1,321,879.20	686,152.24	0.28
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	13,034.000	30.883416	402,534.45	40.240000	524,488.16	121,953.71	0.11
		Base		30.883416	402,534.45	40.240000	524,488.16	121,953.71	0.11
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	24,720.000	13.245096	327,418.78	20.820000	514,670.40	187,251.62	0.11
		Base		13.245096	327,418.78	20.820000	514,670.40	187,251.62	0.11
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	31,399.000	24.758591	777,395.00	34.250000	1,075,415.75	298,020.75	0.23
		Base		24.758591	777,395.00	34.250000	1,075,415.75	298,020.75	0.23

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Base Currency: USD - US DOLLAR

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06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	23,301.000	23.599469	549,891.23	23.990000	558,990.99	9,099.76	0.12
		Base		23.599469	549,891.23	23.990000	558,990.99	9,099.76	0.12
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	52,926.000	9.679660	512,305.68	15.020000	794,948.52	282,642.84	0.17
		Base		9.679660	512,305.68	15.020000	794,948.52	282,642.84	0.17
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,667.000	19.131015	127,546.48	23.640000	157,607.88	30,061.40	0.03
		Base		19.131015	127,546.48	23.640000	157,607.88	30,061.40	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	35,895.000	16.269021	583,976.52	24.150000	866,864.25	282,887.73	0.19
		Base		16.269021	583,976.52	24.150000	866,864.25	282,887.73	0.19
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	11,932.000	9.804692	116,989.59	9.910000	118,246.12	1,256.53	0.03
		Base		9.804692	116,989.59	9.910000	118,246.12	1,256.53	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	974.000	389.490739	379,363.98	425.010000	413,959.74	34,595.76	0.09
		Base		389.490739	379,363.98	425.010000	413,959.74	34,595.76	0.09
09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	16,425.000	21.767075	357,524.21	31.390000	515,580.75	158,056.54	0.11
		Base		21.767075	357,524.21	31.390000	515,580.75	158,056.54	0.11
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	16,672.000	44.623345	743,960.41	34.270000	571,349.44	-172,610.97	0.12
		Base		44.623345	743,960.41	34.270000	571,349.44	-172,610.97	0.12
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,359.000	29.277062	303,281.09	20.700000	214,431.30	-88,849.79	0.05
		Base		29.277062	303,281.09	20.700000	214,431.30	-88,849.79	0.05
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	30,734.000	27.225932	836,761.80	36.710000	1,128,245.14	291,483.34	0.24
		Base		27.225932	836,761.80	36.710000	1,128,245.14	291,483.34	0.24

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095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	28,136.000	10.769370	303,007.00	17.070000	480,281.52	177,274.52	0.10
		Base		10.769370	303,007.00	17.070000	480,281.52	177,274.52	0.10
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,065.000	43.174017	348,198.45	25.750000	207,673.75	-140,524.70	0.04
		Base		43.174017	348,198.45	25.750000	207,673.75	-140,524.70	0.04
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,438.000	49.069914	806,611.25	47.510000	780,969.38	-25,641.87	0.17
		Base		49.069914	806,611.25	47.510000	780,969.38	-25,641.87	0.17
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	20,989.000	30.141682	632,643.76	28.150000	590,840.35	-41,803.41	0.13
		Base		30.141682	632,643.76	28.150000	590,840.35	-41,803.41	0.13
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	5,903.000	106.803324	630,460.02	220.400000	1,301,021.20	670,561.18	0.28
		Base		106.803324	630,460.02	220.400000	1,301,021.20	670,561.18	0.28
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	53,269.000	7.619327	405,873.94	12.480000	664,797.12	258,923.18	0.14
		Base		7.619327	405,873.94	12.480000	664,797.12	258,923.18	0.14
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,042.000	25.146335	629,714.53	28.310000	708,939.02	79,224.49	0.15
		Base		25.146335	629,714.53	28.310000	708,939.02	79,224.49	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	50,507.000	8.952626	452,170.26	11.000000	555,577.00	103,406.74	0.12
		Base		8.952626	452,170.26	11.000000	555,577.00	103,406.74	0.12
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	30,673.000	31.478002	965,524.76	26.150000	802,098.95	-163,425.81	0.17
		Base		31.478002	965,524.76	26.150000	802,098.95	-163,425.81	0.17
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	31,110.000	18.585556	578,196.66	18.330000	570,246.30	-7,950.36	0.12
		Base		18.585556	578,196.66	18.330000	570,246.30	-7,950.36	0.12

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109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	32,249.000	28.155600	907,989.94	26.840000	865,563.16	-42,426.78	0.19
		Base		28.155600	907,989.94	26.840000	865,563.16	-42,426.78	0.19
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	23,692.000	49.263952	1,167,161.55	71.370000	1,690,898.04	523,736.49	0.36
		Base		49.263952	1,167,161.55	71.370000	1,690,898.04	523,736.49	0.36
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	47,010.000	8.927893	419,700.23	9.030000	424,500.30	4,800.07	0.09
		Base		8.927893	419,700.23	9.030000	424,500.30	4,800.07	0.09
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	44,480.000	10.708729	476,324.27	10.180000	452,806.40	-23,517.87	0.10
		Base		10.708729	476,324.27	10.180000	452,806.40	-23,517.87	0.10
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
		Local	27,616.000	11.652662	321,799.92	28.190000	778,495.04	456,695.12	0.17
		Base		11.652662	321,799.92	28.190000	778,495.04	456,695.12	0.17
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	18,681.000	42.601867	795,845.48	44.500000	831,304.50	35,459.02	0.18
		Base		42.601867	795,845.48	44.500000	831,304.50	35,459.02	0.18
119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
		Local	12,585.000	69.992130	880,850.96	145.320000	1,828,852.20	948,001.24	0.39
		Base		69.992130	880,850.96	145.320000	1,828,852.20	948,001.24	0.39
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	30,622.000	24.389556	746,856.99	29.960000	917,435.12	170,578.13	0.20
		Base		24.389556	746,856.99	29.960000	917,435.12	170,578.13	0.20
125071100	CDI CORP COMMON STOCK USD.1								
		Local	9,625.000	14.180899	136,491.15	13.870000	133,498.75	-2,992.40	0.03
		Base		14.180899	136,491.15	13.870000	133,498.75	-2,992.40	0.03
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	22,698.000	17.838809	404,905.29	26.040000	591,055.92	186,150.63	0.13
		Base		17.838809	404,905.29	26.040000	591,055.92	186,150.63	0.13

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126501105	CTS CORP COMMON STOCK NPV								
		Local	22,506.000	10.538401	237,177.25	17.390000	391,379.34	154,202.09	0.08
		Base		10.538401	237,177.25	17.390000	391,379.34	154,202.09	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
		Local	62,753.000	12.124102	760,823.77	15.290000	959,493.37	198,669.60	0.21
		Base		12.124102	760,823.77	15.290000	959,493.37	198,669.60	0.21
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	16,056.000	43.357687	696,151.03	40.190000	645,290.64	-50,860.39	0.14
		Base		43.357687	696,151.03	40.190000	645,290.64	-50,860.39	0.14
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	15,644.000	59.092512	924,443.26	68.990000	1,079,279.56	154,836.30	0.23
		Base		59.092512	924,443.26	68.990000	1,079,279.56	154,836.30	0.23
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	9,983.000	35.155730	350,959.65	71.200000	710,789.60	359,829.95	0.15
		Base		35.155730	350,959.65	71.200000	710,789.60	359,829.95	0.15
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,714.000	13.286661	168,926.61	11.860000	150,788.04	-18,138.57	0.03
		Base		13.286661	168,926.61	11.860000	150,788.04	-18,138.57	0.03
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	22,491.000	14.466128	325,357.69	17.010000	382,571.91	57,214.22	0.08
		Base		14.466128	325,357.69	17.010000	382,571.91	57,214.22	0.08
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	9,234.000	23.647193	218,358.18	34.490000	318,480.66	100,122.48	0.07
		Base		23.647193	218,358.18	34.490000	318,480.66	100,122.48	0.07
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	35,473.000	15.930620	565,106.90	21.200000	752,027.60	186,920.70	0.16
		Base		15.930620	565,106.90	21.200000	752,027.60	186,920.70	0.16
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	51,620.000	6.670270	344,319.32	7.600000	392,312.00	47,992.68	0.08
		Base		6.670270	344,319.32	7.600000	392,312.00	47,992.68	0.08

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132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	20,389.000	6.907688	140,840.85	21.070000	429,596.23	288,755.38	0.09
		Base		6.907688	140,840.85	21.070000	429,596.23	288,755.38	0.09
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	22,316.000	14.079056	314,188.22	33.530000	748,255.48	434,067.26	0.16
		Base		14.079056	314,188.22	33.530000	748,255.48	434,067.26	0.16
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	7,285.000	42.102032	306,713.30	63.960000	465,948.60	159,235.30	0.10
		Base		42.102032	306,713.30	63.960000	465,948.60	159,235.30	0.10
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	63,763.000	12.422811	792,115.69	12.840000	818,716.92	26,601.23	0.18
		Base		12.422811	792,115.69	12.840000	818,716.92	26,601.23	0.18
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	21,281.000	16.957174	360,865.61	17.660000	375,822.46	14,956.85	0.08
		Base		16.957174	360,865.61	17.660000	375,822.46	14,956.85	0.08
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	29,616.000	24.570028	727,665.94	38.560000	1,141,992.96	414,327.02	0.24
		Base		24.570028	727,665.94	38.560000	1,141,992.96	414,327.02	0.24
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	38,492.000	6.595388	253,869.69	5.110000	196,694.12	-57,175.57	0.04
		Base		6.595388	253,869.69	5.110000	196,694.12	-57,175.57	0.04
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	13,166.000	12.838448	169,031.01	17.060000	224,611.96	55,580.95	0.05
		Base		12.838448	169,031.01	17.060000	224,611.96	55,580.95	0.05
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	27,562.000	29.390821	810,069.81	61.410000	1,692,582.42	882,512.61	0.36
		Base		29.390821	810,069.81	61.410000	1,692,582.42	882,512.61	0.36
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	25,621.000	46.842390	1,200,148.87	66.170000	1,695,341.57	495,192.70	0.36
		Base		46.842390	1,200,148.87	66.170000	1,695,341.57	495,192.70	0.36

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14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	18,727.000	49.790019	932,417.69	44.390000	831,291.53	-101,126.16	0.18
		Base		49.790019	932,417.69	44.390000	831,291.53	-101,126.16	0.18
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
		Local	11,412.000	14.900349	170,042.78	8.280000	94,491.36	-75,551.42	0.02
		Base		14.900349	170,042.78	8.280000	94,491.36	-75,551.42	0.02
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	17,168.000	26.150935	448,959.25	30.860000	529,804.48	80,845.23	0.11
		Base		26.150935	448,959.25	30.860000	529,804.48	80,845.23	0.11
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	45,365.000	4.959823	225,002.37	6.300000	285,799.50	60,797.13	0.06
		Base		4.959823	225,002.37	6.300000	285,799.50	60,797.13	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	14,525.000	21.258901	308,785.53	21.240000	308,511.00	-274.53	0.07
		Base		21.258901	308,785.53	21.240000	308,511.00	-274.53	0.07
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	38,403.000	39.424605	1,514,023.12	72.090000	2,768,472.27	1,254,449.15	0.59
		Base		39.424605	1,514,023.12	72.090000	2,768,472.27	1,254,449.15	0.59
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	28,549.000	9.010579	257,243.03	9.330000	266,362.17	9,119.14	0.06
		Base		9.010579	257,243.03	9.330000	266,362.17	9,119.14	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	34,287.000	13.283446	455,449.52	18.800000	644,595.60	189,146.08	0.14
		Base		13.283446	455,449.52	18.800000	644,595.60	189,146.08	0.14
157210105	CEVA INC COMMON STOCK USD.001								
		Local	13,973.000	26.511125	370,439.95	14.230000	198,835.79	-171,604.16	0.04
		Base		26.511125	370,439.95	14.230000	198,835.79	-171,604.16	0.04
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	27,748.000	15.807785	438,634.42	12.240000	339,635.52	-98,998.90	0.07
		Base		15.807785	438,634.42	12.240000	339,635.52	-98,998.90	0.07

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16359R103	CHEMED CORP COMMON STOCK USD1.								
		11,678.000	Local	64.193793	749,655.11	101.850000	1,189,404.30	439,749.19	0.26
			Base	64.193793	749,655.11	101.850000	1,189,404.30	439,749.19	0.26
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		33,312.000	Local	30.206853	1,006,250.69	29.680000	988,700.16	-17,550.53	0.21
			Base	30.206853	1,006,250.69	29.680000	988,700.16	-17,550.53	0.21
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		14,540.000	Local	48.220969	701,132.89	50.200000	729,908.00	28,775.11	0.16
			Base	48.220969	701,132.89	50.200000	729,908.00	28,775.11	0.16
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
		24,254.000	Local	4.836277	117,299.06	8.550000	207,371.70	90,072.64	0.04
			Base	4.836277	117,299.06	8.550000	207,371.70	90,072.64	0.04
17163B102	CIBER INC COMMON STOCK USD.01								
		46,005.000	Local	4.579031	210,658.30	3.490000	160,557.45	-50,100.85	0.03
			Base	4.579031	210,658.30	3.490000	160,557.45	-50,100.85	0.03
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		139,197.000	Local	3.328526	463,320.86	3.810000	530,340.57	67,019.71	0.11
			Base	3.328526	463,320.86	3.810000	530,340.57	67,019.71	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		11,759.000	Local	41.105938	483,364.73	71.870000	845,119.33	361,754.60	0.18
			Base	41.105938	483,364.73	71.870000	845,119.33	361,754.60	0.18
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		41,319.000	Local	18.181437	751,238.78	22.430000	926,785.17	175,546.39	0.20
			Base	18.181437	751,238.78	22.430000	926,785.17	175,546.39	0.20
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		10,454.000	Local	33.565867	350,897.57	41.650000	435,409.10	84,511.53	0.09
			Base	33.565867	350,897.57	41.650000	435,409.10	84,511.53	0.09
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		13,597.000	Local	37.039353	503,624.08	67.600000	919,157.20	415,533.12	0.20
			Base	37.039353	503,624.08	67.600000	919,157.20	415,533.12	0.20

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Base Currency: USD - US DOLLAR

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18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	40,568.000	19.099671	774,835.44	15.480000	627,992.64	-146,842.80	0.13
		Base		19.099671	774,835.44	15.480000	627,992.64	-146,842.80	0.13
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	54,927.000	18.248296	1,002,324.16	40.980000	2,250,908.46	1,248,584.30	0.48
		Base		18.248296	1,002,324.16	40.980000	2,250,908.46	1,248,584.30	0.48
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	16,602.000	48.563027	806,243.38	58.910000	978,023.82	171,780.44	0.21
		Base		48.563027	806,243.38	58.910000	978,023.82	171,780.44	0.21
192576106	COHU INC COMMON STOCK USD1.								
		Local	15,634.000	12.206423	190,835.21	11.150000	174,319.10	-16,516.11	0.04
		Base		12.206423	190,835.21	11.150000	174,319.10	-16,516.11	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	35,021.000	19.625408	687,301.41	25.490000	892,685.29	205,383.88	0.19
		Base		19.625408	687,301.41	25.490000	892,685.29	205,383.88	0.19
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,083.000	11.410213	286,202.38	14.900000	373,736.70	87,534.32	0.08
		Base		11.410213	286,202.38	14.900000	373,736.70	87,534.32	0.08
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	27,086.000	26.269862	711,545.49	35.230000	954,239.78	242,694.29	0.20
		Base		26.269862	711,545.49	35.230000	954,239.78	242,694.29	0.20
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	6,988.000	62.121993	434,108.49	65.820000	459,950.16	25,841.67	0.10
		Base		62.121993	434,108.49	65.820000	459,950.16	25,841.67	0.10
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	21,461.000	21.947735	471,020.35	36.190000	776,673.59	305,653.24	0.17
		Base		21.947735	471,020.35	36.190000	776,673.59	305,653.24	0.17
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	29,621.000	14.288362	423,235.57	23.660000	700,832.86	277,597.29	0.15
		Base		14.288362	423,235.57	23.660000	700,832.86	277,597.29	0.15

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205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	10,675.000	28.865528	308,139.51	33.800000	360,815.00	52,675.49	0.08
		Base		28.865528	308,139.51	33.800000	360,815.00	52,675.49	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,122.000	27.771218	503,270.01	39.000000	706,758.00	203,487.99	0.15
		Base		27.771218	503,270.01	39.000000	706,758.00	203,487.99	0.15
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	10,315.000	55.845622	576,047.59	40.230000	414,972.45	-161,075.14	0.09
		Base		55.845622	576,047.59	40.230000	414,972.45	-161,075.14	0.09
21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	14,398.000	36.689274	528,252.16	32.660000	470,238.68	-58,013.48	0.10
		Base		36.689274	528,252.16	32.660000	470,238.68	-58,013.48	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,524.000	25.140149	189,154.48	40.280000	303,066.72	113,912.24	0.06
		Base		25.140149	189,154.48	40.280000	303,066.72	113,912.24	0.06
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	134,008.000	8.930538	1,196,763.49	12.380000	1,659,019.04	462,255.55	0.36
		Base		8.930538	1,196,763.49	12.380000	1,659,019.04	462,255.55	0.36
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	15,861.000	51.965528	824,225.24	96.960000	1,537,882.56	713,657.32	0.33
		Base		51.965528	824,225.24	96.960000	1,537,882.56	713,657.32	0.33
227046109	CROCS INC COMMON STOCK USD.001								
		Local	58,280.000	21.320479	1,242,557.52	15.870000	924,903.60	-317,653.92	0.20
		Base		21.320479	1,242,557.52	15.870000	924,903.60	-317,653.92	0.20
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	18,021.000	6.472393	116,639.00	7.190000	129,570.99	12,931.99	0.03
		Base		6.472393	116,639.00	7.190000	129,570.99	12,931.99	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	16,829.000	5.701166	95,944.93	9.850000	165,765.65	69,820.72	0.04
		Base		5.701166	95,944.93	9.850000	165,765.65	69,820.72	0.04

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229669106	CUBIC CORP COMMON STOCK NPV								
		Local	13,913.000	48.454249	674,143.96	43.860000	610,224.18	-63,919.78	0.13
		Base		48.454249	674,143.96	43.860000	610,224.18	-63,919.78	0.13
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	32,085.000	35.937751	1,153,062.75	63.510000	2,037,718.35	884,655.60	0.44
		Base		35.937751	1,153,062.75	63.510000	2,037,718.35	884,655.60	0.44
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	16,080.000	34.107550	548,449.41	59.470000	956,277.60	407,828.19	0.21
		Base		34.107550	548,449.41	59.470000	956,277.60	407,828.19	0.21
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	12,928.000	23.743507	306,956.06	22.740000	293,982.72	-12,973.34	0.06
		Base		23.743507	306,956.06	22.740000	293,982.72	-12,973.34	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,746.000	7.193003	106,068.02	8.870000	130,797.02	24,729.00	0.03
		Base		7.193003	106,068.02	8.870000	130,797.02	24,729.00	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	11,298.000	32.399486	366,049.39	18.090000	204,380.82	-161,668.57	0.04
		Base		32.399486	366,049.39	18.090000	204,380.82	-161,668.57	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	7,069.000	72.847558	514,959.39	71.030000	502,111.07	-12,848.32	0.11
		Base		72.847558	514,959.39	71.030000	502,111.07	-12,848.32	0.11
234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	25,553.000	10.405267	265,885.79	11.100000	283,638.30	17,752.51	0.06
		Base		10.405267	265,885.79	11.100000	283,638.30	17,752.51	0.06
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	109,576.000	17.308740	1,896,622.45	18.720000	2,051,262.72	154,640.27	0.44
		Base		17.308740	1,896,622.45	18.720000	2,051,262.72	154,640.27	0.44
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	29,251.000	24.385230	713,292.37	37.570000	1,098,960.07	385,667.70	0.24
		Base		24.385230	713,292.37	37.570000	1,098,960.07	385,667.70	0.24

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247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	7,447.000	61.725167	459,667.32	61.100000	455,011.70	-4,655.62	0.10
		Base		61.725167	459,667.32	61.100000	455,011.70	-4,655.62	0.10
249908104	DEPOMED INC COMMON STOCK NPV								
		Local	38,610.000	10.356337	399,858.18	9.950000	384,169.50	-15,688.68	0.08
		Base		10.356337	399,858.18	9.950000	384,169.50	-15,688.68	0.08
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	14,628.000	55.907512	817,815.08	26.860000	392,908.08	-424,907.00	0.08
		Base		55.907512	817,815.08	26.860000	392,908.08	-424,907.00	0.08
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	130,284.000	10.101463	1,316,059.05	12.260000	1,597,281.84	281,222.79	0.34
		Base		10.101463	1,316,059.05	12.260000	1,597,281.84	281,222.79	0.34
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		Local	24,592.000	8.184558	201,274.66	9.160000	225,262.72	23,988.06	0.05
		Base		8.184558	201,274.66	9.160000	225,262.72	23,988.06	0.05
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	16,894.000	11.601026	195,987.74	8.260000	139,544.44	-56,443.30	0.03
		Base		11.601026	195,987.74	8.260000	139,544.44	-56,443.30	0.03
25388B104	DIGITAL RIVER INC COMMON STOCK USD.01								
		Local	18,480.000	14.430662	266,678.63	14.290000	264,079.20	-2,599.43	0.06
		Base		14.430662	266,678.63	14.290000	264,079.20	-2,599.43	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	19,633.000	13.749292	269,939.85	15.120000	296,850.96	26,911.11	0.06
		Base		13.749292	269,939.85	15.120000	296,850.96	26,911.11	0.06
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	10,837.000	52.830799	572,527.37	81.050000	878,338.85	305,811.48	0.19
		Base		52.830799	572,527.37	81.050000	878,338.85	305,811.48	0.19
254543101	DIODES INC COMMON STOCK USD.667								
		Local	24,303.000	25.037636	608,489.67	25.500000	619,726.50	11,236.83	0.13
		Base		25.037636	608,489.67	25.500000	619,726.50	11,236.83	0.13

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258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		20,170.000	Local	37.348070	753,310.58	43.380000	874,974.60	121,664.02	0.19
			Base	37.348070	753,310.58	43.380000	874,974.60	121,664.02	0.19
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		14,787.000	Local	28.225287	417,367.32	45.000000	665,415.00	248,047.68	0.14
			Base	28.225287	417,367.32	45.000000	665,415.00	248,047.68	0.14
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		22,603.000	Local	18.727341	423,294.08	28.120000	635,596.36	212,302.28	0.14
			Base	18.727341	423,294.08	28.120000	635,596.36	212,302.28	0.14
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		20,670.000	Local	13.300064	274,912.33	14.420000	298,061.40	23,149.07	0.06
			Base	13.300064	274,912.33	14.420000	298,061.40	23,149.07	0.06
26884U109	EPR PROPERTIES REIT USD.01								
		35,585.000	Local	46.427127	1,652,109.30	53.900000	1,918,031.50	265,922.20	0.41
			Base	46.427127	1,652,109.30	53.900000	1,918,031.50	265,922.20	0.41
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		12,598.000	Local	21.114698	266,002.96	26.800000	337,626.40	71,623.44	0.07
			Base	21.114698	266,002.96	26.800000	337,626.40	71,623.44	0.07
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		20,839.000	Local	46.923290	977,834.43	62.360000	1,299,520.04	321,685.61	0.28
			Base	46.923290	977,834.43	62.360000	1,299,520.04	321,685.61	0.28
278715206	EBIX INC COMMON STOCK USD.1								
		21,468.000	Local	19.935963	427,985.25	12.560000	269,638.08	-158,347.17	0.06
			Base	19.935963	427,985.25	12.560000	269,638.08	-158,347.17	0.06
28140H104	EDUCATION REALTY TRUST INC REIT USD.01								
		90,696.000	Local	10.799396	979,461.99	10.560000	957,749.76	-21,712.23	0.21
			Base	10.799396	979,461.99	10.560000	957,749.76	-21,712.23	0.21
28238P109	EHEALTH INC COMMON STOCK USD.001								
		12,666.000	Local	16.851934	213,446.59	20.700000	262,186.20	48,739.61	0.06
			Base	16.851934	213,446.59	20.700000	262,186.20	48,739.61	0.06

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282914100	8X8 INC COMMON STOCK USD.001								
		54,739.000	Local	10.562444	578,177.60	8.080000	442,291.12	-135,886.48	0.09
			Base	10.562444	578,177.60	8.080000	442,291.12	-135,886.48	0.09
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		26,942.000	Local	32.409030	873,164.09	36.850000	992,812.70	119,648.61	0.21
			Base	32.409030	873,164.09	36.850000	992,812.70	119,648.61	0.21
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		16,931.000	Local	14.867931	251,728.94	5.980000	101,247.38	-150,481.56	0.02
			Base	14.867931	251,728.94	5.980000	101,247.38	-150,481.56	0.02
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		31,016.000	Local	19.890726	616,930.75	44.070000	1,366,875.12	749,944.37	0.29
			Base	19.890726	616,930.75	44.070000	1,366,875.12	749,944.37	0.29
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		8,267.000	Local	22.783051	188,347.48	18.400000	152,112.80	-36,234.68	0.03
			Base	22.783051	188,347.48	18.400000	152,112.80	-36,234.68	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		44,797.000	Local	28.988461	1,298,596.09	40.930000	1,833,541.21	534,945.12	0.39
			Base	28.988461	1,298,596.09	40.930000	1,833,541.21	534,945.12	0.39
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		19,677.000	Local	19.668059	387,008.39	22.000000	432,894.00	45,885.61	0.09
			Base	19.668059	387,008.39	22.000000	432,894.00	45,885.61	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		20,891.000	Local	17.072187	356,655.05	21.300000	444,978.30	88,323.25	0.10
			Base	17.072187	356,655.05	21.300000	444,978.30	88,323.25	0.10
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		15,748.000	Local	27.593811	434,547.33	42.480000	668,975.04	234,427.71	0.14
			Base	27.593811	434,547.33	42.480000	668,975.04	234,427.71	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		12,413.000	Local	26.563468	329,732.33	41.940000	520,601.22	190,868.89	0.11
			Base	26.563468	329,732.33	41.940000	520,601.22	190,868.89	0.11

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29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	31,239.000	30.855745	963,902.61	63.430000	1,981,489.77	1,017,587.16	0.42
		Base		30.855745	963,902.61	63.430000	1,981,489.77	1,017,587.16	0.42
29285W104	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		Local	11,688.000	19.597518	229,055.79	34.560000	403,937.28	174,881.49	0.09
		Base		19.597518	229,055.79	34.560000	403,937.28	174,881.49	0.09
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,126.000	43.620748	659,807.44	68.420000	1,034,920.92	375,113.48	0.22
		Base		43.620748	659,807.44	68.420000	1,034,920.92	375,113.48	0.22
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	13,166.000	16.152980	212,670.14	32.930000	433,556.38	220,886.24	0.09
		Base		16.152980	212,670.14	32.930000	433,556.38	220,886.24	0.09
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	59,163.000	6.274522	371,219.53	2.790000	165,064.77	-206,154.76	0.04
		Base		6.274522	371,219.53	2.790000	165,064.77	-206,154.76	0.04
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,678.000	34.248037	605,436.79	33.550000	593,096.90	-12,339.89	0.13
		Base		34.248037	605,436.79	33.550000	593,096.90	-12,339.89	0.13
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,334.000	21.109477	365,911.68	22.920000	397,295.28	31,383.60	0.09
		Base		21.109477	365,911.68	22.920000	397,295.28	31,383.60	0.09
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	23,201.000	41.869802	971,421.28	54.560000	1,265,846.56	294,425.28	0.27
		Base		41.869802	971,421.28	54.560000	1,265,846.56	294,425.28	0.27
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	31,615.000	6.980783	220,697.44	9.630000	304,452.45	83,755.01	0.07
		Base		6.980783	220,697.44	9.630000	304,452.45	83,755.01	0.07
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	20,450.000	26.226363	536,329.12	28.050000	573,622.50	37,293.38	0.12
		Base		26.226363	536,329.12	28.050000	573,622.50	37,293.38	0.12

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Base Currency: USD - US DOLLAR

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30214U102	EXPONENT INC COMMON STOCK USD.001								
		8,725.000	Local	45.824061	399,814.93	71.080000	620,173.00	220,358.07	0.13
			Base	45.824061	399,814.93	71.080000	620,173.00	220,358.07	0.13
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		39,502.000	Local	12.641476	499,363.59	42.250000	1,668,959.50	1,169,595.91	0.36
			Base	12.641476	499,363.59	42.250000	1,668,959.50	1,169,595.91	0.36
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		36,208.000	Local	27.403732	992,234.32	9.790000	354,476.32	-637,758.00	0.08
			Base	27.403732	992,234.32	9.790000	354,476.32	-637,758.00	0.08
302520101	FNB CORP COMMON STOCK USD.01								
		110,775.000	Local	10.780148	1,194,170.87	12.300000	1,362,532.50	168,361.63	0.29
			Base	10.780148	1,194,170.87	12.300000	1,362,532.50	168,361.63	0.29
302693106	FXCM INC A COMMON STOCK USD.01								
		25,332.000	Local	16.713158	423,377.71	13.620000	345,021.84	-78,355.87	0.07
			Base	16.713158	423,377.71	13.620000	345,021.84	-78,355.87	0.07
30281V108	FTD COS INC COMMON STOCK USD.0001								
		12,607.000	Local	23.643990	298,079.78	32.940000	415,274.58	117,194.80	0.09
			Base	23.643990	298,079.78	32.940000	415,274.58	117,194.80	0.09
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		11,475.000	Local	42.034524	482,346.16	50.630000	580,979.25	98,633.09	0.12
			Base	42.034524	482,346.16	50.630000	580,979.25	98,633.09	0.12
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		41,866.000	Local	6.285868	263,164.13	14.460000	605,382.36	342,218.23	0.13
			Base	6.285868	263,164.13	14.460000	605,382.36	342,218.23	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		34,255.000	Local	30.610490	1,048,562.34	38.950000	1,334,232.25	285,669.91	0.29
			Base	30.610490	1,048,562.34	38.950000	1,334,232.25	285,669.91	0.29
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		32,127.000	Local	21.089875	677,554.40	26.290000	844,618.83	167,064.43	0.18
			Base	21.089875	677,554.40	26.290000	844,618.83	167,064.43	0.18

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	66,859.000	5.047700	337,484.18	5.140000	343,655.26	6,171.08	0.07
		Base		5.047700	337,484.18	5.140000	343,655.26	6,171.08	0.07
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	19,278.000	43.592637	840,378.86	56.410000	1,087,471.98	247,093.12	0.23
		Base		43.592637	840,378.86	56.410000	1,087,471.98	247,093.12	0.23
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	62,609.000	5.578814	349,283.98	8.560000	535,933.04	186,649.06	0.11
		Base		5.578814	349,283.98	8.560000	535,933.04	186,649.06	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	38,423.000	16.125353	619,584.44	16.340000	627,831.82	8,247.38	0.13
		Base		16.125353	619,584.44	16.340000	627,831.82	8,247.38	0.13
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	40,506.000	17.422189	705,703.19	29.380000	1,190,066.28	484,363.09	0.26
		Base		17.422189	705,703.19	29.380000	1,190,066.28	484,363.09	0.26
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	50,115.000	11.297615	566,179.96	16.200000	811,863.00	245,683.04	0.17
		Base		11.297615	566,179.96	16.200000	811,863.00	245,683.04	0.17
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	31,514.000	21.839989	688,265.42	28.850000	909,178.90	220,913.48	0.19
		Base		21.839989	688,265.42	28.850000	909,178.90	220,913.48	0.19
346091705	FOREST OIL CORP COMMON STOCK USD.1								
		Local	79,271.000	3.984543	315,858.69	2.040000	161,712.84	-154,145.85	0.03
		Base		3.984543	315,858.69	2.040000	161,712.84	-154,145.85	0.03
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	23,216.000	16.038982	372,361.00	18.700000	434,139.20	61,778.20	0.09
		Base		16.038982	372,361.00	18.700000	434,139.20	61,778.20	0.09
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	8,020.000	34.565111	277,212.19	38.680000	310,213.60	33,001.41	0.07
		Base		34.565111	277,212.19	38.680000	310,213.60	33,001.41	0.07

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349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	20,773.000	32.699253	679,261.58	44.770000	930,007.21	250,745.63	0.20
		Base		32.699253	679,261.58	44.770000	930,007.21	250,745.63	0.20
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	28,107.000	28.254691	794,154.60	12.780000	359,207.46	-434,947.14	0.08
		Base		28.254691	794,154.60	12.780000	359,207.46	-434,947.14	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	26,045.000	24.918068	648,991.07	36.650000	954,549.25	305,558.18	0.20
		Base		24.918068	648,991.07	36.650000	954,549.25	305,558.18	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	58,034.000	12.853395	745,933.90	12.140000	704,532.76	-41,401.14	0.15
		Base		12.853395	745,933.90	12.140000	704,532.76	-41,401.14	0.15
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	22,786.000	13.557839	308,928.92	15.830000	360,702.38	51,773.46	0.08
		Base		13.557839	308,928.92	15.830000	360,702.38	51,773.46	0.08
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	33,355.000	25.337045	845,117.15	44.650000	1,489,300.75	644,183.60	0.32
		Base		25.337045	845,117.15	44.650000	1,489,300.75	644,183.60	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	15,008.000	15.954194	239,440.55	15.760000	236,526.08	-2,914.47	0.05
		Base		15.954194	239,440.55	15.760000	236,526.08	-2,914.47	0.05
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	13,283.000	33.934711	450,754.76	48.090000	638,779.47	188,024.71	0.14
		Base		33.934711	450,754.76	48.090000	638,779.47	188,024.71	0.14
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	48,318.000	21.449900	1,036,416.29	34.410000	1,662,622.38	626,206.09	0.36
		Base		21.449900	1,036,416.29	34.410000	1,662,622.38	626,206.09	0.36
36191U106	GT ADVANCED TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	90,811.000	10.285446	934,031.61	13.840000	1,256,824.24	322,792.63	0.27
		Base		10.285446	934,031.61	13.840000	1,256,824.24	322,792.63	0.27

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36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	11,886.000	70.846706	842,083.95	77.670000	923,185.62	81,101.67	0.20
		Base		70.846706	842,083.95	77.670000	923,185.62	81,101.67	0.20
368682100	GENCORP INC COMMON STOCK USD.1								
		Local	38,817.000	6.483013	251,651.13	17.750000	689,001.75	437,350.62	0.15
		Base		6.483013	251,651.13	17.750000	689,001.75	437,350.62	0.15
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	32,391.000	25.732440	833,499.46	22.230000	720,051.93	-113,447.53	0.15
		Base		25.732440	833,499.46	22.230000	720,051.93	-113,447.53	0.15
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	21,010.000	10.472308	220,023.20	11.040000	231,950.40	11,927.20	0.05
		Base		10.472308	220,023.20	11.040000	231,950.40	11,927.20	0.05
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	15,969.000	53.087686	847,757.25	76.270000	1,217,955.63	370,198.38	0.26
		Base		53.087686	847,757.25	76.270000	1,217,955.63	370,198.38	0.26
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD.1								
		Local	19,377.000	14.975210	290,174.64	18.100000	350,723.70	60,549.06	0.08
		Base		14.975210	290,174.64	18.100000	350,723.70	60,549.06	0.08
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	8,746.000	50.634826	442,852.19	40.240000	351,939.04	-90,913.15	0.08
		Base		50.634826	442,852.19	40.240000	351,939.04	-90,913.15	0.08
374297109	GETTY REALTY CORP REIT USD.01								
		Local	17,789.000	20.695471	368,151.74	18.370000	326,783.93	-41,367.81	0.07
		Base		20.695471	368,151.74	18.370000	326,783.93	-41,367.81	0.07
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,277.000	11.944839	230,260.66	14.690000	283,179.13	52,918.47	0.06
		Base		11.944839	230,260.66	14.690000	283,179.13	52,918.47	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	49,582.000	14.430300	715,483.11	26.480000	1,312,931.36	597,448.25	0.28
		Base		14.430300	715,483.11	26.480000	1,312,931.36	597,448.25	0.28

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377316104	GLATFELTER COMMON STOCK USD.01								
		Local	28,676.000	19.024787	545,554.80	23.800000	682,488.80	136,934.00	0.15
		Base		19.024787	545,554.80	23.800000	682,488.80	136,934.00	0.15
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		Local	42,264.000	12.568892	531,211.64	19.030000	804,283.92	273,072.28	0.17
		Base		12.568892	531,211.64	19.030000	804,283.92	273,072.28	0.17
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	45,429.000	23.737952	1,078,391.43	23.350000	1,060,767.15	-17,624.28	0.23
		Base		23.737952	1,078,391.43	23.350000	1,060,767.15	-17,624.28	0.23
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	16,566.000	26.258071	434,991.21	49.510000	820,182.66	385,191.45	0.18
		Base		26.258071	434,991.21	49.510000	820,182.66	385,191.45	0.18
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	20,613.000	23.394609	482,233.08	17.990000	370,827.87	-111,405.21	0.08
		Base		23.394609	482,233.08	17.990000	370,827.87	-111,405.21	0.08
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	20,921.000	22.398744	468,604.13	37.490000	784,328.29	315,724.16	0.17
		Base		22.398744	468,604.13	37.490000	784,328.29	315,724.16	0.17
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	17,692.000	48.176375	852,336.43	45.770000	809,762.84	-42,573.59	0.17
		Base		48.176375	852,336.43	45.770000	809,762.84	-42,573.59	0.17
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,036.000	10.413748	302,373.58	10.770000	312,717.72	10,344.14	0.07
		Base		10.413748	302,373.58	10.770000	312,717.72	10,344.14	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,025.000	45.989326	645,000.30	73.920000	1,036,728.00	391,727.70	0.22
		Base		45.989326	645,000.30	73.920000	1,036,728.00	391,727.70	0.22
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	8,205.000	28.818790	236,458.17	19.500000	159,997.50	-76,460.67	0.03
		Base		28.818790	236,458.17	19.500000	159,997.50	-76,460.67	0.03

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40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,639.000	42.348462	281,151.44	39.900000	264,896.10	-16,255.34	0.06
		Base		42.348462	281,151.44	39.900000	264,896.10	-16,255.34	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	22,324.000	17.112518	382,019.86	33.960000	758,123.04	376,103.18	0.16
		Base		17.112518	382,019.86	33.960000	758,123.04	376,103.18	0.16
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	34,658.000	32.912724	1,140,689.20	35.570000	1,232,785.06	92,095.86	0.26
		Base		32.912724	1,140,689.20	35.570000	1,232,785.06	92,095.86	0.26
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	23,444.000	23.608221	553,471.13	31.650000	742,002.60	188,531.47	0.16
		Base		23.608221	553,471.13	31.650000	742,002.60	188,531.47	0.16
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	21,167.000	9.531839	201,760.43	21.120000	447,047.04	245,286.61	0.10
		Base		9.531839	201,760.43	21.120000	447,047.04	245,286.61	0.10
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	63,106.000	6.281160	396,378.87	6.000000	378,636.00	-17,742.87	0.08
		Base		6.281160	396,378.87	6.000000	378,636.00	-17,742.87	0.08
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	29,260.000	8.332234	243,801.16	6.560000	191,945.60	-51,855.56	0.04
		Base		8.332234	243,801.16	6.560000	191,945.60	-51,855.56	0.04
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	13,342.000	13.098472	174,759.82	22.230000	296,592.66	121,832.84	0.06
		Base		13.098472	174,759.82	22.230000	296,592.66	121,832.84	0.06
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,289.000	39.016020	245,371.75	34.250000	215,398.25	-29,973.50	0.05
		Base		39.016020	245,371.75	34.250000	215,398.25	-29,973.50	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,258.000	57.684668	476,359.99	49.800000	411,248.40	-65,111.59	0.09
		Base		57.684668	476,359.99	49.800000	411,248.40	-65,111.59	0.09

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	46,785.000	18.358857	858,919.14	26.140000	1,222,959.90	364,040.76	0.26
		Base		18.358857	858,919.14	26.140000	1,222,959.90	364,040.76	0.26
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	63,943.000	21.441005	1,371,002.18	24.700000	1,579,392.10	208,389.92	0.34
		Base		21.441005	1,371,002.18	24.700000	1,579,392.10	208,389.92	0.34
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	48,900.000	4.981074	243,574.52	10.690000	522,741.00	279,166.48	0.11
		Base		4.981074	243,574.52	10.690000	522,741.00	279,166.48	0.11
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		Local	13,765.000	27.657098	380,699.96	24.960000	343,574.40	-37,125.56	0.07
		Base		27.657098	380,699.96	24.960000	343,574.40	-37,125.56	0.07
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	23,485.000	12.705543	298,389.68	17.290000	406,055.65	107,665.97	0.09
		Base		12.705543	298,389.68	17.290000	406,055.65	107,665.97	0.09
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	33,285.000	15.709569	522,892.99	22.450000	747,248.25	224,355.26	0.16
		Base		15.709569	522,892.99	22.450000	747,248.25	224,355.26	0.16
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		Local	23,860.000	23.238564	554,472.14	47.500000	1,133,350.00	578,877.86	0.24
		Base		23.238564	554,472.14	47.500000	1,133,350.00	578,877.86	0.24
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	10,789.000	21.546225	232,462.22	18.670000	201,430.63	-31,031.59	0.04
		Base		21.546225	232,462.22	18.670000	201,430.63	-31,031.59	0.04
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	17,050.000	41.244743	703,222.86	49.910000	850,965.50	147,742.64	0.18
		Base		41.244743	703,222.86	49.910000	850,965.50	147,742.64	0.18
431571108	HILLENBRAND INC COMMON STOCK NPV								
		Local	41,816.000	22.233109	929,699.68	30.050000	1,256,570.80	326,871.12	0.27
		Base		22.233109	929,699.68	30.050000	1,256,570.80	326,871.12	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
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	31,660.000	14.041004	444,538.18	30.060000	951,699.60	507,161.42	0.20
		Base		14.041004	444,538.18	30.060000	951,699.60	507,161.42	0.20
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	27,117.000	16.553869	448,891.26	28.650000	776,902.05	328,010.79	0.17
		Base		16.553869	448,891.26	28.650000	776,902.05	328,010.79	0.17
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	21,724.000	31.894963	692,886.17	43.700000	949,338.80	256,452.63	0.20
		Base		31.894963	692,886.17	43.700000	949,338.80	256,452.63	0.20
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	23,183.000	34.970914	810,730.69	46.180000	1,070,590.94	259,860.25	0.23
		Base		34.970914	810,730.69	46.180000	1,070,590.94	259,860.25	0.23
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	9,013.000	45.581336	410,824.58	58.250000	525,007.25	114,182.67	0.11
		Base		45.581336	410,824.58	58.250000	525,007.25	114,182.67	0.11
44984A105	IPC THE HOSPITALIST CO COMMON STOCK USD.001								
		Local	11,407.000	42.966311	490,116.71	49.180000	560,996.26	70,879.55	0.12
		Base		42.966311	490,116.71	49.180000	560,996.26	70,879.55	0.12
45068B109	ITT EDUCATIONAL SERVICES INC COMMON STOCK USD.01								
		Local	12,137.000	19.626116	238,202.17	14.230000	172,709.51	-65,492.66	0.04
		Base		19.626116	238,202.17	14.230000	172,709.51	-65,492.66	0.04
45071R109	IXIA COMMON STOCK NPV								
		Local	37,522.000	16.494217	618,896.00	10.700000	401,485.40	-217,410.60	0.09
		Base		16.494217	618,896.00	10.700000	401,485.40	-217,410.60	0.09
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	32,419.000	21.321739	691,229.47	42.230000	1,369,054.37	677,824.90	0.29
		Base		21.321739	691,229.47	42.230000	1,369,054.37	677,824.90	0.29
45169U105	IGATE CORP COMMON STOCK USD.01								
		Local	19,578.000	17.141267	335,591.73	35.680000	698,543.04	362,951.31	0.15
		Base		17.141267	335,591.73	35.680000	698,543.04	362,951.31	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
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		43,380.000	Local	19.465287	844,404.13	23.390000	1,014,658.20	170,254.07	0.22
			Base	19.465287	844,404.13	23.390000	1,014,658.20	170,254.07	0.22
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		15,913.000	Local	27.865157	443,418.24	36.510000	580,983.63	137,565.39	0.12
			Base	27.865157	443,418.24	36.510000	580,983.63	137,565.39	0.12
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		7,665.000	Local	56.445581	432,655.38	64.760000	496,385.40	63,730.02	0.11
			Base	56.445581	432,655.38	64.760000	496,385.40	63,730.02	0.11
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		55,805.000	Local	8.923535	497,977.86	10.340000	577,023.70	79,045.84	0.12
			Base	8.923535	497,977.86	10.340000	577,023.70	79,045.84	0.12
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		27,255.000	Local	17.835006	486,093.10	26.270000	715,988.85	229,895.75	0.15
			Base	17.835006	486,093.10	26.270000	715,988.85	229,895.75	0.15
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		14,609.000	Local	50.478322	737,437.81	60.430000	882,821.87	145,384.06	0.19
			Base	50.478322	737,437.81	60.430000	882,821.87	145,384.06	0.19
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		15,132.000	Local	28.538136	431,839.08	31.910000	482,862.12	51,023.04	0.10
			Base	28.538136	431,839.08	31.910000	482,862.12	51,023.04	0.10
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		15,829.000	Local	42.768199	676,977.82	47.420000	750,611.18	73,633.36	0.16
			Base	42.768199	676,977.82	47.420000	750,611.18	73,633.36	0.16
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		11,328.000	Local	20.675689	234,214.21	26.130000	296,000.64	61,786.43	0.06
			Base	20.675689	234,214.21	26.130000	296,000.64	61,786.43	0.06
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		32,030.000	Local	16.133877	516,768.08	23.015000	737,170.45	220,402.37	0.16
			Base	16.133877	516,768.08	23.015000	737,170.45	220,402.37	0.16

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45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	10,811.000	36.565775	395,312.59	45.370000	490,495.07	95,182.48	0.11
		Base		36.565775	395,312.59	45.370000	490,495.07	95,182.48	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	38,946.000	15.918431	619,959.21	15.850000	617,294.10	-2,665.11	0.13
		Base		15.918431	619,959.21	15.850000	617,294.10	-2,665.11	0.13
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	26,520.000	15.417715	408,877.80	21.180000	561,693.60	152,815.80	0.12
		Base		15.417715	408,877.80	21.180000	561,693.60	152,815.80	0.12
461148108	INTEVAC INC COMMON STOCK NPV								
		Local	15,923.000	9.198861	146,473.47	6.340000	100,951.82	-45,521.65	0.02
		Base		9.198861	146,473.47	6.340000	100,951.82	-45,521.65	0.02
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	19,268.000	25.597116	493,205.23	14.970000	288,441.96	-204,763.27	0.06
		Base		25.597116	493,205.23	14.970000	288,441.96	-204,763.27	0.06
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	36,976.000	16.122438	596,143.28	14.810000	547,614.56	-48,528.72	0.12
		Base		16.122438	596,143.28	14.810000	547,614.56	-48,528.72	0.12
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	23,969.000	13.616404	326,371.59	18.290000	438,393.01	112,021.42	0.09
		Base		13.616404	326,371.59	18.290000	438,393.01	112,021.42	0.09
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		Local	85,198.000	8.417455	717,150.33	3.750000	319,492.50	-397,657.83	0.07
		Base		8.417455	717,150.33	3.750000	319,492.50	-397,657.83	0.07
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,627.000	28.513488	559,634.22	32.370000	635,325.99	75,691.77	0.14
		Base		28.513488	559,634.22	32.370000	635,325.99	75,691.77	0.14
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	195,641.000	84.779918	16,586,427.99	105.860000	20,710,556.26	4,124,128.27	4.44
		Base		84.779918	16,586,427.99	105.860000	20,710,556.26	4,124,128.27	4.44

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466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		Local	9,712.000	53.367074	518,301.02	90.090000	874,954.08	356,653.06	0.19
		Base		53.367074	518,301.02	90.090000	874,954.08	356,653.06	0.19
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	26,657.000	23.990418	639,512.57	57.190000	1,524,513.83	885,001.26	0.33
		Base		23.990418	639,512.57	57.190000	1,524,513.83	885,001.26	0.33
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	18,237.000	18.337885	334,428.00	26.050000	475,073.85	140,645.85	0.10
		Base		18.337885	334,428.00	26.050000	475,073.85	140,645.85	0.10
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	29,762.000	30.689751	913,388.37	48.920000	1,455,957.04	542,568.67	0.31
		Base		30.689751	913,388.37	48.920000	1,455,957.04	542,568.67	0.31
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,005.000	54.100566	649,477.30	77.220000	927,026.10	277,548.80	0.20
		Base		54.100566	649,477.30	77.220000	927,026.10	277,548.80	0.20
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	18,233.000	34.229574	624,107.82	40.010000	729,502.33	105,394.51	0.16
		Base		34.229574	624,107.82	40.010000	729,502.33	105,394.51	0.16
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	53,623.000	10.088024	540,950.13	29.740000	1,594,748.02	1,053,797.89	0.34
		Base		10.088024	540,950.13	29.740000	1,594,748.02	1,053,797.89	0.34
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	18,191.000	16.942026	308,192.39	15.940000	289,964.54	-18,227.85	0.06
		Base		16.942026	308,192.39	15.940000	289,964.54	-18,227.85	0.06
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	42,470.000	13.859823	588,626.67	23.900000	1,015,033.00	426,406.33	0.22
		Base		13.859823	588,626.67	23.900000	1,015,033.00	426,406.33	0.22
497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	10,022.000	12.717460	127,454.38	18.810000	188,513.82	61,059.44	0.04
		Base		12.717460	127,454.38	18.810000	188,513.82	61,059.44	0.04

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49803T102	KITE REALTY GROUP TRUST REIT USD.01								
		221,465.000	Local	5.987378	1,325,994.63	6.100000	1,350,936.50	24,941.87	0.29
			Base	5.987378	1,325,994.63	6.100000	1,350,936.50	24,941.87	0.29
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		40,358.000	Local	16.857752	680,345.16	23.960000	966,977.68	286,632.52	0.21
			Base	16.857752	680,345.16	23.960000	966,977.68	286,632.52	0.21
500600101	KOPIN CORP COMMON STOCK USD.01								
		40,408.000	Local	4.132036	166,967.33	3.430000	138,599.44	-28,367.89	0.03
			Base	4.132036	166,967.33	3.430000	138,599.44	-28,367.89	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		13,619.000	Local	37.307386	508,089.29	36.030000	490,692.57	-17,396.72	0.11
			Base	37.307386	508,089.29	36.030000	490,692.57	-17,396.72	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		33,113.000	Local	15.969950	528,812.95	29.420000	974,184.46	445,371.51	0.21
			Base	15.969950	528,812.95	29.420000	974,184.46	445,371.51	0.21
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		21,824.000	Local	29.809711	650,567.13	20.610000	449,792.64	-200,774.49	0.10
			Base	29.809711	650,567.13	20.610000	449,792.64	-200,774.49	0.10
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		50,990.000	Local	10.063729	513,149.52	13.620000	694,483.80	181,334.28	0.15
			Base	10.063729	513,149.52	13.620000	694,483.80	181,334.28	0.15
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		8,171.000	Local	22.172484	181,171.37	23.480000	191,855.08	10,683.71	0.04
			Base	22.172484	181,171.37	23.480000	191,855.08	10,683.71	0.04
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		12,754.000	Local	37.639417	480,053.13	38.510000	491,156.54	11,103.41	0.11
			Base	37.639417	480,053.13	38.510000	491,156.54	11,103.41	0.11
502175102	LTC PROPERTIES INC REIT USD.01								
		23,182.000	Local	31.229965	723,973.06	38.330000	888,566.06	164,593.00	0.19
			Base	31.229965	723,973.06	38.330000	888,566.06	164,593.00	0.19

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505336107	LA Z BOY INC COMMON STOCK USD1.								
		34,847.000	Local	11.469187	399,666.77	21.040000	733,180.88	333,514.11	0.16
			Base	11.469187	399,666.77	21.040000	733,180.88	333,514.11	0.16
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		27,822.000	Local	42.950433	1,194,966.95	46.980000	1,307,077.56	112,110.61	0.28
			Base	42.950433	1,194,966.95	46.980000	1,307,077.56	112,110.61	0.28
51476K103	LANDAUER INC COMMON STOCK USD.1								
		6,360.000	Local	56.092932	356,751.05	43.150000	274,434.00	-82,317.05	0.06
			Base	56.092932	356,751.05	43.150000	274,434.00	-82,317.05	0.06
516012101	LANNETT CO INC COMMON STOCK USD.001								
		18,709.000	Local	38.444692	719,261.75	33.610000	628,809.49	-90,452.26	0.13
			Base	38.444692	719,261.75	33.610000	628,809.49	-90,452.26	0.13
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		136,487.000	Local	9.625608	1,313,770.39	10.940000	1,493,167.78	179,397.39	0.32
			Base	9.625608	1,313,770.39	10.940000	1,493,167.78	179,397.39	0.32
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		13,799.000	Local	57.373997	791,703.78	49.170000	678,496.83	-113,206.95	0.15
			Base	57.373997	791,703.78	49.170000	678,496.83	-113,206.95	0.15
535555106	LINDSAY CORP COMMON STOCK USD1.								
		8,560.000	Local	67.700664	579,517.68	80.950000	692,932.00	113,414.32	0.15
			Base	67.700664	579,517.68	80.950000	692,932.00	113,414.32	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		17,299.000	Local	29.912867	517,462.68	13.490000	233,363.51	-284,099.17	0.05
			Base	29.912867	517,462.68	13.490000	233,363.51	-284,099.17	0.05
536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		15,130.000	Local	25.658788	388,217.47	88.850000	1,344,300.50	956,083.03	0.29
			Base	25.658788	388,217.47	88.850000	1,344,300.50	956,083.03	0.29
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		14,988.000	Local	55.599827	833,330.21	86.920000	1,302,756.96	469,426.75	0.28
			Base	55.599827	833,330.21	86.920000	1,302,756.96	469,426.75	0.28

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538146101	LIVEPERSON INC COMMON STOCK USD.001								
		Local	32,839.000	12.988616	426,533.15	11.780000	386,843.42	-39,689.73	0.08
		Base		12.988616	426,533.15	11.780000	386,843.42	-39,689.73	0.08
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		Local	15,197.000	35.839759	544,656.81	40.710000	618,669.87	74,013.06	0.13
		Base		35.839759	544,656.81	40.710000	618,669.87	74,013.06	0.13
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		Local	18,262.000	27.521084	502,590.03	54.220000	990,165.64	487,575.61	0.21
		Base		27.521084	502,590.03	54.220000	990,165.64	487,575.61	0.21
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		Local	25,197.000	22.930922	577,790.43	18.200000	458,585.40	-119,205.03	0.10
		Base		22.930922	577,790.43	18.200000	458,585.40	-119,205.03	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		Local	11,970.000	14.757173	176,643.36	15.340000	183,619.80	6,976.44	0.04
		Base		14.757173	176,643.36	15.340000	183,619.80	6,976.44	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		Local	11,329.000	11.324926	128,300.09	25.230000	285,830.67	157,530.58	0.06
		Base		11.324926	128,300.09	25.230000	285,830.67	157,530.58	0.06
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		Local	36,711.000	24.042207	882,613.46	26.940000	988,994.34	106,380.88	0.21
		Base		24.042207	882,613.46	26.940000	988,994.34	106,380.88	0.21
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	16,291.000	15.106782	246,104.59	20.580000	335,268.78	89,164.19	0.07
		Base		15.106782	246,104.59	20.580000	335,268.78	89,164.19	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		Local	35,644.000	27.112609	966,401.85	31.780000	1,132,766.32	166,364.47	0.24
		Base		27.112609	966,401.85	31.780000	1,132,766.32	166,364.47	0.24
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		Local	10,081.000	42.783254	431,297.98	66.000000	665,346.00	234,048.02	0.14
		Base		42.783254	431,297.98	66.000000	665,346.00	234,048.02	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
55402X105	MWI VETERINARY SUPPLY INC COMMON STOCK USD.01								
		Local	8,563.000	89.709213	768,179.99	141.260000	1,209,609.38	441,429.39	0.26
		Base		89.709213	768,179.99	141.260000	1,209,609.38	441,429.39	0.26
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	38,367.000	24.695298	947,484.48	31.850000	1,221,988.95	274,504.47	0.26
		Base		24.695298	947,484.48	31.850000	1,221,988.95	274,504.47	0.26
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
		Local	18,349.000	51.134608	938,268.92	57.600000	1,056,902.40	118,633.48	0.23
		Base		51.134608	938,268.92	57.600000	1,056,902.40	118,633.48	0.23
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	50,460.000	11.087091	559,454.60	29.360000	1,481,505.60	922,051.00	0.32
		Base		11.087091	559,454.60	29.360000	1,481,505.60	922,051.00	0.32
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
		Local	15,861.000	28.956919	459,285.69	27.000000	428,247.00	-31,038.69	0.09
		Base		28.956919	459,285.69	27.000000	428,247.00	-31,038.69	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
		Local	12,065.000	11.305734	136,403.68	17.670000	213,188.55	76,784.87	0.05
		Base		11.305734	136,403.68	17.670000	213,188.55	76,784.87	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	16,508.000	8.967628	148,037.61	16.670000	275,188.36	127,150.75	0.06
		Base		8.967628	148,037.61	16.670000	275,188.36	127,150.75	0.06
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	25,115.000	33.552133	842,661.81	56.230000	1,412,216.45	569,554.64	0.30
		Base		33.552133	842,661.81	56.230000	1,412,216.45	569,554.64	0.30
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	19,722.000	23.035133	454,298.89	57.550000	1,135,001.10	680,702.21	0.24
		Base		23.035133	454,298.89	57.550000	1,135,001.10	680,702.21	0.24
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	34,376.000	23.589900	810,926.40	24.080000	827,774.08	16,847.68	0.18
		Base		23.589900	810,926.40	24.080000	827,774.08	16,847.68	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
576690101	MATERION CORP COMMON STOCK NPV								
		Local	13,712.000	33.075669	453,533.57	32.310000	443,034.72	-10,498.85	0.09
		Base		33.075669	453,533.57	32.310000	443,034.72	-10,498.85	0.09
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		Local	17,586.000	13.761310	242,006.39	26.850000	472,184.10	230,177.71	0.10
		Base		13.761310	242,006.39	26.850000	472,184.10	230,177.71	0.10
57686G105	MATSON INC COMMON STOCK NPV								
		Local	28,609.000	23.511669	672,645.35	26.950000	771,012.55	98,367.20	0.17
		Base		23.511669	672,645.35	26.950000	771,012.55	98,367.20	0.17
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	19,620.000	40.833408	801,151.47	43.490000	853,273.80	52,122.33	0.18
		Base		40.833408	801,151.47	43.490000	853,273.80	52,122.33	0.18
577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	45,073.000	22.129026	997,421.61	41.360000	1,864,219.28	866,797.67	0.40
		Base		22.129026	997,421.61	41.360000	1,864,219.28	866,797.67	0.40
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		Local	31,017.000	9.334798	289,537.44	6.030000	187,032.51	-102,504.93	0.04
		Base		9.334798	289,537.44	6.030000	187,032.51	-102,504.93	0.04
583421102	MEASUREMENT SPECIALTIES INC COMMON STOCK NPV								
		Local	10,082.000	30.849129	311,020.92	85.990000	866,951.18	555,930.26	0.19
		Base		30.849129	311,020.92	85.990000	866,951.18	555,930.26	0.19
584045108	MEDASSETS INC COMMON STOCK USD.01								
		Local	40,604.000	22.945341	931,672.62	21.240000	862,428.96	-69,243.66	0.18
		Base		22.945341	931,672.62	21.240000	862,428.96	-69,243.66	0.18
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	114,812.000	11.569185	1,328,281.31	13.460000	1,545,369.52	217,088.21	0.33
		Base		11.569185	1,328,281.31	13.460000	1,545,369.52	217,088.21	0.33
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	43,286.000	20.783464	899,633.01	23.370000	1,011,593.82	111,960.81	0.22
		Base		20.783464	899,633.01	23.370000	1,011,593.82	111,960.81	0.22

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58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,044.000	20.251508	162,903.13	28.710000	230,943.24	68,040.11	0.05
		Base		20.251508	162,903.13	28.710000	230,943.24	68,040.11	0.05
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	33,857.000	17.752639	601,051.10	44.840000	1,518,147.88	917,096.78	0.33
		Base		17.752639	601,051.10	44.840000	1,518,147.88	917,096.78	0.33
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		Local	30,340.000	31.854030	966,451.27	50.320000	1,526,708.80	560,257.53	0.33
		Base		31.854030	966,451.27	50.320000	1,526,708.80	560,257.53	0.33
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	22,140.000	15.207512	336,694.32	11.050000	244,647.00	-92,047.32	0.05
		Base		15.207512	336,694.32	11.050000	244,647.00	-92,047.32	0.05
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		Local	27,669.000	20.551651	568,643.62	19.710000	545,355.99	-23,287.63	0.12
		Base		20.551651	568,643.62	19.710000	545,355.99	-23,287.63	0.12
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		Local	27,182.000	15.154261	411,923.11	12.840000	349,016.88	-62,906.23	0.07
		Base		15.154261	411,923.11	12.840000	349,016.88	-62,906.23	0.07
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	24,480.000	28.512495	697,985.87	38.300000	937,584.00	239,598.13	0.20
		Base		28.512495	697,985.87	38.300000	937,584.00	239,598.13	0.20
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	23,984.000	11.810265	283,257.39	31.980000	767,008.32	483,750.93	0.16
		Base		11.810265	283,257.39	31.980000	767,008.32	483,750.93	0.16
594793101	MICREL INC COMMON STOCK NPV								
		Local	30,081.000	11.137055	335,013.75	10.460000	314,647.26	-20,366.49	0.07
		Base		11.137055	335,013.75	10.460000	314,647.26	-20,366.49	0.07
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,020.000	131.324136	790,571.30	143.130000	861,642.60	71,071.30	0.18
		Base		131.324136	790,571.30	143.130000	861,642.60	71,071.30	0.18

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595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	63,230.000	20.068367	1,268,922.87	23.980000	1,516,255.40	247,332.53	0.33
		Base		20.068367	1,268,922.87	23.980000	1,516,255.40	247,332.53	0.33
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	27,377.000	23.007271	629,870.06	37.760000	1,033,755.52	403,885.46	0.22
		Base		23.007271	629,870.06	37.760000	1,033,755.52	403,885.46	0.22
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	19,098.000	25.104209	479,440.18	40.850000	780,153.30	300,713.12	0.17
		Base		25.104209	479,440.18	40.850000	780,153.30	300,713.12	0.17
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	30,904.000	15.262446	471,670.62	10.640000	328,818.56	-142,852.06	0.07
		Base		15.262446	471,670.62	10.640000	328,818.56	-142,852.06	0.07
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	6,547.000	10.928392	71,548.18	12.480000	81,706.56	10,158.38	0.02
		Base		10.928392	71,548.18	12.480000	81,706.56	10,158.38	0.02
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	23,391.000	17.980100	420,572.51	41.240000	964,644.84	544,072.33	0.21
		Base		17.980100	420,572.51	41.240000	964,644.84	544,072.33	0.21
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	26,315.000	15.211504	400,290.74	29.890000	786,555.35	386,264.61	0.17
		Base		15.211504	400,290.74	29.890000	786,555.35	386,264.61	0.17
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	19,931.000	37.423130	745,880.41	50.790000	1,012,295.49	266,415.08	0.22
		Base		37.423130	745,880.41	50.790000	1,012,295.49	266,415.08	0.22
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	60,600.000	4.455086	269,978.24	6.500000	393,900.00	123,921.76	0.08
		Base		4.455086	269,978.24	6.500000	393,900.00	123,921.76	0.08
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	29,620.000	42.799597	1,267,724.05	66.020000	1,955,512.40	687,788.35	0.42
		Base		42.799597	1,267,724.05	66.020000	1,955,512.40	687,788.35	0.42

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624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	11,961.000	18.861053	225,597.05	40.930000	489,563.73	263,966.68	0.10
		Base		18.861053	225,597.05	40.930000	489,563.73	263,966.68	0.10
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	37,744.000	20.939628	790,345.31	27.830000	1,050,415.52	260,070.21	0.23
		Base		20.939628	790,345.31	27.830000	1,050,415.52	260,070.21	0.23
625453105	MULTIMEDIA GAMES HOLDING CO COMMON STOCK USD.01								
		Local	19,717.000	9.258085	182,541.67	24.120000	475,574.04	293,032.37	0.10
		Base		9.258085	182,541.67	24.120000	475,574.04	293,032.37	0.10
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
		Local	17,452.000	11.951765	208,582.20	18.480000	322,512.96	113,930.76	0.07
		Base		11.951765	208,582.20	18.480000	322,512.96	113,930.76	0.07
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	29,089.000	21.736458	632,291.82	23.370000	679,809.93	47,518.11	0.15
		Base		21.736458	632,291.82	23.370000	679,809.93	47,518.11	0.15
62914B100	NIC INC COMMON STOCK NPV								
		Local	39,949.000	16.484033	658,520.65	16.870000	673,939.63	15,418.98	0.14
		Base		16.484033	658,520.65	16.870000	673,939.63	15,418.98	0.14
630077105	NANOMETRICS INC COMMON STOCK NPV								
		Local	15,115.000	16.369807	247,429.64	15.560000	235,189.40	-12,240.24	0.05
		Base		16.369807	247,429.64	15.560000	235,189.40	-12,240.24	0.05
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
		Local	74,127.000	8.081768	599,077.25	10.300000	763,508.10	164,430.85	0.16
		Base		8.081768	599,077.25	10.300000	763,508.10	164,430.85	0.16
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,267.000	97.304992	317,895.41	64.100000	209,414.70	-108,480.71	0.04
		Base		97.304992	317,895.41	64.100000	209,414.70	-108,480.71	0.04
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	7,119.000	48.676105	346,525.19	60.800000	432,835.20	86,310.01	0.09
		Base		48.676105	346,525.19	60.800000	432,835.20	86,310.01	0.09

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639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	19,260.000	14.048199	270,568.31	28.770000	554,110.20	283,541.89	0.12
		Base		14.048199	270,568.31	28.770000	554,110.20	283,541.89	0.12
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	32,723.000	11.109657	363,541.32	16.320000	534,039.36	170,498.04	0.11
		Base		11.109657	363,541.32	16.320000	534,039.36	170,498.04	0.11
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,025.000	23.707081	261,370.57	49.620000	547,060.50	285,689.93	0.12
		Base		23.707081	261,370.57	49.620000	547,060.50	285,689.93	0.12
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	24,413.000	28.224585	689,046.79	43.660000	1,065,871.58	376,824.79	0.23
		Base		28.224585	689,046.79	43.660000	1,065,871.58	376,824.79	0.23
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,308.000	34.932590	849,141.40	31.310000	761,083.48	-88,057.92	0.16
		Base		34.932590	849,141.40	31.310000	761,083.48	-88,057.92	0.16
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	24,605.000	21.441588	527,570.28	42.530000	1,046,450.65	518,880.37	0.22
		Base		21.441588	527,570.28	42.530000	1,046,450.65	518,880.37	0.22
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	28,055.000	44.810249	1,257,151.53	51.080000	1,433,049.40	175,897.87	0.31
		Base		44.810249	1,257,151.53	51.080000	1,433,049.40	175,897.87	0.31
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	56,495.000	12.497838	706,065.36	12.230000	690,933.85	-15,131.51	0.15
		Base		12.497838	706,065.36	12.230000	690,933.85	-15,131.51	0.15
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	26,536.000	15.826372	419,968.61	17.310000	459,338.16	39,369.55	0.10
		Base		15.826372	419,968.61	17.310000	459,338.16	39,369.55	0.10
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	37,391.000	12.104522	452,600.18	16.090000	601,621.19	149,021.01	0.13
		Base		12.104522	452,600.18	16.090000	601,621.19	149,021.01	0.13

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667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	63,018.000	12.575463	792,480.51	12.400000	781,423.20	-11,057.31	0.17
		Base		12.575463	792,480.51	12.400000	781,423.20	-11,057.31	0.17
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	18,068.000	45.594375	823,799.17	43.220000	780,898.96	-42,900.21	0.17
		Base		45.594375	823,799.17	43.220000	780,898.96	-42,900.21	0.17
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	26,057.000	34.285524	893,377.91	46.220000	1,204,354.54	310,976.63	0.26
		Base		34.285524	893,377.91	46.220000	1,204,354.54	310,976.63	0.26
67020Q305	NTELOS HOLDINGS CORP COMMON STOCK USD.01								
		Local	10,243.000	23.234852	237,994.59	12.040000	123,325.72	-114,668.87	0.03
		Base		23.234852	237,994.59	12.040000	123,325.72	-114,668.87	0.03
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	19,109.000	12.999296	248,403.54	16.050000	306,699.45	58,295.91	0.07
		Base		12.999296	248,403.54	16.050000	306,699.45	58,295.91	0.07
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	31,029.000	25.864714	802,556.21	37.380000	1,159,864.02	357,307.81	0.25
		Base		25.864714	802,556.21	37.380000	1,159,864.02	357,307.81	0.25
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,379.000	31.910989	682,225.03	28.270000	604,384.33	-77,840.70	0.13
		Base		31.910989	682,225.03	28.270000	604,384.33	-77,840.70	0.13
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	12,481.000	44.291808	552,806.05	66.300000	827,490.30	274,684.25	0.18
		Base		44.291808	552,806.05	66.300000	827,490.30	274,684.25	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	70,377.000	11.386593	801,354.26	13.380000	941,644.26	140,290.00	0.20
		Base		11.386593	801,354.26	13.380000	941,644.26	140,290.00	0.20
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,067.000	24.644946	149,520.89	21.930000	133,049.31	-16,471.58	0.03
		Base		24.644946	149,520.89	21.930000	133,049.31	-16,471.58	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
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	24,372.000	16.618204	405,018.87	27.400000	667,792.80	262,773.93	0.14
		Base		16.618204	405,018.87	27.400000	667,792.80	262,773.93	0.14
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	31,108.000	14.168406	440,750.76	27.010000	840,227.08	399,476.32	0.18
		Base		14.168406	440,750.76	27.010000	840,227.08	399,476.32	0.18
68375Q403	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	11,458.000	18.022070	206,496.88	19.060000	218,389.48	11,892.60	0.05
		Base		18.022070	206,496.88	19.060000	218,389.48	11,892.60	0.05
685564106	ORBITAL SCIENCES CORP COMMON STOCK USD.01								
		Local	40,327.000	17.000533	685,580.49	25.670000	1,035,194.09	349,613.60	0.22
		Base		17.000533	685,580.49	25.670000	1,035,194.09	349,613.60	0.22
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	18,253.000	8.680118	158,438.19	10.810000	197,314.93	38,876.74	0.04
		Base		8.680118	158,438.19	10.810000	197,314.93	38,876.74	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,199.000	13.373379	350,369.16	14.800000	387,745.20	37,376.04	0.08
		Base		13.373379	350,369.16	14.800000	387,745.20	37,376.04	0.08
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,571.000	49.550535	672,450.31	55.020000	746,676.42	74,226.11	0.16
		Base		49.550535	672,450.31	55.020000	746,676.42	74,226.11	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	9,640.000	40.847409	393,769.02	59.570000	574,254.80	180,485.78	0.12
		Base		40.847409	393,769.02	59.570000	574,254.80	180,485.78	0.12
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	23,832.000	36.467484	869,093.09	54.260000	1,293,124.32	424,031.23	0.28
		Base		36.467484	869,093.09	54.260000	1,293,124.32	424,031.23	0.28
69336V101	PGT INC COMMON STOCK USD.01								
		Local	21,072.000	8.342839	175,800.31	9.260000	195,126.72	19,326.41	0.04
		Base		8.342839	175,800.31	9.260000	195,126.72	19,326.41	0.04

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69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	33,331.000	27.709539	923,586.66	58.960000	1,965,195.76	1,041,609.10	0.42
		Base		27.709539	923,586.66	58.960000	1,965,195.76	1,041,609.10	0.42
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	13,431.000	61.723535	829,008.80	82.500000	1,108,057.50	279,048.70	0.24
		Base		61.723535	829,008.80	82.500000	1,108,057.50	279,048.70	0.24
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,332.000	17.915818	364,264.42	41.690000	847,641.08	483,376.66	0.18
		Base		17.915818	364,264.42	41.690000	847,641.08	483,376.66	0.18
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	37,868.000	25.455573	963,951.62	53.560000	2,028,210.08	1,064,258.46	0.43
		Base		25.455573	963,951.62	53.560000	2,028,210.08	1,064,258.46	0.43
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	13,904.000	28.012632	389,487.63	28.160000	391,536.64	2,049.01	0.08
		Base		28.012632	389,487.63	28.160000	391,536.64	2,049.01	0.08
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	48,140.000	16.709357	804,388.47	20.730000	997,942.20	193,553.73	0.21
		Base		16.709357	804,388.47	20.730000	997,942.20	193,553.73	0.21
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	35,377.000	9.813293	347,164.85	13.020000	460,608.54	113,443.69	0.10
		Base		9.813293	347,164.85	13.020000	460,608.54	113,443.69	0.10
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	45,769.000	14.949404	684,219.28	19.230000	880,137.87	195,918.59	0.19
		Base		14.949404	684,219.28	19.230000	880,137.87	195,918.59	0.19
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	35,456.000	11.954872	423,871.95	10.580000	375,124.48	-48,747.47	0.08
		Base		11.954872	423,871.95	10.580000	375,124.48	-48,747.47	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,010.000	11.401767	262,354.66	16.990000	390,939.90	128,585.24	0.08
		Base		11.401767	262,354.66	16.990000	390,939.90	128,585.24	0.08

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713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		Local	13,437.000	8.536791	114,708.86	8.830000	118,648.71	3,939.85	0.03
		Base		8.536791	114,708.86	8.830000	118,648.71	3,939.85	0.03
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	13,442.000	12.166297	163,539.36	13.700000	184,155.40	20,616.04	0.04
		Base		12.166297	163,539.36	13.700000	184,155.40	20,616.04	0.04
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		Local	38,662.000	7.138331	275,982.16	6.410000	247,823.42	-28,158.74	0.05
		Base		7.138331	275,982.16	6.410000	247,823.42	-28,158.74	0.05
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	19,969.000	13.948655	278,540.69	26.990000	538,963.31	260,422.62	0.12
		Base		13.948655	278,540.69	26.990000	538,963.31	260,422.62	0.12
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		Local	52,035.000	31.323973	1,629,942.95	34.690000	1,805,094.15	175,151.20	0.39
		Base		31.323973	1,629,942.95	34.690000	1,805,094.15	175,151.20	0.39
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	39,678.000	13.497688	535,561.28	21.800000	864,980.40	329,419.12	0.19
		Base		13.497688	535,561.28	21.800000	864,980.40	329,419.12	0.19
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	22,261.000	16.713226	372,053.12	37.000000	823,657.00	451,603.88	0.18
		Base		16.713226	372,053.12	37.000000	823,657.00	451,603.88	0.18
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	41,779.000	11.971803	500,169.95	14.710000	614,569.09	114,399.14	0.13
		Base		11.971803	500,169.95	14.710000	614,569.09	114,399.14	0.13
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,831.000	30.033658	325,294.55	51.600000	558,879.60	233,585.05	0.12
		Base		30.033658	325,294.55	51.600000	558,879.60	233,585.05	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,585.000	31.595977	713,595.15	39.330000	888,268.05	174,672.90	0.19
		Base		31.595977	713,595.15	39.330000	888,268.05	174,672.90	0.19

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73278L105	POOL CORP COMMON STOCK USD.001								
		29,914.000	Local	30.464797	911,323.93	54.760000	1,638,090.64	726,766.71	0.35
			Base	30.464797	911,323.93	54.760000	1,638,090.64	726,766.71	0.35
737464107	POST PROPERTIES INC REIT USD.01								
		36,180.000	Local	41.951289	1,517,797.64	54.200000	1,960,956.00	443,158.36	0.42
			Base	41.951289	1,517,797.64	54.200000	1,960,956.00	443,158.36	0.42
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		6,160.000	Local	38.431097	236,735.56	58.410000	359,805.60	123,070.04	0.08
			Base	38.431097	236,735.56	58.410000	359,805.60	123,070.04	0.08
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		20,254.000	Local	37.845930	766,531.46	53.830000	1,090,272.82	323,741.36	0.23
			Base	37.845930	766,531.46	53.830000	1,090,272.82	323,741.36	0.23
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		34,499.000	Local	13.837661	477,385.45	30.800000	1,062,569.20	585,183.75	0.23
			Base	13.837661	477,385.45	30.800000	1,062,569.20	585,183.75	0.23
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		39,530.000	Local	37.037025	1,464,073.58	43.630000	1,724,693.90	260,620.32	0.37
			Base	37.037025	1,464,073.58	43.630000	1,724,693.90	260,620.32	0.37
74269U203	PROCERA NETWORKS INC COMMON STOCK USD.001								
		13,756.000	Local	17.535952	241,224.56	10.010000	137,697.56	-103,527.00	0.03
			Base	17.535952	241,224.56	10.010000	137,697.56	-103,527.00	0.03
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		44,540.000	Local	14.885865	663,016.41	28.800000	1,282,752.00	619,735.59	0.28
			Base	14.885865	663,016.41	28.800000	1,282,752.00	619,735.59	0.28
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		34,201.000	Local	23.848321	815,636.43	23.180000	792,779.18	-22,857.25	0.17
			Base	23.848321	815,636.43	23.180000	792,779.18	-22,857.25	0.17
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		35,717.000	Local	13.966540	498,842.91	16.710000	596,831.07	97,988.16	0.13
			Base	13.966540	498,842.91	16.710000	596,831.07	97,988.16	0.13

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747277101	QLOGIC CORP COMMON STOCK USD.001								
		58,059.000	Local	9.691447	562,675.71	9.100000	528,336.90	-34,338.81	0.11
			Base	9.691447	562,675.71	9.100000	528,336.90	-34,338.81	0.11
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		8,807.000	Local	41.834867	368,439.67	70.610000	621,862.27	253,422.60	0.13
			Base	41.834867	368,439.67	70.610000	621,862.27	253,422.60	0.13
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		29,272.000	Local	38.418834	1,124,596.11	15.510000	454,008.72	-670,587.39	0.10
			Base	38.418834	1,124,596.11	15.510000	454,008.72	-670,587.39	0.10
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		24,978.000	Local	16.776552	419,044.71	17.090000	426,874.02	7,829.31	0.09
			Base	16.776552	419,044.71	17.090000	426,874.02	7,829.31	0.09
74835Y101	QUESTCOR PHARMACEUTICALS COMMON STOCK NPV								
		37,376.000	Local	30.679285	1,146,668.95	89.970000	3,362,718.72	2,216,049.77	0.72
			Base	30.679285	1,146,668.95	89.970000	3,362,718.72	2,216,049.77	0.72
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		86,480.000	Local	4.522302	391,088.72	2.990000	258,575.20	-132,513.52	0.06
			Base	4.522302	391,088.72	2.990000	258,575.20	-132,513.52	0.06
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		19,253.000	Local	8.953394	172,379.69	4.990000	96,072.47	-76,307.22	0.02
			Base	8.953394	172,379.69	4.990000	96,072.47	-76,307.22	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		22,899.000	Local	32.604367	746,607.40	42.740000	978,703.26	232,095.86	0.21
			Base	32.604367	746,607.40	42.740000	978,703.26	232,095.86	0.21
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		20,438.000	Local	28.995859	592,617.37	24.860000	508,088.68	-84,528.69	0.11
			Base	28.995859	592,617.37	24.860000	508,088.68	-84,528.69	0.11
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		8,659.000	Local	33.896414	293,509.05	64.360000	557,293.24	263,784.19	0.12
			Base	33.896414	293,509.05	64.360000	557,293.24	263,784.19	0.12

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758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,057.000	15.704339	456,320.99	13.930000	404,764.01	-51,556.98	0.09
		Base		15.704339	456,320.99	13.930000	404,764.01	-51,556.98	0.09
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	20,204.000	15.862822	320,492.45	20.970000	423,677.88	103,185.43	0.09
		Base		15.862822	320,492.45	20.970000	423,677.88	103,185.43	0.09
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	25,803.000	10.649014	274,776.50	15.100000	389,625.30	114,848.80	0.08
		Base		10.649014	274,776.50	15.100000	389,625.30	114,848.80	0.08
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	58,179.000	15.701652	913,506.39	15.430000	897,701.97	-15,804.42	0.19
		Base		15.701652	913,506.39	15.430000	897,701.97	-15,804.42	0.19
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	16,887.000	26.234453	443,021.21	25.140000	424,539.18	-18,482.03	0.09
		Base		26.234453	443,021.21	25.140000	424,539.18	-18,482.03	0.09
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,666.000	29.557069	551,712.25	21.830000	407,478.78	-144,233.47	0.09
		Base		29.557069	551,712.25	21.830000	407,478.78	-144,233.47	0.09
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,065.000	46.011654	555,130.60	57.360000	692,048.40	136,917.80	0.15
		Base		46.011654	555,130.60	57.360000	692,048.40	136,917.80	0.15
78112T107	RUBICON TECHNOLOGY INC COMMON STOCK USD.001								
		Local	15,499.000	12.814370	198,609.92	7.530000	116,707.47	-81,902.45	0.03
		Base		12.814370	198,609.92	7.530000	116,707.47	-81,902.45	0.03
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	38,454.000	9.267554	356,374.53	6.010000	231,108.54	-125,265.99	0.05
		Base		9.267554	356,374.53	6.010000	231,108.54	-125,265.99	0.05
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,125.000	9.632362	213,116.02	9.210000	203,771.25	-9,344.77	0.04
		Base		9.632362	213,116.02	9.210000	203,771.25	-9,344.77	0.04

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783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,987.000	5.934677	142,355.09	11.350000	272,252.45	129,897.36	0.06
		Base		5.934677	142,355.09	11.350000	272,252.45	129,897.36	0.06
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		Local	31,237.000	18.719997	584,756.55	32.100000	1,002,707.70	417,951.15	0.22
		Base		18.719997	584,756.55	32.100000	1,002,707.70	417,951.15	0.22
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	19,786.000	19.396576	383,780.65	24.330000	481,393.38	97,612.73	0.10
		Base		19.396576	383,780.65	24.330000	481,393.38	97,612.73	0.10
78503N107	SWS GROUP INC COMMON STOCK USD.1								
		Local	19,375.000	5.791388	112,208.14	7.160000	138,725.00	26,516.86	0.03
		Base		5.791388	112,208.14	7.160000	138,725.00	26,516.86	0.03
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	31,467.000	20.008770	629,615.97	27.700000	871,635.90	242,019.93	0.19
		Base		20.008770	629,615.97	27.700000	871,635.90	242,019.93	0.19
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	8,548.000	43.679340	373,371.00	50.010000	427,485.48	54,114.48	0.09
		Base		43.679340	373,371.00	50.010000	427,485.48	54,114.48	0.09
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	14,214.000	25.504200	362,516.70	25.480000	362,172.72	-343.98	0.08
		Base		25.504200	362,516.70	25.480000	362,172.72	-343.98	0.08
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	16,421.000	34.257451	562,541.61	45.650000	749,618.65	187,077.04	0.16
		Base		34.257451	562,541.61	45.650000	749,618.65	187,077.04	0.16
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	13,518.000	48.469177	655,206.34	91.090000	1,231,354.62	576,148.28	0.26
		Base		48.469177	655,206.34	91.090000	1,231,354.62	576,148.28	0.26
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	54,809.000	15.545125	852,012.78	23.290000	1,276,501.61	424,488.83	0.27
		Base		15.545125	852,012.78	23.290000	1,276,501.61	424,488.83	0.27

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Base Currency: USD - US DOLLAR

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804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,504.000	40.224917	342,072.69	47.670000	405,385.68	63,312.99	0.09
		Base		40.224917	342,072.69	47.670000	405,385.68	63,312.99	0.09
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	18,988.000	35.002533	664,628.10	35.810000	679,960.28	15,332.18	0.15
		Base		35.002533	664,628.10	35.810000	679,960.28	15,332.18	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	17,363.000	29.066904	504,688.65	35.420000	614,997.46	110,308.81	0.13
		Base		29.066904	504,688.65	35.420000	614,997.46	110,308.81	0.13
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	19,445.000	23.518091	457,309.27	39.740000	772,744.30	315,435.03	0.17
		Base		23.518091	457,309.27	39.740000	772,744.30	315,435.03	0.17
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,282.000	30.650955	621,662.67	40.830000	828,114.06	206,451.39	0.18
		Base		30.650955	621,662.67	40.830000	828,114.06	206,451.39	0.18
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	31,982.000	11.627924	371,884.26	8.540000	273,126.28	-98,757.98	0.06
		Base		11.627924	371,884.26	8.540000	273,126.28	-98,757.98	0.06
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	20,172.000	9.722089	196,113.97	21.680000	437,328.96	241,214.99	0.09
		Base		9.722089	196,113.97	21.680000	437,328.96	241,214.99	0.09
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,768.000	73.197625	934,587.28	75.960000	969,857.28	35,270.00	0.21
		Base		73.197625	934,587.28	75.960000	969,857.28	35,270.00	0.21
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	36,136.000	18.687408	675,288.17	20.200000	729,947.20	54,659.03	0.16
		Base		18.687408	675,288.17	20.200000	729,947.20	54,659.03	0.16
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	37,431.000	17.049117	638,165.51	22.290000	834,336.99	196,171.48	0.18
		Base		17.049117	638,165.51	22.290000	834,336.99	196,171.48	0.18

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817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,724.000	25.910053	122,399.09	28.620000	135,200.88	12,801.79	0.03
		Base		25.910053	122,399.09	28.620000	135,200.88	12,801.79	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	10,861.000	26.028453	282,695.03	39.630000	430,421.43	147,726.40	0.09
		Base		26.028453	282,695.03	39.630000	430,421.43	147,726.40	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	27,371.000	29.208939	799,477.86	30.410000	832,352.11	32,874.25	0.18
		Base		29.208939	799,477.86	30.410000	832,352.11	32,874.25	0.18
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,383.000	16.805752	258,522.88	9.090000	139,831.47	-118,691.41	0.03
		Base		16.805752	258,522.88	9.090000	139,831.47	-118,691.41	0.03
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	26,259.000	18.106585	475,460.81	52.170000	1,369,932.03	894,471.22	0.29
		Base		18.106585	475,460.81	52.170000	1,369,932.03	894,471.22	0.29
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	34,020.000	13.681653	465,449.83	10.690000	363,673.80	-101,776.03	0.08
		Base		13.681653	465,449.83	10.690000	363,673.80	-101,776.03	0.08
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	32,669.000	21.752073	710,618.47	24.810000	810,517.89	99,899.42	0.17
		Base		21.752073	710,618.47	24.810000	810,517.89	99,899.42	0.17
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	33,652.000	10.107709	340,144.62	20.650000	694,913.80	354,769.18	0.15
		Base		10.107709	340,144.62	20.650000	694,913.80	354,769.18	0.15
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,748.000	15.423623	350,856.58	24.320000	553,231.36	202,374.78	0.12
		Base		15.423623	350,856.58	24.320000	553,231.36	202,374.78	0.12
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	21,958.000	53.936863	1,184,345.64	53.570000	1,176,290.06	-8,055.58	0.25
		Base		53.936863	1,184,345.64	53.570000	1,176,290.06	-8,055.58	0.25

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844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	30,962.000	40.220732	1,245,314.29	49.530000	1,533,547.86	288,233.57	0.33
		Base		40.220732	1,245,314.29	49.530000	1,533,547.86	288,233.57	0.33
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	21,930.000	47.413650	1,039,781.34	76.720000	1,682,469.60	642,688.26	0.36
		Base		47.413650	1,039,781.34	76.720000	1,682,469.60	642,688.26	0.36
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	25,115.000	20.929494	525,644.25	20.960000	526,410.40	766.15	0.11
		Base		20.929494	525,644.25	20.960000	526,410.40	766.15	0.11
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	36,679.000	10.783036	395,510.99	7.040000	258,220.16	-137,290.83	0.06
		Base		10.783036	395,510.99	7.040000	258,220.16	-137,290.83	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,424.000	14.564329	210,075.88	14.970000	215,927.28	5,851.40	0.05
		Base		14.564329	210,075.88	14.970000	215,927.28	5,851.40	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,120.000	17.546460	370,581.23	18.020000	380,582.40	10,001.17	0.08
		Base		17.546460	370,581.23	18.020000	380,582.40	10,001.17	0.08
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	9,805.000	22.340634	219,049.92	31.630000	310,132.15	91,082.23	0.07
		Base		22.340634	219,049.92	31.630000	310,132.15	91,082.23	0.07
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	13,698.000	17.335469	237,461.25	36.050000	493,812.90	256,351.65	0.11
		Base		17.335469	237,461.25	36.050000	493,812.90	256,351.65	0.11
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	100,316.000	5.519089	553,652.91	7.540000	756,382.64	202,729.73	0.16
		Base		5.519089	553,652.91	7.540000	756,382.64	202,729.73	0.16
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,506.000	37.022729	314,915.33	65.950000	560,970.70	246,055.37	0.12
		Base		37.022729	314,915.33	65.950000	560,970.70	246,055.37	0.12

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858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	18,761.000	8.754133	164,236.28	12.980000	243,517.78	79,281.50	0.05
		Base		8.754133	164,236.28	12.980000	243,517.78	79,281.50	0.05
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	12,658.000	42.086227	532,727.46	48.120000	609,102.96	76,375.50	0.13
		Base		42.086227	532,727.46	48.120000	609,102.96	76,375.50	0.13
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	52,319.000	10.335186	540,726.61	11.900000	622,596.10	81,869.49	0.13
		Base		10.335186	540,726.61	11.900000	622,596.10	81,869.49	0.13
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	13,943.000	14.552961	202,911.94	29.470000	410,900.21	207,988.27	0.09
		Base		14.552961	202,911.94	29.470000	410,900.21	207,988.27	0.09
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	40,533.000	38.026110	1,541,312.33	45.790000	1,856,006.07	314,693.74	0.40
		Base		38.026110	1,541,312.33	45.790000	1,856,006.07	314,693.74	0.40
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	79,765.000	12.263402	978,190.27	17.900000	1,427,793.50	449,603.23	0.31
		Base		12.263402	978,190.27	17.900000	1,427,793.50	449,603.23	0.31
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	36,894.000	30.083075	1,109,884.96	38.050000	1,403,816.70	293,931.74	0.30
		Base		30.083075	1,109,884.96	38.050000	1,403,816.70	293,931.74	0.30
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,220.000	40.288745	290,884.74	51.820000	374,140.40	83,255.66	0.08
		Base		40.288745	290,884.74	51.820000	374,140.40	83,255.66	0.08
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	12,917.000	31.375857	405,281.94	49.960000	645,333.32	240,051.38	0.14
		Base		31.375857	405,281.94	49.960000	645,333.32	240,051.38	0.14
86722A103	SUNCOKE ENERGY INC COMMON STOCK								
		Local	46,458.000	13.678498	635,475.65	22.830000	1,060,636.14	425,160.49	0.23
		Base		13.678498	635,475.65	22.830000	1,060,636.14	425,160.49	0.23

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86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	22,735.000	15.428016	350,755.95	26.170000	594,974.95	244,219.00	0.13
		Base		15.428016	350,755.95	26.170000	594,974.95	244,219.00	0.13
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	15,357.000	19.875162	305,222.86	18.710000	287,329.47	-17,893.39	0.06
		Base		19.875162	305,222.86	18.710000	287,329.47	-17,893.39	0.06
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,052.000	14.562362	131,818.50	18.990000	171,897.48	40,078.98	0.04
		Base		14.562362	131,818.50	18.990000	171,897.48	40,078.98	0.04
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	124,923.000	8.407277	1,050,262.27	10.180000	1,271,716.14	221,453.87	0.27
		Base		8.407277	1,050,262.27	10.180000	1,271,716.14	221,453.87	0.27
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	29,168.000	31.827385	928,341.18	11.050000	322,306.40	-606,034.78	0.07
		Base		31.827385	928,341.18	11.050000	322,306.40	-606,034.78	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	26,028.000	17.725184	461,351.09	20.700000	538,779.60	77,428.51	0.12
		Base		17.725184	461,351.09	20.700000	538,779.60	77,428.51	0.12
871546206	SYMMETRY MEDICAL INC COMMON STOCK USD.0001								
		Local	24,963.000	8.990599	224,432.33	8.810000	219,924.03	-4,508.30	0.05
		Base		8.990599	224,432.33	8.810000	219,924.03	-4,508.30	0.05
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	20,561.000	30.807190	633,426.63	40.410000	830,870.01	197,443.38	0.18
		Base		30.807190	633,426.63	40.410000	830,870.01	197,443.38	0.18
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	23,983.000	33.433097	801,825.97	72.230000	1,732,292.09	930,466.12	0.37
		Base		33.433097	801,825.97	72.230000	1,732,292.09	930,466.12	0.37
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	18,223.000	34.603090	630,572.11	64.500000	1,175,383.50	544,811.39	0.25
		Base		34.603090	630,572.11	64.500000	1,175,383.50	544,811.39	0.25

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87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
			42,653.000	Local	11.354942	484,322.36	10.520000	448,709.56	-35,612.80	0.10
				Base	11.354942	484,322.36	10.520000	448,709.56	-35,612.80	0.10
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
			36,625.000	Local	12.817138	469,427.69	7.510000	275,053.75	-194,373.94	0.06
				Base	12.817138	469,427.69	7.510000	275,053.75	-194,373.94	0.06
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
			62,600.000	Local	15.214329	952,417.01	22.380000	1,400,988.00	448,570.99	0.30
				Base	15.214329	952,417.01	22.380000	1,400,988.00	448,570.99	0.30
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
			63,815.000	Local	28.726890	1,833,206.49	34.650000	2,211,189.75	377,983.26	0.47
				Base	28.726890	1,833,206.49	34.650000	2,211,189.75	377,983.26	0.47
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
			22,922.000	Local	15.484206	354,928.96	13.800000	316,323.60	-38,605.36	0.07
				Base	15.484206	354,928.96	13.800000	316,323.60	-38,605.36	0.07
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
			35,864.000	Local	18.079624	648,407.65	12.060000	432,519.84	-215,887.81	0.09
				Base	18.079624	648,407.65	12.060000	432,519.84	-215,887.81	0.09
876851106	TAYLOR CAPITAL GROUP INC COMMON STOCK USD.01								
			10,169.000	Local	15.414403	156,749.06	21.320000	216,803.08	60,054.02	0.05
				Base	15.414403	156,749.06	21.320000	216,803.08	60,054.02	0.05
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
			24,985.000	Local	56.970360	1,423,404.45	91.200000	2,278,632.00	855,227.55	0.49
				Base	56.970360	1,423,404.45	91.200000	2,278,632.00	855,227.55	0.49
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
			12,508.000	Local	18.650098	233,275.43	27.530000	344,345.24	111,069.81	0.07
				Base	18.650098	233,275.43	27.530000	344,345.24	111,069.81	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
			12,266.000	Local	40.573567	497,675.37	72.950000	894,804.70	397,129.33	0.19
				Base	40.573567	497,675.37	72.950000	894,804.70	397,129.33	0.19

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88157K101	TESCO CORP COMMON STOCK NPV								
		Local	21,362.000	13.375888	285,735.73	19.520000	416,986.24	131,250.51	0.09
		Base		13.375888	285,735.73	19.520000	416,986.24	131,250.51	0.09
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	52,551.000	11.337271	595,784.93	11.010000	578,586.51	-17,198.42	0.12
		Base		11.337271	595,784.93	11.010000	578,586.51	-17,198.42	0.12
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	43,249.000	23.298952	1,007,656.39	24.280000	1,050,085.72	42,429.33	0.23
		Base		23.298952	1,007,656.39	24.280000	1,050,085.72	42,429.33	0.23
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	32,037.000	16.497749	528,538.40	25.410000	814,060.17	285,521.77	0.17
		Base		16.497749	528,538.40	25.410000	814,060.17	285,521.77	0.17
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	28,673.000	32.103566	920,505.54	52.050000	1,492,429.65	571,924.11	0.32
		Base		32.103566	920,505.54	52.050000	1,492,429.65	571,924.11	0.32
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	39,451.000	16.754332	660,975.16	24.880000	981,540.88	320,565.72	0.21
		Base		16.754332	660,975.16	24.880000	981,540.88	320,565.72	0.21
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	35,679.000	25.561187	911,997.59	14.920000	532,330.68	-379,666.91	0.11
		Base		25.561187	911,997.59	14.920000	532,330.68	-379,666.91	0.11
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	7,915.000	40.369368	319,523.55	44.480000	352,059.20	32,535.65	0.08
		Base		40.369368	319,523.55	44.480000	352,059.20	32,535.65	0.08
891092108	TORO CO COMMON STOCK USD1.								
		Local	37,065.000	32.532609	1,205,821.14	59.330000	2,199,066.45	993,245.31	0.47
		Base		32.532609	1,205,821.14	59.330000	2,199,066.45	993,245.31	0.47
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	16,777.000	19.896864	333,809.69	19.540000	327,822.58	-5,987.11	0.07
		Base		19.896864	333,809.69	19.540000	327,822.58	-5,987.11	0.07

& 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
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	27,353.000	59.946840	1,639,725.92	73.500000	2,010,445.50	370,719.58	0.43
		Base		59.946840	1,639,725.92	73.500000	2,010,445.50	370,719.58	0.43
89674K103	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001								
		Local	114,073.000	9.449196	1,077,898.14	17.980000	2,051,032.54	973,134.40	0.44
		Base		9.449196	1,077,898.14	17.980000	2,051,032.54	973,134.40	0.44
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		Local	27,412.000	15.645533	428,875.34	26.990000	739,849.88	310,974.54	0.16
		Base		15.645533	428,875.34	26.990000	739,849.88	310,974.54	0.16
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	63,029.000	5.313585	334,909.94	6.590000	415,361.11	80,451.17	0.09
		Base		5.313585	334,909.94	6.590000	415,361.11	80,451.17	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	24,892.000	5.170642	128,707.62	16.460000	409,722.32	281,014.70	0.09
		Base		5.170642	128,707.62	16.460000	409,722.32	281,014.70	0.09
902104108	II VI INC COMMON STOCK NPV								
		Local	35,879.000	22.287306	799,646.24	13.720000	492,259.88	-307,386.36	0.11
		Base		22.287306	799,646.24	13.720000	492,259.88	-307,386.36	0.11
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,341.000	37.090799	717,373.14	90.730000	1,754,808.93	1,037,435.79	0.38
		Base		37.090799	717,373.14	90.730000	1,754,808.93	1,037,435.79	0.38
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		Local	37,640.000	33.802863	1,272,339.75	35.110000	1,321,540.40	49,200.65	0.28
		Base		33.802863	1,272,339.75	35.110000	1,321,540.40	49,200.65	0.28
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	25,110.000	42.629480	1,070,426.24	56.630000	1,421,979.30	351,553.06	0.30
		Base		42.629480	1,070,426.24	56.630000	1,421,979.30	351,553.06	0.30
903119105	UNS ENERGY CORP COMMON STOCK NPV								
		Local	27,766.000	38.998153	1,082,822.71	60.420000	1,677,621.72	594,799.01	0.36
		Base		38.998153	1,082,822.71	60.420000	1,677,621.72	594,799.01	0.36

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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
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	35,793.000	33.011653	1,181,586.08	56.220000	2,012,282.46	830,696.38	0.43
		Base		33.011653	1,181,586.08	56.220000	2,012,282.46	830,696.38	0.43
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	18,676.000	27.004123	504,329.01	23.680000	442,247.68	-62,081.33	0.09
		Base		27.004123	504,329.01	23.680000	442,247.68	-62,081.33	0.09
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	10,159.000	58.328462	592,558.85	97.210000	987,556.39	394,997.54	0.21
		Base		58.328462	592,558.85	97.210000	987,556.39	394,997.54	0.21
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	26,007.000	9.523670	247,682.08	16.550000	430,415.85	182,733.77	0.09
		Base		9.523670	247,682.08	16.550000	430,415.85	182,733.77	0.09
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	41,852.000	26.351097	1,102,846.11	32.080000	1,342,612.16	239,766.05	0.29
		Base		26.351097	1,102,846.11	32.080000	1,342,612.16	239,766.05	0.29
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,375.000	20.099078	288,924.24	28.260000	406,237.50	117,313.26	0.09
		Base		20.099078	288,924.24	28.260000	406,237.50	117,313.26	0.09
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
		Local	26,225.000	32.966663	864,550.73	38.580000	1,011,760.50	147,209.77	0.22
		Base		32.966663	864,550.73	38.580000	1,011,760.50	147,209.77	0.22
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,594.000	23.961541	253,848.57	47.630000	504,592.22	250,743.65	0.11
		Base		23.961541	253,848.57	47.630000	504,592.22	250,743.65	0.11
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
		Local	13,349.000	32.139085	429,024.64	43.780000	584,419.22	155,394.58	0.13
		Base		32.139085	429,024.64	43.780000	584,419.22	155,394.58	0.13
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	8,601.000	40.257290	346,252.95	42.060000	361,758.06	15,505.11	0.08
		Base		40.257290	346,252.95	42.060000	361,758.06	15,505.11	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	19,346.000	13.465006	260,494.00	12.060000	233,312.76	-27,181.24	0.05
		Base		13.465006	260,494.00	12.060000	233,312.76	-27,181.24	0.05
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	14,119.000	15.731774	222,116.92	11.970000	169,004.43	-53,112.49	0.04
		Base		15.731774	222,116.92	11.970000	169,004.43	-53,112.49	0.04
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	17,034.000	18.595683	316,758.86	20.490000	349,026.66	32,267.80	0.07
		Base		18.595683	316,758.86	20.490000	349,026.66	32,267.80	0.07
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	13,178.000	8.395854	110,640.56	9.910000	130,593.98	19,953.42	0.03
		Base		8.395854	110,640.56	9.910000	130,593.98	19,953.42	0.03
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	19,544.000	10.456808	204,367.86	13.570000	265,212.08	60,844.22	0.06
		Base		10.456808	204,367.86	13.570000	265,212.08	60,844.22	0.06
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	26,659.000	38.597070	1,028,959.30	34.710000	925,333.89	-103,625.41	0.20
		Base		38.597070	1,028,959.30	34.710000	925,333.89	-103,625.41	0.20
923454102	VERITIV CORP COMMON STOCK								
		Local	5,432.000	39.927500	216,886.18	39.920000	216,845.44	-40.74	0.05
		Base		39.927500	216,886.18	39.920000	216,845.44	-40.74	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	13,610.000	21.656663	294,747.18	21.220000	288,804.20	-5,942.98	0.06
		Base		21.656663	294,747.18	21.220000	288,804.20	-5,942.98	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	28,413.000	43.398613	1,233,084.78	58.470000	1,661,308.11	428,223.33	0.36
		Base		43.398613	1,233,084.78	58.470000	1,661,308.11	428,223.33	0.36
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,061.000	12.100702	145,946.57	7.880000	95,040.68	-50,905.89	0.02
		Base		12.100702	145,946.57	7.880000	95,040.68	-50,905.89	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
92672A101	VIEWPOINT FINANCIAL GROUP IN COMMON STOCK USD.01								
		Local	23,878.000	16.309066	389,427.87	25.140000	600,292.92	210,865.05	0.13
		Base		16.309066	389,427.87	25.140000	600,292.92	210,865.05	0.13
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	17,321.000	20.273785	351,162.23	31.280000	541,800.88	190,638.65	0.12
		Base		20.273785	351,162.23	31.280000	541,800.88	190,638.65	0.12
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,699.000	102.277480	480,601.88	205.050000	963,529.95	482,928.07	0.21
		Base		102.277480	480,601.88	205.050000	963,529.95	482,928.07	0.21
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	20,492.000	42.404083	868,944.47	42.650000	873,983.80	5,039.33	0.19
		Base		42.404083	868,944.47	42.650000	873,983.80	5,039.33	0.19
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,375.000	44.255203	414,892.53	66.760000	625,875.00	210,982.47	0.13
		Base		44.255203	414,892.53	66.760000	625,875.00	210,982.47	0.13
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	20,102.000	37.669444	757,231.16	41.740000	839,057.48	81,826.32	0.18
		Base		37.669444	757,231.16	41.740000	839,057.48	81,826.32	0.18
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	18,969.000	36.510450	692,566.72	58.460000	1,108,927.74	416,361.02	0.24
		Base		36.510450	692,566.72	58.460000	1,108,927.74	416,361.02	0.24
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	33,138.000	8.131420	269,459.01	10.070000	333,699.66	64,240.65	0.07
		Base		8.131420	269,459.01	10.070000	333,699.66	64,240.65	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	47,053.000	23.258236	1,094,369.76	40.750000	1,917,409.75	823,039.99	0.41
		Base		23.258236	1,094,369.76	40.750000	1,917,409.75	823,039.99	0.41
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	45,336.000	4.671575	211,790.54	9.420000	427,065.12	215,274.58	0.09
		Base		4.671575	211,790.54	9.420000	427,065.12	215,274.58	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	18,136.000	11.178553	202,734.24	23.500000	426,196.00	223,461.76	0.09
		Base		11.178553	202,734.24	23.500000	426,196.00	223,461.76	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	30,988.000	35.452098	1,098,589.61	46.330000	1,435,674.04	337,084.43	0.31
		Base		35.452098	1,098,589.61	46.330000	1,435,674.04	337,084.43	0.31
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	67,528.000	19.634462	1,325,875.94	24.260000	1,638,229.28	312,353.34	0.35
		Base		19.634462	1,325,875.94	24.260000	1,638,229.28	312,353.34	0.35
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		Local	6,053.000	65.223296	394,796.61	81.080000	490,777.24	95,980.63	0.11
		Base		65.223296	394,796.61	81.080000	490,777.24	95,980.63	0.11
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	16,488.000	9.721617	160,290.02	11.170000	184,170.96	23,880.94	0.04
		Base		9.721617	160,290.02	11.170000	184,170.96	23,880.94	0.04
98944B108	ZEP INC COMMON STOCK USD.01								
		Local	15,307.000	16.844348	257,836.44	15.590000	238,636.13	-19,200.31	0.05
		Base		16.844348	257,836.44	15.590000	238,636.13	-19,200.31	0.05
989817101	ZUMIEZ INC COMMON STOCK NPV								
		Local	14,116.000	25.074536	353,952.15	27.850000	393,130.60	39,178.45	0.08
		Base		25.074536	353,952.15	27.850000	393,130.60	39,178.45	0.08
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	19,637.000	20.428432	401,153.12	18.600000	365,248.20	-35,904.92	0.08
		Base		20.428432	401,153.12	18.600000	365,248.20	-35,904.92	0.08
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	17,897.000	32.053012	573,652.75	53.630000	959,816.11	386,163.36	0.21
		Base		32.053012	573,652.75	53.630000	959,816.11	386,163.36	0.21
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		Local	61,045.000	9.730947	594,025.68	9.460000	577,485.70	-16,539.98	0.12
		Base		9.730947	594,025.68	9.460000	577,485.70	-16,539.98	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		16,819,423.500	Local		351,139,680.31		454,916,168.16	103,776,487.85	97.55
			Base		351,139,680.31		454,916,168.16	103,776,487.85	97.55
EQUITY Total									
		16,819,423.500	Base		351,139,680.31		454,916,168.16	103,776,487.85	97.55

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Holdings

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

As of: *July 31, 2014*

View Date: *November 5, 2014*

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								
		28,263,096.490	Base	362,583,353.30		466,359,841.15	103,776,487.85	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	5,070,616.290	1.000000	5,070,616.29	1.000000	5,070,616.29	0.00	0.28
		Base		1.000000	5,070,616.29	1.000000	5,070,616.29	0.00	0.28
US DOLLAR Total									
		Local	5,070,616.290		5,070,616.29		5,070,616.29	0.00	0.28
		Base			5,070,616.29		5,070,616.29	0.00	0.28
CASH Total									
		Base	5,070,616.290		5,070,616.29		5,070,616.29	0.00	0.28
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22532CKP8	CREDIT AGRICOLE NORTH AMER INC					0.01	23 Oct 2014		
		Local	10,000,000.000	99.895489	9,989,548.87	99.895489	9,989,548.87	0.00	0.55
		Base		99.895489	9,989,548.87	99.895489	9,989,548.87	0.00	0.55
26441CAC9	DUKE ENERGY CORP SR UNSECURED 09/14 3.95					3.95	15 Sep 2014		
		Local	8,000,000.000	100.155961	8,012,476.84	100.155961	8,012,476.84	0.00	0.44
		Base		100.155961	8,012,476.84	100.155961	8,012,476.84	0.00	0.44
46625HBV1	JPMORGAN CHASE + CO SUBORDINATED 09/14 5.125					5.125	15 Sep 2014		
		Local	2,000,000.000	100.538264	2,010,765.27	100.538264	2,010,765.27	0.00	0.11
		Base		100.538264	2,010,765.27	100.538264	2,010,765.27	0.00	0.11
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		Local	29,770,672.340	100.000000	29,770,672.34	100.000000	29,770,672.34	0.00	1.63
		Base		100.000000	29,770,672.34	100.000000	29,770,672.34	0.00	1.63
US DOLLAR Total									
		Local	49,770,672.340		49,783,463.32		49,783,463.32	0.00	2.72
		Base			49,783,463.32		49,783,463.32	0.00	2.72

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Base Currency: 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									
			49,770,672.340	Base	49,783,463.32		49,783,463.32	0.00	2.72
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
			485,859.830	Local	1.000000	485,859.83	1.000000	485,859.83	0.00	0.03
				Base	1.000000	485,859.83	1.000000	485,859.83	0.00	0.03
US DOLLAR Total									
			485,859.830	Local	485,859.83	485,859.83	0.00	0.03
				Base	485,859.83	485,859.83	0.00	0.03
EQUITY Total									
			485,859.830	Base	485,859.83	485,859.83	0.00	0.03
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
001055AJ1	AFLAC INC SR UNSECURED 02/22 4					4.0	15 Feb 2022		
			5,000,000.000	Local	99.864510	4,993,225.52	106.408200	5,320,410.00	327,184.48	0.29
				Base	99.864510	4,993,225.52	106.408200	5,320,410.00	327,184.48	0.29
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
			5,000,000.000	Local	99.656423	4,982,821.16	121.256600	6,062,830.00	1,080,008.84	0.33
				Base	99.656423	4,982,821.16	121.256600	6,062,830.00	1,080,008.84	0.33
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
			3,973,000.000	Local	99.863733	3,967,586.12	113.268400	4,500,153.53	532,567.41	0.25
				Base	99.863733	3,967,586.12	113.268400	4,500,153.53	532,567.41	0.25
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
			5,000,000.000	Local	99.710861	4,985,543.07	152.126400	7,606,320.00	2,620,776.93	0.42
				Base	99.710861	4,985,543.07	152.126400	7,606,320.00	2,620,776.93	0.42

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0258M0DL0	AMERICAN EXPRESS CREDIT SR UNSECURED 03/19 VAR					0.7806	18 Mar 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.589900	7,041,293.00	41,293.00	0.38
		Base		100.000000	7,000,000.00	100.589900	7,041,293.00	41,293.00	0.38
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.911716	2,997,351.49	123.622100	3,708,663.00	711,311.51	0.20
		Base		99.911716	2,997,351.49	123.622100	3,708,663.00	711,311.51	0.20
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	111.096825	5,554,841.23	110.695900	5,534,795.00	-20,046.23	0.30
		Base		111.096825	5,554,841.23	110.695900	5,534,795.00	-20,046.23	0.30
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.62535	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.044400	7,003,108.00	3,108.00	0.38
		Base		100.000000	7,000,000.00	100.044400	7,003,108.00	3,108.00	0.38
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.88535	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.750100	7,052,507.00	52,507.00	0.39
		Base		100.000000	7,000,000.00	100.750100	7,052,507.00	52,507.00	0.39
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.55385	15 Aug 2016		
		Local	5,000,000.000	99.149144	4,957,457.21	99.158800	4,957,940.00	482.79	0.27
		Base		99.149144	4,957,457.21	99.158800	4,957,940.00	482.79	0.27
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	110.233207	5,511,660.36	110.222300	5,511,115.00	-545.36	0.30
		Base		110.233207	5,511,660.36	110.222300	5,511,115.00	-545.36	0.30
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.6695	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.322600	7,022,582.00	22,582.00	0.38
		Base		100.000000	7,000,000.00	100.322600	7,022,582.00	22,582.00	0.38
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.957236	4,997,861.79	101.352300	5,067,615.00	69,753.21	0.28
		Base		99.957236	4,997,861.79	101.352300	5,067,615.00	69,753.21	0.28
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	111.180114	4,617,310.12	112.150700	4,657,618.57	40,308.45	0.25
Original Face:		Base	4,153,000.000	111.180114	4,617,310.12	112.150700	4,657,618.57	40,308.45	0.25

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12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.929065	5,146,453.26	105.411760	5,270,588.00	124,134.74	0.29
Original Face:		Base	5,000,000.000	102.929065	5,146,453.26	105.411760	5,270,588.00	124,134.74	0.29
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.114848	5,255,742.39	105.633100	5,281,655.00	25,912.61	0.29
Original Face:		Base	5,000,000.000	105.114848	5,255,742.39	105.633100	5,281,655.00	25,912.61	0.29
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,609,124.690	100.424424	4,628,686.91	100.047500	4,611,314.02	-17,372.89	0.25
Original Face:		Base	5,000,000.000	100.424424	4,628,686.91	100.047500	4,611,314.02	-17,372.89	0.25
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	5,132,014.610	99.998787	5,131,952.37	99.636500	5,113,359.74	-18,592.63	0.28
Original Face:		Base	5,250,000.000	99.998787	5,131,952.37	99.636500	5,113,359.74	-18,592.63	0.28
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,473,725.180	99.998853	2,473,696.81	99.731960	2,467,094.61	-6,602.20	0.13
Original Face:		Base	2,500,000.000	99.998853	2,473,696.81	99.731960	2,467,094.61	-6,602.20	0.13
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.826019	2,994,780.57	99.126500	2,973,795.00	-20,985.57	0.16
		Base		99.826019	2,994,780.57	99.126500	2,973,795.00	-20,985.57	0.16
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	107.475963	5,373,798.14	107.553800	5,377,690.00	3,891.86	0.29
		Base		107.475963	5,373,798.14	107.553800	5,377,690.00	3,891.86	0.29
172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		Local	5,000,000.000	102.708867	5,135,443.33	103.289500	5,164,475.00	29,031.67	0.28
		Base		102.708867	5,135,443.33	103.289500	5,164,475.00	29,031.67	0.28
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		Local	2,000,000.000	100.000000	2,000,000.00	101.873300	2,037,466.00	37,466.00	0.11
		Base		100.000000	2,000,000.00	101.873300	2,037,466.00	37,466.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		Local	5,000,000.000	99.797448	4,989,872.41	98.816300	4,940,815.00	-49,057.41	0.27
		Base		99.797448	4,989,872.41	98.816300	4,940,815.00	-49,057.41	0.27

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.700492	9,970,049.21	125.018900	12,501,890.00	2,531,840.79	0.68
		Base		99.700492	9,970,049.21	125.018900	12,501,890.00	2,531,840.79	0.68
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.696195	4,984,809.76	115.527400	5,776,370.00	791,560.24	0.32
		Base		99.696195	4,984,809.76	115.527400	5,776,370.00	791,560.24	0.32
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.669914	5,633,495.68	109.960600	5,498,030.00	-135,465.68	0.30
	Original Face:	Base	5,000,000.000	112.669914	5,633,495.68	109.960600	5,498,030.00	-135,465.68	0.30
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.818659	2,994,559.78	100.816200	3,024,486.00	29,926.22	0.17
		Base		99.818659	2,994,559.78	100.816200	3,024,486.00	29,926.22	0.17
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.745431	2,992,362.92	97.464500	2,923,935.00	-68,427.92	0.16
		Base		99.745431	2,992,362.92	97.464500	2,923,935.00	-68,427.92	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.986697	4,999,334.85	104.173500	5,208,675.00	209,340.15	0.28
		Base		99.986697	4,999,334.85	104.173500	5,208,675.00	209,340.15	0.28
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.898260	4,994,912.98	113.380400	5,669,020.00	674,107.02	0.31
		Base		99.898260	4,994,912.98	113.380400	5,669,020.00	674,107.02	0.31
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.555200	7,466,639.98	112.152000	8,411,400.00	944,760.02	0.46
		Base		99.555200	7,466,639.98	112.152000	8,411,400.00	944,760.02	0.46
31283H7K5	FED HM LN PC POOL G01798					5.5	01 Dec 2032		
		Local	268,408.450	100.208172	268,967.20	111.188426	298,439.13	29,471.93	0.02
	Original Face:	Base	5,000,000.000	100.208172	268,967.20	111.188426	298,439.13	29,471.93	0.02
31283KZW1	FED HM LN PC POOL G11657					4.5	01 Dec 2018		
		Local	1,117,674.450	100.000000	1,117,674.45	105.541080	1,179,605.69	61,931.24	0.06
	Original Face:	Base	15,000,000.000	100.000000	1,117,674.45	105.541080	1,179,605.69	61,931.24	0.06

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3128H7MN9	FED HM LN PC POOL E99365					5.0	01 Sep 2018		
		Local	1,177,333.980	100.518155	1,183,434.40	105.728319	1,244,775.43	61,341.03	0.07
Original Face:		Base	16,453,008.000	100.518155	1,183,434.40	105.728319	1,244,775.43	61,341.03	0.07
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	9,037,413.700	105.368778	9,522,612.39	98.938930	8,941,520.41	-581,091.98	0.49
Original Face:		Base	10,000,000.000	105.368778	9,522,612.39	98.938930	8,941,520.41	-581,091.98	0.49
3128MCXT7	FED HM LN PC POOL G14090					4.5	01 Feb 2026		
		Local	2,214,867.250	104.171618	2,307,263.05	107.328574	2,377,185.44	69,922.39	0.13
Original Face:		Base	5,085,000.000	104.171618	2,307,263.05	107.328574	2,377,185.44	69,922.39	0.13
3128MDA94	FED HM LN PC POOL G14332					3.0	01 Dec 2026		
		Local	7,698,314.880	103.537068	7,970,609.55	103.064068	7,934,196.48	-36,413.07	0.43
Original Face:		Base	11,186,424.000	103.537068	7,970,609.55	103.064068	7,934,196.48	-36,413.07	0.43
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	9,542.730	100.009955	9,543.68	105.248500	10,043.58	499.90	0.00
Original Face:		Base	3,000,000.000	100.009955	9,543.68	105.248500	10,043.58	499.90	0.00
312935M30	FED HM LN PC POOL A88478					5.5	01 Sep 2039		
		Local	4,055,875.190	105.624982	4,284,017.45	111.734444	4,531,809.59	247,792.14	0.25
Original Face:		Base	10,300,000.000	105.624982	4,284,017.45	111.734444	4,531,809.59	247,792.14	0.25
312966BB9	FED HM LN PC POOL B13634					5.0	01 Apr 2019		
		Local	320,264.100	99.718845	319,363.66	106.662025	341,600.17	22,236.51	0.02
Original Face:		Base	5,000,000.000	99.718845	319,363.66	106.662025	341,600.17	22,236.51	0.02
31296M6W4	FED HM LN PC POOL A13585					5.0	01 Sep 2033		
		Local	1,728,184.580	99.502299	1,719,583.39	110.961224	1,917,614.76	198,031.37	0.10
Original Face:		Base	14,598,876.000	99.502299	1,719,583.39	110.961224	1,917,614.76	198,031.37	0.10
31296PDL3	FED HM LN PC POOL A14607					5.0	01 Oct 2033		
		Local	1,450,269.160	99.491138	1,442,889.29	110.863342	1,607,816.86	164,927.57	0.09
Original Face:		Base	11,774,977.000	99.491138	1,442,889.29	110.863342	1,607,816.86	164,927.57	0.09
31296RGX0	FED HM LN PC POOL A16514					5.0	01 Dec 2033		
		Local	656,339.930	99.416429	652,509.72	110.737524	726,814.59	74,304.87	0.04
Original Face:		Base	3,598,890.000	99.416429	652,509.72	110.737524	726,814.59	74,304.87	0.04

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31296RZG6	FED HM LN PC POOL A17043					5.0	01 Dec 2033		
		Local	623,433.160	99.532231	620,516.93	110.663936	689,915.67	69,398.74	0.04
Original Face:		Base	6,241,535.000	99.532231	620,516.93	110.663936	689,915.67	69,398.74	0.04
312970GJ9	FED HM LN PC POOL B17401					4.5	01 Dec 2019		
		Local	656,655.640	99.984263	656,552.30	106.702194	700,665.97	44,113.67	0.04
Original Face:		Base	5,489,657.000	99.984263	656,552.30	106.702194	700,665.97	44,113.67	0.04
31297GFV8	FED HM LN PC POOL A28280					5.5	01 Nov 2034		
		Local	814,201.350	100.290298	816,564.96	111.630868	908,900.03	92,335.07	0.05
Original Face:		Base	5,000,000.000	100.290298	816,564.96	111.630868	908,900.03	92,335.07	0.05
31297HLU1	FED HM LN PC POOL A29339					5.5	01 Dec 2034		
		Local	679,909.500	101.104576	687,419.62	111.624155	758,943.23	71,523.61	0.04
Original Face:		Base	5,000,000.000	101.104576	687,419.62	111.624155	758,943.23	71,523.61	0.04
31297LAK6	FED HM LN PC POOL A30910					5.5	01 Jan 2035		
		Local	895,426.050	100.749077	902,133.48	112.145141	1,004,176.81	102,043.33	0.05
Original Face:		Base	5,000,000.000	100.749077	902,133.48	112.145141	1,004,176.81	102,043.33	0.05
31300LKC8	FED HM LN PC POOL 848391 FED RES H15 TNOTE CNST MAT 1 Y					2.398	01 Jan 2037		
		Local	3,426,448.860	104.568041	3,582,970.44	106.765322	3,658,259.16	75,288.72	0.20
Original Face:		Base	6,000,000.000	104.568041	3,582,970.44	106.765322	3,658,259.16	75,288.72	0.20
31300LKT1	FED HM LN PC POOL 848406					2.395	01 Oct 2036		
		Local	2,591,355.950	104.516212	2,708,387.07	106.550422	2,761,100.70	52,713.63	0.15
Original Face:		Base	5,000,000.000	104.516212	2,708,387.07	106.550422	2,761,100.70	52,713.63	0.15
31306XQQ9	FED HM LN PC POOL J20463					2.5	01 Sep 2027		
		Local	8,035,262.400	104.806024	8,421,439.03	100.649831	8,087,478.03	-333,961.00	0.44
Original Face:		Base	10,000,000.000	104.806024	8,421,439.03	100.649831	8,087,478.03	-333,961.00	0.44
31306XQR7	FED HM LN PC POOL J20464					2.5	01 Sep 2027		
		Local	8,212,838.400	104.723635	8,600,782.87	100.649831	8,266,207.97	-334,574.90	0.45
Original Face:		Base	10,000,000.000	104.723635	8,600,782.87	100.649831	8,266,207.97	-334,574.90	0.45
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	8,000,000.000	99.827802	7,986,224.15	102.649400	8,211,952.00	225,727.85	0.45
		Base		99.827802	7,986,224.15	102.649400	8,211,952.00	225,727.85	0.45

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31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.498907	5,024,945.37	105.207400	5,260,370.00	235,424.63	0.29
		Base		100.498907	5,024,945.37	105.207400	5,260,370.00	235,424.63	0.29
31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	115.609994	5,780,499.71	114.199400	5,709,970.00	-70,529.71	0.31
		Base		115.609994	5,780,499.71	114.199400	5,709,970.00	-70,529.71	0.31
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	118.093849	5,904,692.47	114.892300	5,744,615.00	-160,077.47	0.31
		Base		118.093849	5,904,692.47	114.892300	5,744,615.00	-160,077.47	0.31
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	102.284050	5,114,202.51	112.445000	5,622,250.00	508,047.49	0.31
		Base		102.284050	5,114,202.51	112.445000	5,622,250.00	508,047.49	0.31
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	121.836659	6,091,832.96	118.573300	5,928,665.00	-163,167.96	0.32
		Base		121.836659	6,091,832.96	118.573300	5,928,665.00	-163,167.96	0.32
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	121.099002	6,054,950.11	121.926600	6,096,330.00	41,379.89	0.33
		Base		121.099002	6,054,950.11	121.926600	6,096,330.00	41,379.89	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	102.376408	10,237,640.78	101.923900	10,192,390.00	-45,250.78	0.56
		Base		102.376408	10,237,640.78	101.923900	10,192,390.00	-45,250.78	0.56
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	101.612592	2,819,749.42	101.647000	2,820,704.25	954.83	0.15
		Base		101.612592	2,819,749.42	101.647000	2,820,704.25	954.83	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.860268	5,143,013.39	100.140200	5,007,010.00	-136,003.39	0.27
		Base		102.860268	5,143,013.39	100.140200	5,007,010.00	-136,003.39	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.908878	5,095,443.88	98.815300	4,940,765.00	-154,678.88	0.27
		Base		101.908878	5,095,443.88	98.815300	4,940,765.00	-154,678.88	0.27

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3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	102.272045	5,113,602.23	112.045300	5,602,265.00	488,662.77	0.31
		Base		102.272045	5,113,602.23	112.045300	5,602,265.00	488,662.77	0.31
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	115.723847	5,786,192.36	112.137000	5,606,850.00	-179,342.36	0.31
		Base		115.723847	5,786,192.36	112.137000	5,606,850.00	-179,342.36	0.31
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	113.758720	6,268,105.46	110.833400	6,106,920.34	-161,185.12	0.33
		Base		113.758720	6,268,105.46	110.833400	6,106,920.34	-161,185.12	0.33
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60412	25 Mar 2052		
		Local	1,575,397.330	110.435925	1,739,804.61	105.065300	1,655,195.93	-84,608.68	0.09
Original Face:		Base	4,261,779.000	110.435925	1,739,804.61	105.065300	1,655,195.93	-84,608.68	0.09
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	4,027,289.300	105.715595	4,257,472.85	102.265800	4,118,539.62	-138,933.23	0.23
Original Face:		Base	5,000,000.000	105.715595	4,257,472.85	102.265800	4,118,539.62	-138,933.23	0.23
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,965,339.450	112.556463	5,588,810.47	105.913400	5,258,959.83	-329,850.64	0.29
Original Face:		Base	5,469,245.000	112.556463	5,588,810.47	105.913400	5,258,959.83	-329,850.64	0.29
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	8,029,044.600	100.616723	8,078,561.53	98.494000	7,908,127.19	-170,434.34	0.43
Original Face:		Base	10,000,000.000	100.616723	8,078,561.53	98.494000	7,908,127.19	-170,434.34	0.43
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	4,314,511.450	102.794739	4,435,090.77	97.024600	4,186,137.48	-248,953.29	0.23
Original Face:		Base	5,000,000.000	102.794739	4,435,090.77	97.024600	4,186,137.48	-248,953.29	0.23
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	5,053,647.960	99.906479	5,048,921.73	99.369700	5,021,794.82	-27,126.91	0.27
Original Face:		Base	6,000,000.000	99.906479	5,048,921.73	99.369700	5,021,794.82	-27,126.91	0.27
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,469,855.850	99.133554	4,431,126.97	99.575600	4,450,885.78	19,758.81	0.24
Original Face:		Base	5,000,000.000	99.133554	4,431,126.97	99.575600	4,450,885.78	19,758.81	0.24

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3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.505	25 Apr 2038		
		Local	4,511,963.250	99.816356	4,503,677.28	99.731900	4,499,866.68	-3,810.60	0.25
Original Face:		Base	5,000,000.000	99.816356	4,503,677.28	99.731900	4,499,866.68	-3,810.60	0.25
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,517,889.900	107.280526	4,846,816.04	104.688900	4,729,729.24	-117,086.80	0.26
Original Face:		Base	5,000,000.000	107.280526	4,846,816.04	104.688900	4,729,729.24	-117,086.80	0.26
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	92.856508	3,390,935.80	94.661700	3,456,857.85	65,922.05	0.19
Original Face:		Base	3,651,802.000	92.856508	3,390,935.80	94.661700	3,456,857.85	65,922.05	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	7,626,295.120	103.280572	7,876,481.21	102.185000	7,792,929.67	-83,551.54	0.43
Original Face:		Base	8,500,000.000	103.280572	7,876,481.21	102.185000	7,792,929.67	-83,551.54	0.43
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,696,151.700	103.410026	4,856,291.70	103.279400	4,850,157.30	-6,134.40	0.27
Original Face:		Base	5,000,000.000	103.410026	4,856,291.70	103.279400	4,850,157.30	-6,134.40	0.27
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,856,887.800	106.811346	5,187,707.24	106.000000	5,148,301.07	-39,406.17	0.28
Original Face:		Base	5,000,000.000	106.811346	5,187,707.24	106.000000	5,148,301.07	-39,406.17	0.28
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,895,225.950	101.532055	4,970,223.52	101.590200	4,973,069.83	2,846.31	0.27
Original Face:		Base	5,000,000.000	101.532055	4,970,223.52	101.590200	4,973,069.83	2,846.31	0.27
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	8,149,561.530	110.060019	8,969,408.96	110.025000	8,966,555.07	-2,853.89	0.49
Original Face:		Base	8,346,000.000	110.060019	8,969,408.96	110.025000	8,966,555.07	-2,853.89	0.49
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	9,122,267.330	105.022195	9,580,405.34	104.430100	9,526,392.89	-54,012.45	0.52
Original Face:		Base	9,284,523.000	105.022195	9,580,405.34	104.430100	9,526,392.89	-54,012.45	0.52
31371LEW5	FNMA POOL 254949					5.0	01 Nov 2033		
		Local	756,956.400	99.819375	755,589.15	110.516199	836,559.44	80,970.29	0.05
Original Face:		Base	6,625,000.000	99.819375	755,589.15	110.516199	836,559.44	80,970.29	0.05

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31371LPL7	FNMA POOL 255227					4.5	01 May 2019		
		Local	385,568.650	99.994769	385,548.48	105.706710	407,571.93	22,023.45	0.02
Original Face:		Base	5,000,000.000	99.994769	385,548.48	105.706710	407,571.93	22,023.45	0.02
31376KCW4	FNMA POOL 357485					5.5	01 Feb 2034		
		Local	638,506.260	99.914870	637,962.70	111.994748	715,093.48	77,130.78	0.04
Original Face:		Base	6,000,000.000	99.914870	637,962.70	111.994748	715,093.48	77,130.78	0.04
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,609,768.400	104.023250	3,754,998.42	107.076400	3,865,210.05	110,211.63	0.21
Original Face:		Base	5,000,000.000	104.023250	3,754,998.42	107.076400	3,865,210.05	110,211.63	0.21
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	1,150,711.850	102.663090	1,181,356.34	102.943500	1,184,583.05	3,226.71	0.06
Original Face:		Base	5,000,000.000	102.663090	1,181,356.34	102.943500	1,184,583.05	3,226.71	0.06
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	107.814897	5,390,744.87	110.640000	5,532,000.00	141,255.13	0.30
Original Face:		Base	5,000,000.000	107.814897	5,390,744.87	110.640000	5,532,000.00	141,255.13	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	3,025,077.170	105.124902	3,180,109.40	107.250300	3,244,404.34	64,294.94	0.18
Original Face:		Base	7,703,000.000	105.124902	3,180,109.40	107.250300	3,244,404.34	64,294.94	0.18
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	3,654,223.580	103.660378	3,787,981.96	105.102200	3,840,669.38	52,687.42	0.21
Original Face:		Base	10,316,000.000	103.660378	3,787,981.96	105.102200	3,840,669.38	52,687.42	0.21
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,827,690.900	103.830481	3,974,309.87	106.659800	4,082,607.46	108,297.59	0.22
Original Face:		Base	10,000,000.000	103.830481	3,974,309.87	106.659800	4,082,607.46	108,297.59	0.22
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	7,067,065.500	103.644690	7,324,638.15	106.380900	7,518,007.88	193,369.73	0.41
Original Face:		Base	10,000,000.000	103.644690	7,324,638.15	106.380900	7,518,007.88	193,369.73	0.41
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	9,191,892.320	103.179152	9,484,116.56	99.909400	9,183,564.47	-300,552.09	0.50
Original Face:		Base	13,000,000.000	103.179152	9,484,116.56	99.909400	9,183,564.47	-300,552.09	0.50

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3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		3,814,420.500	Local	108.277856	4,130,172.72	106.280600	4,053,988.99	-76,183.73	0.22
	Original Face:	5,000,000.000	Base	108.277856	4,130,172.72	106.280600	4,053,988.99	-76,183.73	0.22
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		4,594,392.000	Local	102.728466	4,719,748.43	99.098800	4,552,987.34	-166,761.09	0.25
	Original Face:	5,000,000.000	Base	102.728466	4,719,748.43	99.098800	4,552,987.34	-166,761.09	0.25
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		4,444,457.100	Local	104.661396	4,651,630.84	102.693800	4,564,181.89	-87,448.95	0.25
	Original Face:	5,000,000.000	Base	104.661396	4,651,630.84	102.693800	4,564,181.89	-87,448.95	0.25
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		4,491,811.500	Local	105.117330	4,721,672.30	102.201600	4,590,703.22	-130,969.08	0.25
	Original Face:	5,000,000.000	Base	105.117330	4,721,672.30	102.201600	4,590,703.22	-130,969.08	0.25
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		4,680,302.450	Local	105.812265	4,952,334.03	105.275900	4,927,230.53	-25,103.50	0.27
	Original Face:	5,000,000.000	Base	105.812265	4,952,334.03	105.275900	4,927,230.53	-25,103.50	0.27
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		4,709,833.050	Local	102.243943	4,815,519.04	102.914300	4,847,091.71	31,572.67	0.26
	Original Face:	5,000,000.000	Base	102.243943	4,815,519.04	102.914300	4,847,091.71	31,572.67	0.26
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		9,304,532.300	Local	103.174922	9,599,943.91	103.368000	9,617,908.95	17,965.04	0.53
	Original Face:	10,000,000.000	Base	103.174922	9,599,943.91	103.368000	9,617,908.95	17,965.04	0.53
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		4,823,279.150	Local	102.555597	4,946,542.72	101.894400	4,914,651.35	-31,891.37	0.27
	Original Face:	5,000,000.000	Base	102.555597	4,946,542.72	101.894400	4,914,651.35	-31,891.37	0.27
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		4,816,707.700	Local	102.587400	4,941,335.19	102.334500	4,929,153.74	-12,181.45	0.27
	Original Face:	5,000,000.000	Base	102.587400	4,941,335.19	102.334500	4,929,153.74	-12,181.45	0.27
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		4,813,739.300	Local	103.947089	5,003,741.89	104.476300	5,029,216.71	25,474.82	0.27
	Original Face:	5,000,000.000	Base	103.947089	5,003,741.89	104.476300	5,029,216.71	25,474.82	0.27

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3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.569407	1,759,441.24	99.062500	1,768,242.84	8,801.60	0.10
Original Face:		Base	1,784,977.000	98.569407	1,759,441.24	99.062500	1,768,242.84	8,801.60	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	9,899,807.200	101.793046	10,077,315.29	101.919900	10,089,873.60	12,558.31	0.55
Original Face:		Base	10,000,000.000	101.793046	10,077,315.29	101.919900	10,089,873.60	12,558.31	0.55
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	5,151,889.500	103.535920	5,334,056.21	101.658470	5,237,332.04	-96,724.17	0.29
Original Face:		Base	5,183,921.000	103.535920	5,334,056.21	101.658470	5,237,332.04	-96,724.17	0.29
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	5,000,000.000	103.389810	5,169,490.52	103.390218	5,169,510.90	20.38	0.28
Original Face:		Base	5,000,000.000	103.389810	5,169,490.52	103.390218	5,169,510.90	20.38	0.28
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.566477	1,991,329.53	99.295500	1,985,910.00	-5,419.53	0.11
		Base		99.566477	1,991,329.53	99.295500	1,985,910.00	-5,419.53	0.11
31381PJ33	FNMA POOL 466582					0.621	01 Nov 2020		
		Local	4,085,000.000	100.769341	4,116,427.59	99.860661	4,079,308.00	-37,119.59	0.22
Original Face:		Base	4,085,000.000	100.769341	4,116,427.59	99.860661	4,079,308.00	-37,119.59	0.22
3138A4W92	FNMA POOL AH3371					4.0	01 Jan 2041		
		Local	6,171,681.000	105.184099	6,491,627.06	105.244027	6,495,325.62	3,698.56	0.36
Original Face:		Base	10,000,000.000	105.184099	6,491,627.06	105.244027	6,495,325.62	3,698.56	0.36
3138AN6N8	FNMA POOL AI8976					3.5	01 Sep 2026		
		Local	4,560,754.450	104.291807	4,756,493.21	105.633843	4,817,700.20	61,206.99	0.26
Original Face:		Base	7,000,000.000	104.291807	4,756,493.21	105.633843	4,817,700.20	61,206.99	0.26
3138EGEC4	FNMA POOL AL0130 BBA LIBOR USD 12 MONTH					2.365	01 Nov 2035		
		Local	2,565,897.900	104.439938	2,679,822.18	106.538397	2,733,666.49	53,844.31	0.15
Original Face:		Base	5,000,000.000	104.439938	2,679,822.18	106.538397	2,733,666.49	53,844.31	0.15
3138EGGZ1	FNMA POOL AL0215					4.5	01 Apr 2041		
		Local	10,765,048.800	107.205964	11,540,774.37	107.947480	11,620,598.90	79,824.53	0.64
Original Face:		Base	20,000,000.000	107.205964	11,540,774.37	107.947480	11,620,598.90	79,824.53	0.64

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3138EGME1	FNMA POOL AL0356 BBA LIBOR USD 12 MONTH					2.261	01 May 2036		
		Local	2,763,325.350	104.599878	2,890,434.94	106.440841	2,941,306.74	50,871.80	0.16
Original Face:		Base	5,000,000.000	104.599878	2,890,434.94	106.440841	2,941,306.74	50,871.80	0.16
3138EJBQ0	FNMA POOL AL1846 BBA LIBOR USD 12 MONTH					6.127	01 Oct 2037		
		Local	1,837,761.560	108.490969	1,993,805.32	107.426000	1,974,233.73	-19,571.59	0.11
Original Face:		Base	4,000,000.000	108.490969	1,993,805.32	107.426000	1,974,233.73	-19,571.59	0.11
3138EJP85	FNMA POOL AL2246					4.0	01 Aug 2032		
		Local	6,760,894.080	106.173941	7,178,307.68	105.844494	7,156,034.13	-22,273.55	0.39
Original Face:		Base	8,000,000.000	106.173941	7,178,307.68	105.844494	7,156,034.13	-22,273.55	0.39
3138EJRP5	FNMA POOL AL2293					4.375	01 Jun 2021		
		Local	4,889,362.200	113.768220	5,562,540.33	110.773737	5,416,129.22	-146,411.11	0.30
Original Face:		Base	5,000,000.000	113.768220	5,562,540.33	110.773737	5,416,129.22	-146,411.11	0.30
3138EJVB1	FNMA POOL AL2409 BBA LIBOR USD 12 MONTH					5.684	01 Aug 2037		
		Local	1,839,165.850	108.852630	2,001,980.40	106.480723	1,958,357.09	-43,623.31	0.11
Original Face:		Base	5,000,000.000	108.852630	2,001,980.40	106.480723	1,958,357.09	-43,623.31	0.11
3138ELFF5	FNMA POOL AL3765					3.0	01 Mar 2028		
		Local	5,029,209.720	103.840167	5,222,339.76	103.343574	5,197,365.07	-24,974.69	0.28
Original Face:		Base	6,000,000.000	103.840167	5,222,339.76	103.343574	5,197,365.07	-24,974.69	0.28
3138EMEK3	FNMA POOL AL4637					2.5	01 Nov 2027		
		Local	4,618,606.250	100.993658	4,664,499.39	100.759765	4,653,696.80	-10,802.59	0.25
Original Face:		Base	5,000,000.000	100.993658	4,664,499.39	100.759765	4,653,696.80	-10,802.59	0.25
3138EMJG7	FNMA POOL AL4762					3.558	01 Jan 2021		
		Local	9,916,498.200	106.387312	10,549,895.85	106.300759	10,541,312.85	-8,583.00	0.58
Original Face:		Base	10,000,000.000	106.387312	10,549,895.85	106.300759	10,541,312.85	-8,583.00	0.58
3138MJVY2	FNMA POOL AQ3330					2.5	01 Oct 2032		
		Local	5,122,339.990	101.796709	5,214,373.55	98.192749	5,029,766.45	-184,607.10	0.27
Original Face:		Base	5,948,304.000	101.796709	5,214,373.55	98.192749	5,029,766.45	-184,607.10	0.27
3138X5RY5	FNMA POOL AU5902					3.5	01 Sep 2033		
		Local	5,624,319.900	103.175743	5,802,933.84	103.696156	5,832,203.54	29,269.70	0.32
Original Face:		Base	6,000,000.000	103.175743	5,802,933.84	103.696156	5,832,203.54	29,269.70	0.32

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3138XHYE5	FNMA POOL AV6108					4.0	01 Jan 2034		
		Local	11,302,671.490	106.301213	12,014,876.95	106.294302	12,014,095.77	-781.18	0.66
Original Face:		Base	11,523,254.000	106.301213	12,014,876.95	106.294302	12,014,095.77	-781.18	0.66
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	62,909.850	99.764314	62,761.58	101.727000	63,996.30	1,234.72	0.00
Original Face:		Base	5,000,000.000	99.764314	62,761.58	101.727000	63,996.30	1,234.72	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	2,026,366.150	102.083833	2,068,592.23	104.423700	2,116,006.51	47,414.28	0.12
Original Face:		Base	5,000,000.000	102.083833	2,068,592.23	104.423700	2,116,006.51	47,414.28	0.12
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	2,522,394.650	102.353001	2,581,746.63	104.471300	2,635,178.48	53,431.85	0.14
Original Face:		Base	5,000,000.000	102.353001	2,581,746.63	104.471300	2,635,178.48	53,431.85	0.14
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,701,090.250	102.639606	1,745,992.33	104.806100	1,782,846.35	36,854.02	0.10
Original Face:		Base	5,000,000.000	102.639606	1,745,992.33	104.806100	1,782,846.35	36,854.02	0.10
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	174,721.550	99.841239	174,444.16	103.934700	181,596.32	7,152.16	0.01
Original Face:		Base	5,000,000.000	99.841239	174,444.16	103.934700	181,596.32	7,152.16	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	462,697.870	103.267966	477,818.68	105.332600	487,371.70	9,553.02	0.03
Original Face:		Base	760,000.000	103.267966	477,818.68	105.332600	487,371.70	9,553.02	0.03
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	719,098.700	102.030725	733,701.62	111.215900	799,752.09	66,050.47	0.04
Original Face:		Base	5,000,000.000	102.030725	733,701.62	111.215900	799,752.09	66,050.47	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02224	25 Sep 2039		
		Local	1,899,311.350	106.329135	2,019,521.32	109.278300	2,075,535.15	56,013.83	0.11
Original Face:		Base	5,000,000.000	106.329135	2,019,521.32	109.278300	2,075,535.15	56,013.83	0.11
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	1,059,905.280	103.068283	1,092,426.17	105.157900	1,114,574.13	22,147.96	0.06
Original Face:		Base	6,000,000.000	103.068283	1,092,426.17	105.157900	1,114,574.13	22,147.96	0.06

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31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	668,416.000	102.491810	685,071.66	105.331000	704,049.26	18,977.60	0.04
Original Face:		Base	5,000,000.000	102.491810	685,071.66	105.331000	704,049.26	18,977.60	0.04
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56116	25 Aug 2039		
		Local	4,495,965.600	103.399899	4,648,823.89	107.045400	4,812,724.36	163,900.47	0.26
Original Face:		Base	10,000,000.000	103.399899	4,648,823.89	107.045400	4,812,724.36	163,900.47	0.26
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,892,730.560	104.012623	3,008,804.93	104.617500	3,026,302.39	17,497.46	0.17
Original Face:		Base	6,000,000.000	104.012623	3,008,804.93	104.617500	3,026,302.39	17,497.46	0.17
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.183683	4,959,184.15	98.081100	4,904,055.00	-55,129.15	0.27
Original Face:		Base	5,000,000.000	99.183683	4,959,184.15	98.081100	4,904,055.00	-55,129.15	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	2,144,178.500	103.582756	2,220,999.18	105.160000	2,254,818.11	33,818.93	0.12
Original Face:		Base	5,000,000.000	103.582756	2,220,999.18	105.160000	2,254,818.11	33,818.93	0.12
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.0458	25 Oct 2040		
		Local	2,496,718.350	110.392926	2,756,200.43	112.932800	2,819,613.94	63,413.51	0.15
Original Face:		Base	5,000,000.000	110.392926	2,756,200.43	112.932800	2,819,613.94	63,413.51	0.15
31401EBE8	FNMA POOL 705737					5.0	01 Jun 2018		
		Local	445,871.600	100.162291	446,595.21	105.555672	470,642.76	24,047.55	0.03
Original Face:		Base	10,000,000.000	100.162291	446,595.21	105.555672	470,642.76	24,047.55	0.03
31402CY71	FNMA POOL 725334					5.0	01 Apr 2034		
		Local	2,841,252.650	99.509883	2,827,327.19	112.180174	3,187,322.17	359,994.98	0.17
Original Face:		Base	11,959,998.000	99.509883	2,827,327.19	112.180174	3,187,322.17	359,994.98	0.17
31402DPT1	FNMA POOL 725934					5.0	01 Nov 2019		
		Local	780,185.800	100.583044	784,734.63	106.729102	832,685.30	47,950.67	0.05
Original Face:		Base	10,000,000.000	100.583044	784,734.63	106.729102	832,685.30	47,950.67	0.05
31403DC72	FNMA POOL 745394					4.5	01 Nov 2020		
		Local	365,492.470	103.821510	379,459.80	105.743633	386,485.02	7,025.22	0.02
Original Face:		Base	3,640,000.000	103.821510	379,459.80	105.743633	386,485.02	7,025.22	0.02

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31403DE39	FNMA POOL 745454					4.0	01 Dec 2020		
		Local	520,286.630	100.785998	524,376.07	105.950279	551,245.14	26,869.07	0.03
Original Face:		Base	4,300,000.000	100.785998	524,376.07	105.950279	551,245.14	26,869.07	0.03
31403S6T8	FNMA POOL 756982					5.0	01 Feb 2035		
		Local	672,470.150	99.148312	666,742.80	110.570828	743,555.81	76,813.01	0.04
Original Face:		Base	5,000,000.000	99.148312	666,742.80	110.570828	743,555.81	76,813.01	0.04
31404AG57	FNMA POOL 762620					5.5	01 Dec 2033		
		Local	673,256.610	100.831735	678,856.32	112.076348	754,561.42	75,705.10	0.04
Original Face:		Base	6,500,000.000	100.831735	678,856.32	112.076348	754,561.42	75,705.10	0.04
31404EDM5	FNMA POOL 766108					5.5	01 Feb 2034		
		Local	1,092,986.960	100.196756	1,095,137.48	111.976429	1,223,887.77	128,750.29	0.07
Original Face:		Base	8,000,000.000	100.196756	1,095,137.48	111.976429	1,223,887.77	128,750.29	0.07
31405H5H7	FNMA POOL 790248					5.5	01 Aug 2034		
		Local	984,485.630	100.641205	990,798.20	111.912355	1,101,761.05	110,962.85	0.06
Original Face:		Base	5,457,127.000	100.641205	990,798.20	111.912355	1,101,761.05	110,962.85	0.06
31405WTT2	FNMA POOL 801662					5.5	01 Nov 2034		
		Local	591,461.950	100.717847	595,707.74	111.240316	657,944.14	62,236.40	0.04
Original Face:		Base	5,000,000.000	100.717847	595,707.74	111.240316	657,944.14	62,236.40	0.04
31406CDQ8	FNMA POOL 805711					5.5	01 Dec 2034		
		Local	1,724,013.590	101.316261	1,746,706.10	111.794954	1,927,360.20	180,654.10	0.11
Original Face:		Base	10,547,657.000	101.316261	1,746,706.10	111.794954	1,927,360.20	180,654.10	0.11
31406FBL4	FNMA POOL 808343					5.5	01 Sep 2034		
		Local	2,592,185.750	100.740825	2,611,389.30	112.620990	2,919,345.25	307,955.95	0.16
Original Face:		Base	17,500,000.000	100.740825	2,611,389.30	112.620990	2,919,345.25	307,955.95	0.16
31409VZ89	FNMA POOL 880167					5.5	01 Feb 2036		
		Local	951,634.300	104.531123	994,754.02	111.217334	1,058,382.30	63,628.28	0.06
Original Face:		Base	9,397,749.000	104.531123	994,754.02	111.217334	1,058,382.30	63,628.28	0.06
31412QGR4	FNMA POOL 931808					5.5	01 Aug 2039		
		Local	3,133,527.120	106.582019	3,339,776.46	111.637269	3,498,184.10	158,407.64	0.19
Original Face:		Base	9,100,000.000	106.582019	3,339,776.46	111.637269	3,498,184.10	158,407.64	0.19

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31416XWN6	FNMA POOL AB2452					4.0	01 Mar 2026		
		Local	2,874,766.410	102.228933	2,938,843.02	107.009705	3,076,279.05	137,436.03	0.17
Original Face:		Base	7,060,000.000	102.228933	2,938,843.02	107.009705	3,076,279.05	137,436.03	0.17
31416YTQ1	FNMA POOL AB3258					4.0	01 Jul 2026		
		Local	2,704,594.080	105.022812	2,840,440.76	107.002654	2,893,987.45	53,546.69	0.16
Original Face:		Base	6,000,000.000	105.022812	2,840,440.76	107.002654	2,893,987.45	53,546.69	0.16
31417AYM5	FNMA POOL AB4315					4.0	01 Jan 2042		
		Local	3,581,797.200	105.257707	3,770,117.59	105.449056	3,776,971.34	6,853.75	0.21
Original Face:		Base	5,000,000.000	105.257707	3,770,117.59	105.449056	3,776,971.34	6,853.75	0.21
31417VTG8	FNMA POOL AC8650					4.0	01 Jan 2025		
		Local	1,591,737.280	102.206825	1,626,864.13	106.651621	1,697,613.61	70,749.48	0.09
Original Face:		Base	7,000,000.000	102.206825	1,626,864.13	106.651621	1,697,613.61	70,749.48	0.09
31418BA71	FNMA POOL MA1829					3.5	01 Mar 2034		
		Local	4,839,438.350	103.958787	5,031,021.39	103.502993	5,008,963.54	-22,057.85	0.27
Original Face:		Base	5,000,000.000	103.958787	5,031,021.39	103.502993	5,008,963.54	-22,057.85	0.27
31418BAQ9	FNMA POOL MA1814					4.0	01 Mar 2034		
		Local	7,612,507.530	105.599399	8,038,762.18	106.212384	8,085,425.73	46,663.55	0.44
Original Face:		Base	7,899,440.000	105.599399	8,038,762.18	106.212384	8,085,425.73	46,663.55	0.44
31418BCG9	FNMA POOL MA1870					4.5	01 Apr 2034		
		Local	7,720,679.760	108.497922	8,376,777.12	108.736873	8,395,225.75	18,448.63	0.46
Original Face:		Base	8,000,000.000	108.497922	8,376,777.12	108.736873	8,395,225.75	18,448.63	0.46
31418NB74	FNMA POOL AD0961 BBA LIBOR USD 12 MONTH					2.378	01 Feb 2037		
		Local	1,883,649.300	104.064700	1,960,213.99	106.705229	2,009,952.30	49,738.31	0.11
Original Face:		Base	5,000,000.000	104.064700	1,960,213.99	106.705229	2,009,952.30	49,738.31	0.11
31419AJJ7	FNMA POOL AE0264					5.75	01 Sep 2032		
		Local	1,363,765.070	108.571607	1,480,661.65	113.214553	1,543,980.53	63,318.88	0.08
Original Face:		Base	3,262,241.000	108.571607	1,480,661.65	113.214553	1,543,980.53	63,318.88	0.08
31419AQF7	FNMA POOL AE0453 FED RES H15 TNOTE CNST MAT 1 Y					2.29	01 Jan 2037		
		Local	3,126,344.620	104.058841	3,253,237.98	106.751129	3,337,408.18	84,170.20	0.18
Original Face:		Base	6,271,091.000	104.058841	3,253,237.98	106.751129	3,337,408.18	84,170.20	0.18

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31419AVV6	FNMA POOL AE0627					3.5	01 Dec 2025		
		Local	4,576,944.240	105.409513	4,824,534.63	105.502125	4,828,773.43	4,238.80	0.26
Original Face:		Base	12,000,000.000	105.409513	4,824,534.63	105.502125	4,828,773.43	4,238.80	0.26
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.870142	14,980,521.25	99.013500	14,852,025.00	-128,496.25	0.81
		Base		99.870142	14,980,521.25	99.013500	14,852,025.00	-128,496.25	0.81
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.574455	4,978,722.76	126.109200	6,305,460.00	1,326,737.24	0.34
		Base		99.574455	4,978,722.76	126.109200	6,305,460.00	1,326,737.24	0.34
34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	2,666,439.720	99.991969	2,666,225.58	100.020200	2,666,978.34	752.76	0.15
Original Face:		Base	3,000,000.000	99.991969	2,666,225.58	100.020200	2,666,978.34	752.76	0.15
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.978863	9,997,886.28	103.790700	10,379,070.00	381,183.72	0.57
		Base		99.978863	9,997,886.28	103.790700	10,379,070.00	381,183.72	0.57
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.810886	4,990,544.32	98.618600	4,930,930.00	-59,614.32	0.27
		Base		99.810886	4,990,544.32	98.618600	4,930,930.00	-59,614.32	0.27
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.602	15 Mar 2020		
		Local	5,000,000.000	99.972166	4,998,608.32	99.708800	4,985,440.00	-13,168.32	0.27
Original Face:		Base	5,000,000.000	99.972166	4,998,608.32	99.708800	4,985,440.00	-13,168.32	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	616,174.160	101.292805	624,140.09	111.518657	687,149.15	63,009.06	0.04
Original Face:		Base	7,000,000.000	101.292805	624,140.09	111.518657	687,149.15	63,009.06	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,837,220.350	103.402184	2,933,747.82	102.434444	2,906,290.89	-27,456.93	0.16
Original Face:		Base	5,000,000.000	103.402184	2,933,747.82	102.434444	2,906,290.89	-27,456.93	0.16
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	624,017.250	99.849291	623,076.80	106.038328	661,697.46	38,620.66	0.04
Original Face:		Base	7,500,000.000	99.849291	623,076.80	106.038328	661,697.46	38,620.66	0.04

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36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	6,059,961.800	105.363082	6,384,962.54	104.764000	6,348,658.38	-36,304.16	0.35
Original Face:		Base	10,000,000.000	105.363082	6,384,962.54	104.764000	6,348,658.38	-36,304.16	0.35
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	488,821.000	99.912794	488,394.72	106.038328	518,337.62	29,942.90	0.03
Original Face:		Base	5,000,000.000	99.912794	488,394.72	106.038328	518,337.62	29,942.90	0.03
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	558,959.850	101.208883	565,717.02	111.918945	625,581.97	59,864.95	0.03
Original Face:		Base	7,322,535.000	101.208883	565,717.02	111.918945	625,581.97	59,864.95	0.03
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,530,778.590	106.718456	3,767,992.40	110.313948	3,894,941.26	126,948.86	0.21
Original Face:		Base	8,800,000.000	106.718456	3,767,992.40	110.313948	3,894,941.26	126,948.86	0.21
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.730514	4,986,525.69	112.211100	5,610,555.00	624,029.31	0.31
		Base		99.730514	4,986,525.69	112.211100	5,610,555.00	624,029.31	0.31
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.894457	4,994,722.87	112.607700	5,630,385.00	635,662.13	0.31
		Base		99.894457	4,994,722.87	112.607700	5,630,385.00	635,662.13	0.31
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.110142	5,005,507.09	103.012900	5,150,645.00	145,137.91	0.28
		Base		100.110142	5,005,507.09	103.012900	5,150,645.00	145,137.91	0.28
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.23335	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	100.409000	10,040,900.00	40,900.00	0.55
		Base		100.000000	10,000,000.00	100.409000	10,040,900.00	40,900.00	0.55
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4351	28 Jan 2016		
		Local	5,000,000.000	100.000000	5,000,000.00	100.059200	5,002,960.00	2,960.00	0.27
		Base		100.000000	5,000,000.00	100.059200	5,002,960.00	2,960.00	0.27
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.950753	4,997,537.63	112.733500	5,636,675.00	639,137.37	0.31
		Base		99.950753	4,997,537.63	112.733500	5,636,675.00	639,137.37	0.31

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	9,000,000.000	100.000000	9,000,000.00	101.916300	9,172,467.00	172,467.00	0.50
		Base		100.000000	9,000,000.00	101.916300	9,172,467.00	172,467.00	0.50
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	115.666329	2,081,993.92	116.257300	2,092,631.40	10,637.48	0.11
		Base		115.666329	2,081,993.92	116.257300	2,092,631.40	10,637.48	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.983753	4,999,187.66	101.215400	5,060,770.00	61,582.34	0.28
		Base		99.983753	4,999,187.66	101.215400	5,060,770.00	61,582.34	0.28
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	3,033,913.200	109.221038	3,313,671.48	106.113800	3,219,400.59	-94,270.89	0.18
Original Face:		Base	4,000,000.000	109.221038	3,313,671.48	106.113800	3,219,400.59	-94,270.89	0.18
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,833,803.900	108.122508	1,982,754.77	104.023900	1,907,594.34	-75,160.43	0.10
Original Face:		Base	2,500,000.000	108.122508	1,982,754.77	104.023900	1,907,594.34	-75,160.43	0.10
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,823,960.400	107.863165	7,360,539.65	99.836600	6,812,810.05	-547,729.60	0.37
Original Face:		Base	8,000,000.000	107.863165	7,360,539.65	99.836600	6,812,810.05	-547,729.60	0.37
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	2,136,125.700	104.572047	2,233,790.38	102.525100	2,190,065.01	-43,725.37	0.12
Original Face:		Base	10,000,000.000	104.572047	2,233,790.38	102.525100	2,190,065.01	-43,725.37	0.12
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,572,595.910	103.944093	2,674,061.48	105.976000	2,726,334.24	52,272.76	0.15
Original Face:		Base	7,440,000.000	103.944093	2,674,061.48	105.976000	2,726,334.24	52,272.76	0.15
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,574,829.590	103.750591	1,633,895.00	106.613800	1,678,985.67	45,090.67	0.09
Original Face:		Base	4,500,000.000	103.750591	1,633,895.00	106.613800	1,678,985.67	45,090.67	0.09
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	3,752,959.270	105.573613	3,962,134.70	106.113600	3,982,400.19	20,265.49	0.22
Original Face:		Base	7,600,000.000	105.573613	3,962,134.70	106.113600	3,982,400.19	20,265.49	0.22

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38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.74121	20 Aug 2034		
		Local	2,251,932.400	109.950900	2,476,019.94	109.970200	2,476,454.56	434.62	0.14
Original Face:		Base	5,000,000.000	109.950900	2,476,019.94	109.970200	2,476,454.56	434.62	0.14
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.12462	20 Apr 2037		
		Local	4,957,090.320	111.003186	5,502,528.19	111.971300	5,550,518.47	47,990.28	0.30
Original Face:		Base	10,000,000.000	111.003186	5,502,528.19	111.971300	5,550,518.47	47,990.28	0.30
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.954911	3,378,534.60	96.318100	3,130,338.25	-248,196.35	0.17
Original Face:		Base	3,250,000.000	103.954911	3,378,534.60	96.318100	3,130,338.25	-248,196.35	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.722347	5,236,117.34	96.018900	4,800,945.00	-435,172.34	0.26
Original Face:		Base	5,000,000.000	104.722347	5,236,117.34	96.018900	4,800,945.00	-435,172.34	0.26
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.345672	5,284,896.55	99.616000	5,408,152.64	123,256.09	0.30
Original Face:		Base	5,429,000.000	97.345672	5,284,896.55	99.616000	5,408,152.64	123,256.09	0.30
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.985823	4,999,291.15	99.664300	4,983,215.00	-16,076.15	0.27
Original Face:		Base	5,000,000.000	99.985823	4,999,291.15	99.664300	4,983,215.00	-16,076.15	0.27
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.870724	4,993,536.20	112.771200	5,638,560.00	645,023.80	0.31
		Base		99.870724	4,993,536.20	112.771200	5,638,560.00	645,023.80	0.31
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		Local	5,000,000.000	99.957215	4,997,860.76	100.402500	5,020,125.00	22,264.24	0.27
		Base		99.957215	4,997,860.76	100.402500	5,020,125.00	22,264.24	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.084400	4,954,220.00	126.666100	6,333,305.00	1,379,085.00	0.35
		Base		99.084400	4,954,220.00	126.666100	6,333,305.00	1,379,085.00	0.35
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.552213	11,055,221.34	110.873400	11,087,340.00	32,118.66	0.61
Original Face:		Base	10,000,000.000	110.552213	11,055,221.34	110.873400	11,087,340.00	32,118.66	0.61

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46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.588572	6,270,990.06	107.675200	6,218,242.80	-52,747.26	0.34
	Original Face:	Base	5,775,000.000	108.588572	6,270,990.06	107.675200	6,218,242.80	-52,747.26	0.34
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	9,671,386.240	103.026299	9,964,071.26	104.194900	10,077,091.22	113,019.96	0.55
	Original Face:	Base	10,000,000.000	103.026299	9,964,071.26	104.194900	10,077,091.22	113,019.96	0.55
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.711720	4,885,586.00	115.889000	5,794,450.00	908,864.00	0.32
		Base		97.711720	4,885,586.00	115.889000	5,794,450.00	908,864.00	0.32
48126DX53	JPMORGAN CHASE + CO SR UNSECURED 06/23 VAR					1.18385	21 Jun 2023		
		Local	5,000,000.000	100.000000	5,000,000.00	99.249700	4,962,485.00	-37,515.00	0.27
		Base		100.000000	5,000,000.00	99.249700	4,962,485.00	-37,515.00	0.27
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.931280	3,997,251.18	106.263200	4,250,528.00	253,276.82	0.23
		Base		99.931280	3,997,251.18	106.263200	4,250,528.00	253,276.82	0.23
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.932816	3,497,648.55	99.607200	3,486,252.00	-11,396.55	0.19
		Base		99.932816	3,497,648.55	99.607200	3,486,252.00	-11,396.55	0.19
501044CP4	KROGER CO/THE SR UNSECURED 01/17 2.2					2.2	15 Jan 2017		
		Local	3,000,000.000	100.000000	3,000,000.00	102.586600	3,077,598.00	77,598.00	0.17
		Base		100.000000	3,000,000.00	102.586600	3,077,598.00	77,598.00	0.17
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.401426	1,988,028.51	104.334800	2,086,696.00	98,667.49	0.11
		Base		99.401426	1,988,028.51	104.334800	2,086,696.00	98,667.49	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.935188	2,998,055.63	113.750800	3,412,524.00	414,468.37	0.19
		Base		99.935188	2,998,055.63	113.750800	3,412,524.00	414,468.37	0.19
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.632225	4,981,611.24	129.409900	6,470,495.00	1,488,883.76	0.35
		Base		99.632225	4,981,611.24	129.409900	6,470,495.00	1,488,883.76	0.35

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58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		5,800,000.000	Local	99.992502	5,799,565.12	100.151130	5,808,765.54	9,200.42	0.32
	Original Face:	5,800,000.000	Base	99.992502	5,799,565.12	100.151130	5,808,765.54	9,200.42	0.32
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		2,847,000.000	Local	110.524487	3,146,632.14	110.551300	3,147,395.51	763.37	0.17
			Base	110.524487	3,146,632.14	110.551300	3,147,395.51	763.37	0.17
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		5,000,000.000	Local	99.499029	4,974,951.45	99.701300	4,985,065.00	10,113.55	0.27
			Base	99.499029	4,974,951.45	99.701300	4,985,065.00	10,113.55	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		10,000,000.000	Local	99.933704	9,993,370.39	113.544400	11,354,440.00	1,361,069.61	0.62
			Base	99.933704	9,993,370.39	113.544400	11,354,440.00	1,361,069.61	0.62
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		5,000,000.000	Local	102.231392	5,111,569.58	102.136500	5,106,825.00	-4,744.58	0.28
			Base	102.231392	5,111,569.58	102.136500	5,106,825.00	-4,744.58	0.28
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		3,100,000.000	Local	112.236976	3,479,346.27	113.146900	3,507,553.90	28,207.63	0.19
			Base	112.236976	3,479,346.27	113.146900	3,507,553.90	28,207.63	0.19
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		5,000,000.000	Local	99.834064	4,991,703.20	100.936900	5,046,845.00	55,141.80	0.28
			Base	99.834064	4,991,703.20	100.936900	5,046,845.00	55,141.80	0.28
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		10,000,000.000	Local	99.913890	9,991,389.04	110.884300	11,088,430.00	1,097,040.96	0.61
			Base	99.913890	9,991,389.04	110.884300	11,088,430.00	1,097,040.96	0.61
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		3,000,000.000	Local	99.889730	2,996,691.91	113.884500	3,416,535.00	419,843.09	0.19
			Base	99.889730	2,996,691.91	113.884500	3,416,535.00	419,843.09	0.19
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		3,000,000.000	Local	99.924501	2,997,735.04	100.720000	3,021,600.00	23,864.96	0.17
			Base	99.924501	2,997,735.04	100.720000	3,021,600.00	23,864.96	0.17

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651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		8,000,000.000	Local	99.426263	7,954,101.06	95.659200	7,652,736.00	-301,365.06	0.42
			Base	99.426263	7,954,101.06	95.659200	7,652,736.00	-301,365.06	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		5,000,000.000	Local	99.898370	4,994,918.49	113.366100	5,668,305.00	673,386.51	0.31
			Base	99.898370	4,994,918.49	113.366100	5,668,305.00	673,386.51	0.31
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		5,000,000.000	Local	99.815683	4,990,784.15	106.043000	5,302,150.00	311,365.85	0.29
			Base	99.815683	4,990,784.15	106.043000	5,302,150.00	311,365.85	0.29
709599AC8	PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125					3.125	11 May 2015		
		4,000,000.000	Local	99.974998	3,998,999.91	101.909900	4,076,396.00	77,396.09	0.22
			Base	99.974998	3,998,999.91	101.909900	4,076,396.00	77,396.09	0.22
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		4,000,000.000	Local	100.000000	4,000,000.00	105.775400	4,231,016.00	231,016.00	0.23
			Base	100.000000	4,000,000.00	105.775400	4,231,016.00	231,016.00	0.23
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		5,000,000.000	Local	99.832705	4,991,635.24	102.585300	5,129,265.00	137,629.76	0.28
			Base	99.832705	4,991,635.24	102.585300	5,129,265.00	137,629.76	0.28
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		5,000,000.000	Local	99.275723	4,963,786.14	110.174800	5,508,740.00	544,953.86	0.30
			Base	99.275723	4,963,786.14	110.174800	5,508,740.00	544,953.86	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		5,000,000.000	Local	99.992139	4,999,606.96	102.367200	5,118,360.00	118,753.04	0.28
			Base	99.992139	4,999,606.96	102.367200	5,118,360.00	118,753.04	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		3,000,000.000	Local	99.777900	2,993,337.01	100.092400	3,002,772.00	9,434.99	0.16
			Base	99.777900	2,993,337.01	100.092400	3,002,772.00	9,434.99	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		9,800,000.000	Local	99.938513	9,793,974.24	123.551300	12,108,027.40	2,314,053.16	0.66
			Base	99.938513	9,793,974.24	123.551300	12,108,027.40	2,314,053.16	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.970820	2,999,124.61	101.245000	3,037,350.00	38,225.39	0.17
		Base		99.970820	2,999,124.61	101.245000	3,037,350.00	38,225.39	0.17
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.483522	3,979,340.88	107.519300	4,300,772.00	321,431.12	0.24
		Base		99.483522	3,979,340.88	107.519300	4,300,772.00	321,431.12	0.24
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.059246	5,002,962.28	120.937900	6,046,895.00	1,043,932.72	0.33
		Base		100.059246	5,002,962.28	120.937900	6,046,895.00	1,043,932.72	0.33
806605AJ0	MERCK + CO INC COMPANY GUAR 09/17 6					6.0	15 Sep 2017		
		Local	2,000,000.000	105.719405	2,114,388.09	114.088700	2,281,774.00	167,385.91	0.12
		Base		105.719405	2,114,388.09	114.088700	2,281,774.00	167,385.91	0.12
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.974218	3,998,968.73	105.730700	4,229,228.00	230,259.27	0.23
		Base		99.974218	3,998,968.73	105.730700	4,229,228.00	230,259.27	0.23
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.857885	4,992,894.23	98.064200	4,903,210.00	-89,684.23	0.27
		Base		99.857885	4,992,894.23	98.064200	4,903,210.00	-89,684.23	0.27
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.66385	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.100400	10,010,040.00	10,040.00	0.55
		Base		100.000000	10,000,000.00	100.100400	10,010,040.00	10,040.00	0.55
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.756163	3,990,246.50	111.346400	4,453,856.00	463,609.50	0.24
		Base		99.756163	3,990,246.50	111.346400	4,453,856.00	463,609.50	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.702213	5,535,110.64	125.986400	6,299,320.00	764,209.36	0.34
		Base		110.702213	5,535,110.64	125.986400	6,299,320.00	764,209.36	0.34
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.990158	9,999,015.83	110.690600	11,069,060.00	1,070,044.17	0.61
		Base		99.990158	9,999,015.83	110.690600	11,069,060.00	1,070,044.17	0.61

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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
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.723870	4,986,193.52	102.819000	5,140,950.00	154,756.48	0.28
		Base		99.723870	4,986,193.52	102.819000	5,140,950.00	154,756.48	0.28
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.577367	2,987,321.02	105.223600	3,156,708.00	169,386.98	0.17
		Base		99.577367	2,987,321.02	105.223600	3,156,708.00	169,386.98	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.916994	9,991,699.40	102.845100	10,284,510.00	292,810.60	0.56
		Base		99.916994	9,991,699.40	102.845100	10,284,510.00	292,810.60	0.56
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.598873	4,979,943.64	130.142800	6,507,140.00	1,527,196.36	0.36
		Base		99.598873	4,979,943.64	130.142800	6,507,140.00	1,527,196.36	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.897811	9,989,781.10	101.098500	10,109,850.00	120,068.90	0.55
		Base		99.897811	9,989,781.10	101.098500	10,109,850.00	120,068.90	0.55
911759LH9	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/19 2.05					2.05	01 Aug 2019		
		Local	5,000,000.000	100.000000	5,000,000.00	101.220400	5,061,020.00	61,020.00	0.28
		Base		100.000000	5,000,000.00	101.220400	5,061,020.00	61,020.00	0.28
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	106.340957	5,317,047.83	112.089800	5,604,490.00	287,442.17	0.31
		Base		106.340957	5,317,047.83	112.089800	5,604,490.00	287,442.17	0.31
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	108.012454	5,400,622.70	115.484400	5,774,220.00	373,597.30	0.32
		Base		108.012454	5,400,622.70	115.484400	5,774,220.00	373,597.30	0.32
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	118.445864	11,844,586.35	123.468800	12,346,880.00	502,293.65	0.67
		Base		118.445864	11,844,586.35	123.468800	12,346,880.00	502,293.65	0.67
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	119.963356	11,996,335.60	130.843800	13,084,380.00	1,088,044.40	0.72
		Base		119.963356	11,996,335.60	130.843800	13,084,380.00	1,088,044.40	0.72

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912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	122.031011	9,152,325.82	135.515600	10,163,670.00	1,011,344.18	0.56
			Base	122.031011	9,152,325.82	135.515600	10,163,670.00	1,011,344.18	0.56
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	128.188242	6,409,412.12	136.382800	6,819,140.00	409,727.88	0.37
			Base	128.188242	6,409,412.12	136.382800	6,819,140.00	409,727.88	0.37
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	130.995516	6,549,775.82	140.007800	7,000,390.00	450,614.18	0.38
			Base	130.995516	6,549,775.82	140.007800	7,000,390.00	450,614.18	0.38
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	116.560851	5,828,042.55	136.812500	6,840,625.00	1,012,582.45	0.37
			Base	116.560851	5,828,042.55	136.812500	6,840,625.00	1,012,582.45	0.37
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	127.594158	9,569,561.88	141.000000	10,575,000.00	1,005,438.12	0.58
			Base	127.594158	9,569,561.88	141.000000	10,575,000.00	1,005,438.12	0.58
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		7,500,000.000	Local	120.502576	9,037,693.17	133.125000	9,984,375.00	946,681.83	0.55
			Base	120.502576	9,037,693.17	133.125000	9,984,375.00	946,681.83	0.55
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		2,500,000.000	Local	149.078500	3,726,962.49	141.718800	3,542,970.00	-183,992.49	0.19
			Base	149.078500	3,726,962.49	141.718800	3,542,970.00	-183,992.49	0.19
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	123.491391	12,349,139.09	139.375000	13,937,500.00	1,588,360.91	0.76
			Base	123.491391	12,349,139.09	139.375000	13,937,500.00	1,588,360.91	0.76
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		5,000,000.000	Local	135.054533	6,752,726.65	127.781200	6,389,060.00	-363,666.65	0.35
			Base	135.054533	6,752,726.65	127.781200	6,389,060.00	-363,666.65	0.35
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	123.134687	3,078,367.17	130.125000	3,253,125.00	174,757.83	0.18
			Base	123.134687	3,078,367.17	130.125000	3,253,125.00	174,757.83	0.18

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912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.926368	4,996,318.41	99.406200	4,970,310.00	-26,008.41	0.27
			Base	99.926368	4,996,318.41	99.406200	4,970,310.00	-26,008.41	0.27
912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		5,000,000.000	Local	101.414262	5,070,713.08	101.476600	5,073,830.00	3,116.92	0.28
			Base	101.414262	5,070,713.08	101.476600	5,073,830.00	3,116.92	0.28
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.805986	4,990,299.30	99.289100	4,964,455.00	-25,844.30	0.27
			Base	99.805986	4,990,299.30	99.289100	4,964,455.00	-25,844.30	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.759220	4,987,960.98	99.812500	4,990,625.00	2,664.02	0.27
			Base	99.759220	4,987,960.98	99.812500	4,990,625.00	2,664.02	0.27
912828DC1	US TREASURY N/B 11/14 4.25					4.25	15 Nov 2014		
		5,000,000.000	Local	100.506818	5,025,340.89	101.203100	5,060,155.00	34,814.11	0.28
			Base	100.506818	5,025,340.89	101.203100	5,060,155.00	34,814.11	0.28
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	101.508298	5,075,414.88	104.238300	5,211,915.00	136,500.12	0.28
			Base	101.508298	5,075,414.88	104.238300	5,211,915.00	136,500.12	0.28
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	103.328141	5,166,407.07	108.726600	5,436,330.00	269,922.93	0.30
			Base	103.328141	5,166,407.07	108.726600	5,436,330.00	269,922.93	0.30
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	103.092911	5,154,645.57	108.968800	5,448,440.00	293,794.43	0.30
			Base	103.092911	5,154,645.57	108.968800	5,448,440.00	293,794.43	0.30
912828HH6	US TREASURY N/B 11/17 4.25					4.25	15 Nov 2017		
		10,000,000.000	Local	108.302068	10,830,206.77	109.835900	10,983,590.00	153,383.23	0.60
			Base	108.302068	10,830,206.77	109.835900	10,983,590.00	153,383.23	0.60
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.650121	10,265,012.11	109.968800	10,996,880.00	731,867.89	0.60
			Base	102.650121	10,265,012.11	109.968800	10,996,880.00	731,867.89	0.60

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912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	105.370751	5,268,537.54	104.781200	5,239,060.00	-29,477.54	0.29
			Base	105.370751	5,268,537.54	104.781200	5,239,060.00	-29,477.54	0.29
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.640632	7,548,047.41	103.839800	7,787,985.00	239,937.59	0.43
			Base	100.640632	7,548,047.41	103.839800	7,787,985.00	239,937.59	0.43
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	102.907241	5,145,362.05	103.296900	5,164,845.00	19,482.95	0.28
			Base	102.907241	5,145,362.05	103.296900	5,164,845.00	19,482.95	0.28
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	101.638193	5,081,909.65	105.406200	5,270,310.00	188,400.35	0.29
			Base	101.638193	5,081,909.65	105.406200	5,270,310.00	188,400.35	0.29
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	105.627517	5,281,375.85	105.500000	5,275,000.00	-6,375.85	0.29
			Base	105.627517	5,281,375.85	105.500000	5,275,000.00	-6,375.85	0.29
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		3,000,000.000	Local	104.909834	3,147,295.03	104.726600	3,141,798.00	-5,497.03	0.17
			Base	104.909834	3,147,295.03	104.726600	3,141,798.00	-5,497.03	0.17
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	106.258930	10,625,893.01	106.000000	10,600,000.00	-25,893.01	0.58
			Base	106.258930	10,625,893.01	106.000000	10,600,000.00	-25,893.01	0.58
912828ME7	US TREASURY N/B 12/14 2.625					2.625	31 Dec 2014		
		5,000,000.000	Local	100.149029	5,007,451.44	101.050800	5,052,540.00	45,088.56	0.28
			Base	100.149029	5,007,451.44	101.050800	5,052,540.00	45,088.56	0.28
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	106.264008	5,313,200.39	105.781200	5,289,060.00	-24,140.39	0.29
			Base	106.264008	5,313,200.39	105.781200	5,289,060.00	-24,140.39	0.29
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	109.431827	5,471,591.36	109.218800	5,460,940.00	-10,651.36	0.30
			Base	109.431827	5,471,591.36	109.218800	5,460,940.00	-10,651.36	0.30

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912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	106.798915	8,009,918.64	106.257800	7,969,335.00	-40,583.64	0.44
			Base	106.798915	8,009,918.64	106.257800	7,969,335.00	-40,583.64	0.44
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		5,000,000.000	Local	112.476188	5,623,809.42	108.570300	5,428,515.00	-195,294.42	0.30
			Base	112.476188	5,623,809.42	108.570300	5,428,515.00	-195,294.42	0.30
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		10,000,000.000	Local	101.424098	10,142,409.84	101.589800	10,158,980.00	16,570.16	0.56
			Base	101.424098	10,142,409.84	101.589800	10,158,980.00	16,570.16	0.56
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	104.743874	7,855,790.57	103.898400	7,792,380.00	-63,410.57	0.43
			Base	104.743874	7,855,790.57	103.898400	7,792,380.00	-63,410.57	0.43
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.672168	5,033,608.41	103.382800	5,169,140.00	135,531.59	0.28
			Base	100.672168	5,033,608.41	103.382800	5,169,140.00	135,531.59	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	101.030711	5,051,535.56	101.238300	5,061,915.00	10,379.44	0.28
			Base	101.030711	5,051,535.56	101.238300	5,061,915.00	10,379.44	0.28
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.406456	4,970,322.78	103.210900	5,160,545.00	190,222.22	0.28
			Base	99.406456	4,970,322.78	103.210900	5,160,545.00	190,222.22	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	101.131965	17,698,093.93	101.296900	17,726,957.50	28,863.57	0.97
			Base	101.131965	17,698,093.93	101.296900	17,726,957.50	28,863.57	0.97
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	101.377264	10,137,726.40	101.492200	10,149,220.00	11,493.60	0.55
			Base	101.377264	10,137,726.40	101.492200	10,149,220.00	11,493.60	0.55
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.414621	5,020,731.03	103.375000	5,168,750.00	148,018.97	0.28
			Base	100.414621	5,020,731.03	103.375000	5,168,750.00	148,018.97	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
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	102.506113	10,250,611.26	102.613300	10,261,330.00	10,718.74	0.56
			Base	102.506113	10,250,611.26	102.613300	10,261,330.00	10,718.74	0.56
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	101.166869	10,116,686.87	102.539100	10,253,910.00	137,223.13	0.56
			Base	101.166869	10,116,686.87	102.539100	10,253,910.00	137,223.13	0.56
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	106.407021	5,320,351.03	104.531200	5,226,560.00	-93,791.03	0.29
			Base	106.407021	5,320,351.03	104.531200	5,226,560.00	-93,791.03	0.29
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.678475	10,267,847.49	102.800800	10,280,080.00	12,232.51	0.56
			Base	102.678475	10,267,847.49	102.800800	10,280,080.00	12,232.51	0.56
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	110.280420	5,514,021.01	106.023400	5,301,170.00	-212,851.01	0.29
			Base	110.280420	5,514,021.01	106.023400	5,301,170.00	-212,851.01	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	103.917546	5,195,877.29	103.492200	5,174,610.00	-21,267.29	0.28
			Base	103.917546	5,195,877.29	103.492200	5,174,610.00	-21,267.29	0.28
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.868104	10,186,810.37	101.859400	10,185,940.00	-870.37	0.56
			Base	101.868104	10,186,810.37	101.859400	10,185,940.00	-870.37	0.56
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.798901	5,039,945.07	100.843800	5,042,190.00	2,244.93	0.28
			Base	100.798901	5,039,945.07	100.843800	5,042,190.00	2,244.93	0.28
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		10,000,000.000	Local	100.862125	10,086,212.45	100.765600	10,076,560.00	-9,652.45	0.55
			Base	100.862125	10,086,212.45	100.765600	10,076,560.00	-9,652.45	0.55
912828SK7	US TREASURY N/B 03/15 0.375					0.375	15 Mar 2015		
		7,500,000.000	Local	100.082432	7,506,182.40	100.171900	7,512,892.50	6,710.10	0.41
			Base	100.082432	7,506,182.40	100.171900	7,512,892.50	6,710.10	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
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.861852	4,993,092.62	99.148400	4,957,420.00	-35,672.62	0.27
			Base	99.861852	4,993,092.62	99.148400	4,957,420.00	-35,672.62	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.046959	5,002,347.95	100.199200	5,009,960.00	7,612.05	0.27
			Base	100.046959	5,002,347.95	100.199200	5,009,960.00	7,612.05	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.692741	5,034,637.04	95.742200	4,787,110.00	-247,527.04	0.26
			Base	100.692741	5,034,637.04	95.742200	4,787,110.00	-247,527.04	0.26
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.046535	10,004,653.48	100.226600	10,022,660.00	18,006.52	0.55
			Base	100.046535	10,004,653.48	100.226600	10,022,660.00	18,006.52	0.55
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.224024	4,961,201.19	96.382800	4,819,140.00	-142,061.19	0.26
			Base	99.224024	4,961,201.19	96.382800	4,819,140.00	-142,061.19	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.378092	4,968,904.61	94.523400	4,726,170.00	-242,734.61	0.26
			Base	99.378092	4,968,904.61	94.523400	4,726,170.00	-242,734.61	0.26
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.853231	9,985,323.07	100.105500	10,010,550.00	25,226.93	0.55
			Base	99.853231	9,985,323.07	100.105500	10,010,550.00	25,226.93	0.55
912828TP5	US TREASURY N/B 09/15 0.25					0.25	15 Sep 2015		
		5,000,000.000	Local	99.895011	4,994,750.54	100.093800	5,004,690.00	9,939.46	0.27
			Base	99.895011	4,994,750.54	100.093800	5,004,690.00	9,939.46	0.27
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.395557	4,969,777.87	95.921900	4,796,095.00	-173,682.87	0.26
			Base	99.395557	4,969,777.87	95.921900	4,796,095.00	-173,682.87	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.949393	4,997,469.67	100.066400	5,003,320.00	5,850.33	0.27
			Base	99.949393	4,997,469.67	100.066400	5,003,320.00	5,850.33	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
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.767630	4,988,381.49	98.625000	4,931,250.00	-57,131.49	0.27
			Base	99.767630	4,988,381.49	98.625000	4,931,250.00	-57,131.49	0.27
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.624101	4,931,205.03	94.101600	4,705,080.00	-226,125.03	0.26
			Base	98.624101	4,931,205.03	94.101600	4,705,080.00	-226,125.03	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.189567	7,439,217.55	95.570300	7,167,772.50	-271,445.05	0.39
			Base	99.189567	7,439,217.55	95.570300	7,167,772.50	-271,445.05	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.816015	9,981,601.54	99.996100	9,999,610.00	18,008.46	0.55
			Base	99.816015	9,981,601.54	99.996100	9,999,610.00	18,008.46	0.55
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.900867	9,990,086.71	98.312500	9,831,250.00	-158,836.71	0.54
			Base	99.900867	9,990,086.71	98.312500	9,831,250.00	-158,836.71	0.54
912828UG3	US TREASURY N/B 01/16 0.375					0.375	15 Jan 2016		
		10,000,000.000	Local	100.092322	10,009,232.18	100.132800	10,013,280.00	4,047.82	0.55
			Base	100.092322	10,009,232.18	100.132800	10,013,280.00	4,047.82	0.55
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		5,000,000.000	Local	100.017996	5,000,899.81	100.023400	5,001,170.00	270.19	0.27
			Base	100.017996	5,000,899.81	100.023400	5,001,170.00	270.19	0.27
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		102,904.000	Local	105.711780	108,781.65	102.414100	105,388.21	-3,393.44	0.01
	Original Face:	100,000.000	Base	105.711780	108,781.65	102.414100	105,388.21	-3,393.44	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		5,000,000.000	Local	99.529995	4,976,499.75	99.648400	4,982,420.00	5,920.25	0.27
			Base	99.529995	4,976,499.75	99.648400	4,982,420.00	5,920.25	0.27
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		10,000,000.000	Local	99.955103	9,995,510.32	100.117200	10,011,720.00	16,209.68	0.55
			Base	99.955103	9,995,510.32	100.117200	10,011,720.00	16,209.68	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		Local	5,000,000.000	100.079142	5,003,957.08	100.175800	5,008,790.00	4,832.92	0.27
		Base		100.079142	5,003,957.08	100.175800	5,008,790.00	4,832.92	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		Local	5,000,000.000	100.511733	5,025,586.66	100.515600	5,025,780.00	193.34	0.27
		Base		100.511733	5,025,586.66	100.515600	5,025,780.00	193.34	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.099249	10,009,924.91	99.898400	9,989,840.00	-20,084.91	0.55
		Base		100.099249	10,009,924.91	99.898400	9,989,840.00	-20,084.91	0.55
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
		Local	10,000,000.000	99.943159	9,994,315.92	100.058600	10,005,860.00	11,544.08	0.55
		Base		99.943159	9,994,315.92	100.058600	10,005,860.00	11,544.08	0.55
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.911682	4,995,584.12	99.382800	4,969,140.00	-26,444.12	0.27
		Base		99.911682	4,995,584.12	99.382800	4,969,140.00	-26,444.12	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		Local	4,413,000.000	102.867792	4,539,555.68	103.214100	4,554,838.23	15,282.55	0.25
		Base		102.867792	4,539,555.68	103.214100	4,554,838.23	15,282.55	0.25
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.916043	6,994,122.98	112.961700	7,907,319.00	913,196.02	0.43
		Base		99.916043	6,994,122.98	112.961700	7,907,319.00	913,196.02	0.43
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.862316	5,093,115.78	102.516100	5,125,805.00	32,689.22	0.28
Original Face:		Base	5,000,000.000	101.862316	5,093,115.78	102.516100	5,125,805.00	32,689.22	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.859211	5,142,960.55	99.725600	4,986,280.00	-156,680.55	0.27
Original Face:		Base	5,000,000.000	102.859211	5,142,960.55	99.725600	4,986,280.00	-156,680.55	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.134160	7,483,927.83	100.581200	7,443,008.80	-40,919.03	0.41
Original Face:		Base	7,400,000.000	101.134160	7,483,927.83	100.581200	7,443,008.80	-40,919.03	0.41

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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
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,892,428.090	99.999604	1,892,420.59	99.743710	1,887,577.99	-4,842.60	0.10
	Original Face:	Base	2,000,000.000	99.999604	1,892,420.59	99.743710	1,887,577.99	-4,842.60	0.10
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.899882	4,994,994.11	111.051100	5,552,555.00	557,560.89	0.30
		Base		99.899882	4,994,994.11	111.051100	5,552,555.00	557,560.89	0.30
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.881478	4,994,073.91	123.825300	6,191,265.00	1,197,191.09	0.34
		Base		99.881478	4,994,073.91	123.825300	6,191,265.00	1,197,191.09	0.34
94973VAX5	WELLPOINT INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.831900	4,941,595.00	-58,405.00	0.27
		Base		100.000000	5,000,000.00	98.831900	4,941,595.00	-58,405.00	0.27
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		Local	4,000,000.000	99.982621	3,999,304.82	102.265000	4,090,600.00	91,295.18	0.22
		Base		99.982621	3,999,304.82	102.265000	4,090,600.00	91,295.18	0.22
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.171	26 Sep 2017		
		Local	10,000,000.000	96.785714	9,678,571.43	98.181160	9,818,116.00	139,544.57	0.54
		Base		96.785714	9,678,571.43	98.181160	9,818,116.00	139,544.57	0.54
US DOLLAR Total									
		Local	1,667,921,302.680		1,728,192,484.89		1,773,872,012.91	45,679,528.02	96.97
	Original Face:	Base	1,028,386,010.000		1,728,192,484.89		1,773,872,012.91	45,679,528.02	96.97
FIXED INCOME Total									
		Base	1,667,921,302.680		1,728,192,484.89		1,773,872,012.91	45,679,528.02	96.97
	Original Face:		1,028,386,010.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		1,723,248,451.140	Base	1,783,532,424.33		1,829,211,952.35	45,679,528.02	100.00
Original Face:		1,028,386,010.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	11,263.890	1.000000	11,263.89	1.000000	11,263.89	0.00	0.00
		Base		1.000000	11,263.89	1.000000	11,263.89	0.00	0.00
US DOLLAR Total									
		Local	11,263.890		11,263.89		11,263.89	0.00	0.00
		Base			11,263.89		11,263.89	0.00	0.00
CASH Total									
		Base	11,263.890		11,263.89		11,263.89	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1HK8	ABBEY NATIONAL NA LL					0.01	19 Aug 2014		
		Local	5,000,000.000	99.986078	4,999,303.89	99.986078	4,999,303.89	0.00	1.98
		Base		99.986078	4,999,303.89	99.986078	4,999,303.89	0.00	1.98
02666QJ53	AMERICAN HONDA FINANCE SR UNSECURED 144A 09/14 1.85					1.85	19 Sep 2014		
		Local	1,000,000.000	99.997960	999,979.60	99.997960	999,979.60	0.00	0.40
		Base		99.997960	999,979.60	99.997960	999,979.60	0.00	0.40
06053HCU7	BANK OF AMERICA N/A					0.18	09 Oct 2014		
		Local	2,500,000.000	100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.99
		Base		100.000000	2,500,000.00	100.000000	2,500,000.00	0.00	0.99
06945MJH0	BARTON CAPITAL CORP.					0.18	17 Sep 2014		
		Local	5,000,000.000	99.976500	4,998,825.00	99.976500	4,998,825.00	0.00	1.98
		Base		99.976500	4,998,825.00	99.976500	4,998,825.00	0.00	1.98
097014AK0	BOEING CAPITAL CORP SR UNSECURED 10/14 3.25					3.25	27 Oct 2014		
		Local	2,000,000.000	100.628971	2,012,579.42	100.628971	2,012,579.42	0.00	0.80
		Base		100.628971	2,012,579.42	100.628971	2,012,579.42	0.00	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12476FHK5	CAFCO LLC					0.01	19 Aug 2014		
		2,500,000.000	Local	99.989000	2,499,725.00	99.989000	2,499,725.00	0.00	0.99
			Base	99.989000	2,499,725.00	99.989000	2,499,725.00	0.00	0.99
13738KK14	CAN AST & CAN LTD JT					0.19	01 Oct 2014		
		2,500,000.000	Local	99.967806	2,499,195.14	99.947820	2,498,695.50	-499.64	0.99
			Base	99.967806	2,499,195.14	99.947820	2,498,695.50	-499.64	0.99
16115XLK9	CHARTA LLC					0.22	19 Nov 2014		
		3,000,000.000	Local	99.932778	2,997,983.33	99.939260	2,998,177.80	194.47	1.19
			Base	99.932778	2,997,983.33	99.939260	2,998,177.80	194.47	1.19
36962GK94	GENERAL ELEC CAP CORP SR UNSECURED 09/14 VAR					0.4906	15 Sep 2014		
		2,000,000.000	Local	99.933841	1,998,676.82	99.933841	1,998,676.82	0.00	0.79
			Base	99.933841	1,998,676.82	99.933841	1,998,676.82	0.00	0.79
38346MH49	GOTHAM FDG CORP					0.14	04 Aug 2014		
		539,000.000	Local	99.998833	538,993.71	99.998833	538,993.71	0.00	0.21
			Base	99.998833	538,993.71	99.998833	538,993.71	0.00	0.21
38346MJ39	GOTHAM FDG CORP					0.15	03 Sep 2014		
		2,500,000.000	Local	99.986250	2,499,656.25	99.986250	2,499,656.25	0.00	0.99
			Base	99.986250	2,499,656.25	99.986250	2,499,656.25	0.00	0.99
4497W1H17	ING (US) FUNDING LLC					0.24	01 Aug 2014		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
4497W1KA3	ING (US) FUNDING LLC					0.3	10 Oct 2014		
		2,000,000.000	Local	99.941667	1,998,833.33	99.941667	1,998,833.33	0.00	0.79
			Base	99.941667	1,998,833.33	99.941667	1,998,833.33	0.00	0.79
45779QHL3	INSTITUTIONAL SECURED					0.3	20 Aug 2014		
		5,000,000.000	Local	99.984167	4,999,208.33	99.984167	4,999,208.33	0.00	1.98
			Base	99.984167	4,999,208.33	99.984167	4,999,208.33	0.00	1.98
62455BN84	MOUNTCLIFF					0.35	08 Jan 2015		
		1,000,000.000	Local	99.844445	998,444.45	99.844445	998,444.45	0.00	0.40
			Base	99.844445	998,444.45	99.844445	998,444.45	0.00	0.40

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76582KK83	RIDGEFIELD FUNDING CO					0.28	08 Oct 2014		
		Local	5,000,000.000	99.947111	4,997,355.56	99.947111	4,997,355.56	0.00	1.98
		Base		99.947111	4,997,355.56	99.947111	4,997,355.56	0.00	1.98
82124MH45	SHEFFIELD RECEIVABLE					0.15	04 Aug 2014		
		Local	1,000,000.000	99.998750	999,987.50	99.998750	999,987.50	0.00	0.40
		Base		99.998750	999,987.50	99.998750	999,987.50	0.00	0.40
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		Local	480,756.050	100.000000	480,756.05	100.000000	480,756.05	0.00	0.19
		Base		100.000000	480,756.05	100.000000	480,756.05	0.00	0.19
89233P7M2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/14 VAR					0.23285	04 Aug 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.40
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.40
911759LC0	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/14 0.67					0.67	01 Aug 2014		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.96
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.96
US DOLLAR Total									
		Local	58,019,756.050		58,019,503.38		58,019,198.21	-305.17	23.00
		Base			58,019,503.38		58,019,198.21	-305.17	23.00
CASH EQUIVALENT Total									
		Base	58,019,756.050		58,019,503.38		58,019,198.21	-305.17	23.00

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
		Local	784,000.000	101.745974	797,688.44	101.965400	799,408.74	1,720.30	0.32
		Base		101.745974	797,688.44	101.965400	799,408.74	1,720.30	0.32

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00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					0.90055	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.904400	504,522.00	4,522.00	0.20
		Base		100.000000	500,000.00	100.904400	504,522.00	4,522.00	0.20
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	114.396400	571,982.00	113.491400	567,457.00	-4,525.00	0.22
		Base		114.396400	571,982.00	113.491400	567,457.00	-4,525.00	0.22
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6741	13 Nov 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.407500	1,004,075.00	4,075.00	0.40
		Base		100.000000	1,000,000.00	100.407500	1,004,075.00	4,075.00	0.40
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.984780	499,923.90	100.748600	503,743.00	3,819.10	0.20
		Base		99.984780	499,923.90	100.748600	503,743.00	3,819.10	0.20
0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7441	29 Jul 2016		
		Local	500,000.000	100.000000	500,000.00	100.616700	503,083.50	3,083.50	0.20
		Base		100.000000	500,000.00	100.616700	503,083.50	3,083.50	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		Local	500,000.000	99.912478	499,562.39	102.534200	512,671.00	13,108.61	0.20
		Base		99.912478	499,562.39	102.534200	512,671.00	13,108.61	0.20
03523TBG2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/14 5.375					5.375	15 Nov 2014		
		Local	3,052,000.000	101.433977	3,095,764.99	101.353500	3,093,308.82	-2,456.17	1.23
		Base		101.433977	3,095,764.99	101.353500	3,093,308.82	-2,456.17	1.23
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.62535	01 Feb 2019		
		Local	2,000,000.000	100.000000	2,000,000.00	100.044400	2,000,888.00	888.00	0.79
		Base		100.000000	2,000,000.00	100.044400	2,000,888.00	888.00	0.79
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.27285	03 May 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.79
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.47285	03 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.037100	2,000,742.00	742.00	0.79
		Base		100.000000	2,000,000.00	100.037100	2,000,742.00	742.00	0.79

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037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	99.838300	998,383.00	-1,617.00	0.40
		Base		100.000000	1,000,000.00	99.838300	998,383.00	-1,617.00	0.40
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	750,000.000	101.099700	758,247.75	103.770900	778,281.75	20,034.00	0.31
		Base		101.099700	758,247.75	103.770900	778,281.75	20,034.00	0.31
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		Local	500,000.000	99.966224	499,831.12	103.205200	516,026.00	16,194.88	0.20
		Base		99.966224	499,831.12	103.205200	516,026.00	16,194.88	0.20
06406HCC1	BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2					1.2	20 Feb 2015		
		Local	1,000,000.000	99.985386	999,853.86	100.405100	1,004,051.00	4,197.14	0.40
		Base		99.985386	999,853.86	100.405100	1,004,051.00	4,197.14	0.40
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.941152	999,411.52	100.219600	1,002,196.00	2,784.48	0.40
		Base		99.941152	999,411.52	100.219600	1,002,196.00	2,784.48	0.40
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.992302	999,923.02	100.160500	1,001,605.00	1,681.98	0.40
		Base		99.992302	999,923.02	100.160500	1,001,605.00	1,681.98	0.40
07385TAJ5	BEAR STEARNS COS LLC SR UNSECURED 11/14 5.7					5.7	15 Nov 2014		
		Local	1,000,000.000	101.168875	1,011,688.75	101.482700	1,014,827.00	3,138.25	0.40
		Base		101.168875	1,011,688.75	101.482700	1,014,827.00	3,138.25	0.40
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.939911	999,399.11	102.630300	1,026,303.00	26,903.89	0.41
		Base		99.939911	999,399.11	102.630300	1,026,303.00	26,903.89	0.41
084664BW0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3					1.3	15 May 2018		
		Local	1,000,000.000	99.956239	999,562.39	98.518000	985,180.00	-14,382.39	0.39
		Base		99.956239	999,562.39	98.518000	985,180.00	-14,382.39	0.39
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.095365	1,981,907.30	98.804000	1,976,080.00	-5,827.30	0.78
		Base		99.095365	1,981,907.30	98.804000	1,976,080.00	-5,827.30	0.78

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14912L5A5	CATERPILLAR FINANCIAL SE SR UNSECURED 02/15 VAR					0.57395	09 Feb 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.194700	1,001,947.00	1,947.00	0.40
		Base		100.000000	1,000,000.00	100.194700	1,001,947.00	1,947.00	0.40
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.46715	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.220700	1,002,207.00	2,207.00	0.40
		Base		100.000000	1,000,000.00	100.220700	1,002,207.00	2,207.00	0.40
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.862052	499,310.26	98.630700	493,153.50	-6,156.76	0.20
		Base		99.862052	499,310.26	98.630700	493,153.50	-6,156.76	0.20
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.37935	28 Aug 2015		
		Local	2,049,000.000	100.112722	2,051,309.68	100.129000	2,051,643.21	333.53	0.81
		Base		100.112722	2,051,309.68	100.129000	2,051,643.21	333.53	0.81
172967FA4	CITIGROUP INC SR UNSECURED 01/15 6.01					6.01	15 Jan 2015		
		Local	2,221,000.000	102.470060	2,275,860.04	102.455900	2,275,545.54	-314.50	0.90
		Base		102.470060	2,275,860.04	102.455900	2,275,545.54	-314.50	0.90
191216BB5	COCA COLA CO/THE SR UNSECURED 03/15 VAR					0.2074	05 Mar 2015		
		Local	500,000.000	100.000000	500,000.00	99.980100	499,900.50	-99.50	0.20
		Base		100.000000	500,000.00	99.980100	499,900.50	-99.50	0.20
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.811524	499,057.62	101.149000	505,745.00	6,687.38	0.20
		Base		99.811524	499,057.62	101.149000	505,745.00	6,687.38	0.20
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.72695	21 May 2015		
		Local	2,000,000.000	99.984596	1,999,691.91	99.897600	1,997,952.00	-1,739.91	0.79
		Base		99.984596	1,999,691.91	99.897600	1,997,952.00	-1,739.91	0.79
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8361	30 Oct 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.40
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.40
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	1,000,000.000	100.833785	1,008,337.85	100.788900	1,007,889.00	-448.85	0.40
		Base		100.833785	1,008,337.85	100.788900	1,007,889.00	-448.85	0.40

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24422ERK7	JOHN DEERE CAPITAL CORP SR UNSECURED 12/14 1.25					1.25	02 Dec 2014		
		Local	500,000.000	99.985548	499,927.74	100.309400	501,547.00	1,619.26	0.20
		Base		99.985548	499,927.74	100.309400	501,547.00	1,619.26	0.20
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		Local	500,000.000	99.975222	499,876.11	100.292700	501,463.50	1,587.39	0.20
		Base		99.975222	499,876.11	100.292700	501,463.50	1,587.39	0.20
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.870376	499,351.88	99.413100	497,065.50	-2,286.38	0.20
		Base		99.870376	499,351.88	99.413100	497,065.50	-2,286.38	0.20
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.3496	10 Dec 2015		
		Local	2,000,000.000	100.000000	2,000,000.00	100.027000	2,000,540.00	540.00	0.79
		Base		100.000000	2,000,000.00	100.027000	2,000,540.00	540.00	0.79
25468PCQ7	WALT DISNEY COMPANY/THE SR UNSECURED 12/14 0.875					0.875	01 Dec 2014		
		Local	500,000.000	100.000000	500,000.00	100.211700	501,058.50	1,058.50	0.20
		Base		100.000000	500,000.00	100.211700	501,058.50	1,058.50	0.20
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.513187	1,990,263.73	100.300900	2,006,018.00	15,754.27	0.80
		Base		99.513187	1,990,263.73	100.300900	2,006,018.00	15,754.27	0.80
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.829882	499,149.41	99.448200	497,241.00	-1,908.41	0.20
		Base		99.829882	499,149.41	99.448200	497,241.00	-1,908.41	0.20
31283K2K3	FED HM LN PC POOL G11678					4.5	01 Apr 2020		
		Local	92,195.900	101.760404	93,818.92	107.051822	98,697.39	4,878.47	0.04
	Original Face:	Base	1,100,000.000	101.760404	93,818.92	107.051822	98,697.39	4,878.47	0.04
3128M8RU0	FED HM LN PC POOL G06499					4.0	01 Mar 2041		
		Local	1,468,387.940	104.217955	1,530,323.88	105.440658	1,548,277.91	17,954.03	0.61
	Original Face:	Base	2,090,000.000	104.217955	1,530,323.88	105.440658	1,548,277.91	17,954.03	0.61
3128MBX28	FED HM LN PC POOL G13197					5.5	01 Jan 2019		
		Local	154,812.500	100.435701	155,487.02	106.039096	164,161.78	8,674.76	0.07
	Original Face:	Base	1,500,000.000	100.435701	155,487.02	106.039096	164,161.78	8,674.76	0.07

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3128MBXP7	FED HM LN PC POOL G13186					5.0	01 Jul 2015		
		Local	11,621.950	100.172432	11,641.99	105.497818	12,260.90	618.91	0.00
Original Face:		Base	1,000,000.000	100.172432	11,641.99	105.497818	12,260.90	618.91	0.00
3128MBZR1	FED HM LN PC POOL G13252					6.0	01 Feb 2019		
		Local	174,297.450	101.261395	176,496.03	104.849437	182,749.90	6,253.87	0.07
Original Face:		Base	1,500,000.000	101.261395	176,496.03	104.849437	182,749.90	6,253.87	0.07
3128MMHX4	FED HM LN PC POOL G18245					4.5	01 Mar 2023		
		Local	16,291.450	101.906092	16,601.98	107.730519	17,550.86	948.88	0.01
Original Face:		Base	250,000.000	101.906092	16,601.98	107.730519	17,550.86	948.88	0.01
3128MMK36	FED HM LN PC POOL G18313					4.5	01 Jun 2024		
		Local	160,793.580	100.186170	161,092.93	107.179800	172,338.24	11,245.31	0.07
Original Face:		Base	1,000,000.000	100.186170	161,092.93	107.179800	172,338.24	11,245.31	0.07
3128MMKJ1	FED HM LN PC POOL G18296					4.5	01 Feb 2024		
		Local	208,515.650	101.138912	210,890.46	107.840315	224,863.93	13,973.47	0.09
Original Face:		Base	2,206,300.000	101.138912	210,890.46	107.840315	224,863.93	13,973.47	0.09
3128MMN33	FED HM LN PC POOL G18409					3.0	01 Nov 2026		
		Local	2,160,316.300	102.204342	2,207,937.05	102.972535	2,224,532.46	16,595.41	0.88
Original Face:		Base	5,000,000.000	102.204342	2,207,937.05	102.972535	2,224,532.46	16,595.41	0.88
3128MMQT3	FED HM LN PC POOL G18465					2.5	01 May 2028		
		Local	4,480,170.450	103.019135	4,615,432.85	100.649831	4,509,283.99	-106,148.86	1.79
Original Face:		Base	5,000,000.000	103.019135	4,615,432.85	100.649831	4,509,283.99	-106,148.86	1.79
3128PMY87	FED HM LN PC POOL J09735					4.5	01 Jun 2024		
		Local	181,210.520	101.893891	184,642.45	107.096808	194,070.68	9,428.23	0.08
Original Face:		Base	1,000,000.000	101.893891	184,642.45	107.096808	194,070.68	9,428.23	0.08
3128PR3M9	FED HM LN PC POOL J12604					4.0	01 Jul 2025		
		Local	1,510,960.680	102.150936	1,543,460.47	106.702125	1,612,227.15	68,766.68	0.64
Original Face:		Base	6,000,000.000	102.150936	1,543,460.47	106.702125	1,612,227.15	68,766.68	0.64
3128PSKA4	FED HM LN PC POOL J12989					3.5	01 Sep 2025		
		Local	1,416,230.050	102.793090	1,455,786.63	105.402662	1,492,744.17	36,957.54	0.59
Original Face:		Base	5,000,000.000	102.793090	1,455,786.63	105.402662	1,492,744.17	36,957.54	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
31292LFA8	FED HM LN PC POOL C03761					3.5	01 Feb 2042		
		Local	3,615,705.100	104.621650	3,782,810.32	101.815518	3,681,348.88	-101,461.44	1.46
Original Face:		Base	5,000,000.000	104.621650	3,782,810.32	101.815518	3,681,348.88	-101,461.44	1.46
312936EV5	FED HM LN PC POOL A89148					4.0	01 Oct 2039		
		Local	2,646,691.200	104.587421	2,768,106.07	105.066519	2,780,786.31	12,680.24	1.10
Original Face:		Base	5,700,000.000	104.587421	2,768,106.07	105.066519	2,780,786.31	12,680.24	1.10
312944H79	FED HM LN PC POOL A95654					4.0	01 Dec 2040		
		Local	1,302,856.520	104.212919	1,357,744.81	105.447663	1,373,831.75	16,086.94	0.54
Original Face:		Base	2,000,000.000	104.212919	1,357,744.81	105.447663	1,373,831.75	16,086.94	0.54
3130A2BQ8	FEDERAL HOME LOAN BANK BONDS 06/18 1.5					1.5	29 Jun 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.440700	1,988,814.00	-11,186.00	0.79
		Base		100.000000	2,000,000.00	99.440700	1,988,814.00	-11,186.00	0.79
3132GU4P6	FED HM LN PC POOL Q09530					3.5	01 Jul 2042		
		Local	4,140,596.400	105.643381	4,374,266.02	101.815518	4,215,769.67	-158,496.35	1.67
Original Face:		Base	5,000,000.000	105.643381	4,374,266.02	101.815518	4,215,769.67	-158,496.35	1.67
3133ECKZ6	FEDERAL FARM CREDIT BANK BONDS 04/16 0.43					0.43	11 Apr 2016		
		Local	2,500,000.000	100.000000	2,500,000.00	99.847200	2,496,180.00	-3,820.00	0.99
		Base		100.000000	2,500,000.00	99.847200	2,496,180.00	-3,820.00	0.99
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	96.837800	1,936,756.00	98.268000	1,965,360.00	28,604.00	0.78
		Base		96.837800	1,936,756.00	98.268000	1,965,360.00	28,604.00	0.78
31371LJV2	FNMA POOL 255076					4.5	01 Jan 2019		
		Local	169,539.030	99.416771	168,550.23	105.761908	179,307.71	10,757.48	0.07
Original Face:		Base	2,360,770.000	99.416771	168,550.23	105.761908	179,307.71	10,757.48	0.07
31371MAT4	FNMA POOL 255718					5.0	01 Apr 2015		
		Local	54,031.530	100.034554	54,050.20	105.539024	57,024.35	2,974.15	0.02
Original Face:		Base	4,120,000.000	100.034554	54,050.20	105.539024	57,024.35	2,974.15	0.02
3137ARRT5	FREDDIE MAC FHR 4080 DA					2.0	15 Mar 2041		
		Local	4,236,866.850	101.396047	4,296,015.50	96.633100	4,094,215.78	-201,799.72	1.62
Original Face:		Base	5,000,000.000	101.396047	4,296,015.50	96.633100	4,094,215.78	-201,799.72	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
31387WUX3	FNMA POOL 596498				6.0	01 Jul 2016		
	1,114.030	Local	100.495498	1,119.55	102.789364	1,145.10	25.55	0.00
Original Face:	345,556.000	Base	100.495498	1,119.55	102.789364	1,145.10	25.55	0.00
3138A5CF7	FNMA POOL AH3669				4.0	01 Feb 2026		
	2,894,558.720	Local	102.216040	2,958,703.31	107.022052	3,097,816.14	139,112.83	1.23
Original Face:	8,000,000.000	Base	102.216040	2,958,703.31	107.022052	3,097,816.14	139,112.83	1.23
31403DHB8	FNMA POOL 745526				6.0	01 May 2021		
	221,287.750	Local	101.107323	223,738.12	107.906470	238,783.80	15,045.68	0.09
Original Face:	2,500,000.000	Base	101.107323	223,738.12	107.906470	238,783.80	15,045.68	0.09
31412QBF5	FNMA POOL 931638				4.5	01 Jul 2039		
	235,659.880	Local	101.872750	240,073.20	107.806721	254,057.19	13,983.99	0.10
Original Face:	983,845.000	Base	101.872750	240,073.20	107.806721	254,057.19	13,983.99	0.10
31413MFY8	FNMA POOL 949383				6.0	01 Aug 2022		
	184,803.390	Local	101.118156	186,869.78	108.548850	200,601.95	13,732.17	0.08
Original Face:	1,800,000.000	Base	101.118156	186,869.78	108.548850	200,601.95	13,732.17	0.08
31416B6K9	FNMA POOL 995574				4.5	01 Nov 2021		
	457,007.600	Local	103.305321	472,113.17	105.850469	483,744.69	11,631.52	0.19
Original Face:	3,350,000.000	Base	103.305321	472,113.17	105.850469	483,744.69	11,631.52	0.19
31416BN38	FNMA POOL 995110				5.5	01 Nov 2018		
	158,912.000	Local	101.209021	160,833.28	106.049417	168,525.25	7,691.97	0.07
Original Face:	1,500,000.000	Base	101.209021	160,833.28	106.049417	168,525.25	7,691.97	0.07
31416XE97	FNMA POOL AB1959				4.0	01 Dec 2040		
	3,550,973.610	Local	104.650064	3,716,096.15	105.244027	3,737,187.62	21,091.47	1.48
Original Face:	5,200,000.000	Base	104.650064	3,716,096.15	105.244027	3,737,187.62	21,091.47	1.48
31417AU98	FNMA POOL AB4207				2.5	01 Jan 2027		
	1,972,414.120	Local	102.370225	2,019,164.78	100.758850	1,987,381.78	-31,783.00	0.79
Original Face:	2,680,283.000	Base	102.370225	2,019,164.78	100.758850	1,987,381.78	-31,783.00	0.79
31417CUR4	FNMA POOL AB5991				2.5	01 Aug 2027		
	11,289,926.550	Local	103.433852	11,677,605.97	100.760354	11,375,769.96	-301,836.01	4.51
Original Face:	15,000,000.000	Base	103.433852	11,677,605.97	100.760354	11,375,769.96	-301,836.01	4.51

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31417SXR6	FNMA POOL AC6087					5.0	01 Nov 2024		
		Local	568,837.800	103.667070	589,697.48	108.268255	615,870.76	26,173.28	0.24
Original Face:		Base	1,500,000.000	103.667070	589,697.48	108.268255	615,870.76	26,173.28	0.24
31417VTG8	FNMA POOL AC8650					4.0	01 Jan 2025		
		Local	727,651.330	102.214653	743,766.28	106.651621	776,051.94	32,285.66	0.31
Original Face:		Base	3,200,000.000	102.214653	743,766.28	106.651621	776,051.94	32,285.66	0.31
31418ACU0	FNMA POOL MA0982					3.5	01 Feb 2027		
		Local	484,183.960	104.587882	506,397.75	105.502125	510,824.37	4,426.62	0.20
Original Face:		Base	765,534.000	104.587882	506,397.75	105.502125	510,824.37	4,426.62	0.20
31418AHW1	FNMA POOL MA1144					2.5	01 Aug 2027		
		Local	3,536,488.860	103.427582	3,657,704.90	100.760206	3,563,373.46	-94,331.44	1.41
Original Face:		Base	5,157,070.000	103.427582	3,657,704.90	100.760206	3,563,373.46	-94,331.44	1.41
31418RFS5	FNMA POOL AD3776					4.5	01 Mar 2025		
		Local	927,761.900	102.588888	951,780.62	106.544523	988,479.49	36,698.87	0.39
Original Face:		Base	5,000,000.000	102.588888	951,780.62	106.544523	988,479.49	36,698.87	0.39
31419AJM0	FNMA POOL AE0267					4.0	01 Aug 2025		
		Local	1,335,190.800	103.475920	1,381,600.96	106.956864	1,428,078.21	46,477.25	0.57
Original Face:		Base	5,000,000.000	103.475920	1,381,600.96	106.956864	1,428,078.21	46,477.25	0.57
31419BBT1	FNMA POOL AE0949					4.0	01 Feb 2041		
		Local	1,005,380.340	104.375554	1,049,371.30	105.244027	1,058,102.76	8,731.46	0.42
Original Face:		Base	2,000,000.000	104.375554	1,049,371.30	105.244027	1,058,102.76	8,731.46	0.42
31419CZL0	FNMA POOL AE2546					4.5	01 Sep 2040		
		Local	1,595,511.350	104.180532	1,662,212.21	107.689763	1,718,202.39	55,990.18	0.68
Original Face:		Base	5,000,000.000	104.180532	1,662,212.21	107.689763	1,718,202.39	55,990.18	0.68
31419JM47	FNMA POOL AE7578					4.5	01 Nov 2040		
		Local	6,837,587.290	108.261385	7,402,466.71	107.865289	7,375,383.29	-27,083.42	2.92
Original Face:		Base	14,750,000.000	108.261385	7,402,466.71	107.865289	7,375,383.29	-27,083.42	2.92
31419KU78	FNMA POOL AE8705					3.0	01 Nov 2025		
		Local	788,395.560	101.933663	803,640.47	103.208487	813,691.13	10,050.66	0.32
Original Face:		Base	2,000,000.000	101.933663	803,640.47	103.208487	813,691.13	10,050.66	0.32

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34530EAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2013 B A2					0.38	15 Feb 2016		
		Local	483,812.460	99.995498	483,790.68	100.015900	483,889.39	98.71	0.19
Original Face:		Base	2,000,000.000	99.995498	483,790.68	100.015900	483,889.39	98.71	0.19
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.592144	497,960.72	98.603100	493,015.50	-4,945.22	0.20
		Base		99.592144	497,960.72	98.603100	493,015.50	-4,945.22	0.20
36962G5H3	GENERAL ELEC CAP CORP SR UNSECURED 10/16 3.35					3.35	17 Oct 2016		
		Local	500,000.000	99.947480	499,737.40	105.148800	525,744.00	26,006.60	0.21
		Base		99.947480	499,737.40	105.148800	525,744.00	26,006.60	0.21
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.7336	13 Apr 2015		
		Local	400,000.000	99.947745	399,790.98	100.317300	401,269.20	1,478.22	0.16
		Base		99.947745	399,790.98	100.317300	401,269.20	1,478.22	0.16
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.963334	499,816.67	103.012900	515,064.50	15,247.83	0.20
		Base		99.963334	499,816.67	103.012900	515,064.50	15,247.83	0.20
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.75	07 Dec 2017		
		Local	1,000,000.000	99.761071	997,610.71	99.412100	994,121.00	-3,489.71	0.39
		Base		99.761071	997,610.71	99.412100	994,121.00	-3,489.71	0.39
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	115.710063	2,314,201.26	113.931900	2,278,638.00	-35,563.26	0.90
		Base		115.710063	2,314,201.26	113.931900	2,278,638.00	-35,563.26	0.90
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.529459	1,005,294.59	101.159500	1,011,595.00	6,300.41	0.40
		Base		100.529459	1,005,294.59	101.159500	1,011,595.00	6,300.41	0.40
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	101.916300	1,019,163.00	19,163.00	0.40
		Base		100.000000	1,000,000.00	101.916300	1,019,163.00	19,163.00	0.40
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.12585	18 Nov 2015		
		Local	1,000,000.000	100.194972	1,001,949.72	100.066300	1,000,663.00	-1,286.72	0.40
		Base		100.194972	1,001,949.72	100.066300	1,000,663.00	-1,286.72	0.40

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38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.22715	24 Aug 2016		
		Local	1,000,000.000	101.676369	1,016,763.69	102.095200	1,020,952.00	4,188.31	0.40
		Base		101.676369	1,016,763.69	102.095200	1,020,952.00	4,188.31	0.40
41283YAB3	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2013 1 A2					0.45	15 Aug 2016		
		Local	375,702.130	99.996447	375,688.78	100.012500	375,749.09	60.31	0.15
Original Face:		Base	2,000,000.000	99.996447	375,688.78	100.012500	375,749.09	60.31	0.15
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.894569	998,945.69	101.632200	1,016,322.00	17,376.31	0.40
		Base		99.894569	998,945.69	101.632200	1,016,322.00	17,376.31	0.40
43812XAB1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3 A2					0.54	15 Jan 2016		
		Local	1,349,649.570	99.999131	1,349,637.84	100.070400	1,350,599.72	961.88	0.54
Original Face:		Base	2,000,000.000	99.999131	1,349,637.84	100.070400	1,350,599.72	961.88	0.54
44890JAB5	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A2					0.4	15 Dec 2015		
		Local	178,272.260	99.996904	178,266.74	100.014600	178,298.29	31.55	0.07
Original Face:		Base	1,000,000.000	99.996904	178,266.74	100.014600	178,298.29	31.55	0.07
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	2,000,000.000	99.985644	1,999,712.87	100.203200	2,004,064.00	4,351.13	0.79
Original Face:		Base	2,000,000.000	99.985644	1,999,712.87	100.203200	2,004,064.00	4,351.13	0.79
44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.502	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.168500	1,001,685.00	1,685.00	0.40
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.168500	1,001,685.00	1,685.00	0.40
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.858504	1,997,170.07	99.831700	1,996,634.00	-536.07	0.79
		Base		99.858504	1,997,170.07	99.831700	1,996,634.00	-536.07	0.79
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.774559	997,745.59	102.378000	1,023,780.00	26,034.41	0.41
		Base		99.774559	997,745.59	102.378000	1,023,780.00	26,034.41	0.41
459200GZ8	IBM CORP SR UNSECURED 10/14 0.875					0.875	31 Oct 2014		
		Local	800,000.000	99.996409	799,971.27	100.144900	801,159.20	1,187.93	0.32
		Base		99.996409	799,971.27	100.144900	801,159.20	1,187.93	0.32

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459200HB0	IBM CORP SR UNSECURED 02/15 0.55					0.55	06 Feb 2015		
		Local	500,000.000	99.915896	499,579.48	100.193300	500,966.50	1,387.02	0.20
		Base		99.915896	499,579.48	100.193300	500,966.50	1,387.02	0.20
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.777284	498,886.42	100.680400	503,402.00	4,515.58	0.20
		Base		99.777284	498,886.42	100.680400	503,402.00	4,515.58	0.20
459200HJ3	IBM CORP SR UNSECURED 02/15 VAR					0.20285	04 Feb 2015		
		Local	500,000.000	100.000000	500,000.00	100.000400	500,002.00	2.00	0.20
		Base		100.000000	500,000.00	100.000400	500,002.00	2.00	0.20
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.126400	495,632.00	-4,368.00	0.20
		Base		100.000000	500,000.00	99.126400	495,632.00	-4,368.00	0.20
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.834902	998,349.02	99.768000	997,680.00	-669.02	0.40
		Base		99.834902	998,349.02	99.768000	997,680.00	-669.02	0.40
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.29285	05 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.014800	1,000,148.00	148.00	0.40
		Base		100.000000	1,000,000.00	100.014800	1,000,148.00	148.00	0.40
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.580700	502,903.50	2,903.50	0.20
		Base		100.000000	500,000.00	100.580700	502,903.50	2,903.50	0.20
47787TAB2	JOHN DEERE OWNER TRUST JDOT 2013 A A2					0.41	15 Sep 2015		
		Local	292,122.840	99.998672	292,118.96	100.010400	292,153.22	34.26	0.12
Original Face:		Base	1,000,000.000	99.998672	292,118.96	100.010400	292,153.22	34.26	0.12
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	1,000,000.000	101.614249	1,016,142.49	102.775600	1,027,756.00	11,613.51	0.41
		Base		101.614249	1,016,142.49	102.775600	1,027,756.00	11,613.51	0.41
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.34385	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.178900	1,001,789.00	1,789.00	0.40
		Base		100.000000	1,000,000.00	100.178900	1,001,789.00	1,789.00	0.40

& 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
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	1,000,000.000	104.882622	1,048,826.22	108.142500	1,081,425.00	32,598.78	0.43
		Base		104.882622	1,048,826.22	108.142500	1,081,425.00	32,598.78	0.43
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		Local	1,000,000.000	99.923921	999,239.21	100.422800	1,004,228.00	4,988.79	0.40
		Base		99.923921	999,239.21	100.422800	1,004,228.00	4,988.79	0.40
585055BA3	MEDTRONIC INC SR UNSECURED 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.890722	998,907.22	99.039800	990,398.00	-8,509.22	0.39
		Base		99.890722	998,907.22	99.039800	990,398.00	-8,509.22	0.39
589331AP2	MERCK SHARP + DOHME CORP COMPANY GUAR 06/15 4					4.0	30 Jun 2015		
		Local	3,000,000.000	102.424661	3,072,739.84	103.335400	3,100,062.00	27,322.16	1.23
		Base		102.424661	3,072,739.84	103.335400	3,100,062.00	27,322.16	1.23
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.061395	1,500,920.93	100.446600	1,506,699.00	5,778.07	0.60
		Base		100.061395	1,500,920.93	100.446600	1,506,699.00	5,778.07	0.60
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.45175	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.046900	2,000,938.00	938.00	0.79
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.046900	2,000,938.00	938.00	0.79
65477LAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A2					0.52	15 Apr 2016		
		Local	301,924.070	99.999705	301,923.18	100.046000	302,062.96	139.78	0.12
Original Face:		Base	500,000.000	99.999705	301,923.18	100.046000	302,062.96	139.78	0.12
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.671805	1,510,077.08	102.716800	1,540,752.00	30,674.92	0.61
		Base		100.671805	1,510,077.08	102.716800	1,540,752.00	30,674.92	0.61
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	103.428446	517,142.23	103.549600	517,748.00	605.77	0.21
		Base		103.428446	517,142.23	103.549600	517,748.00	605.77	0.21
713448BM9	PEPSICO INC SR UNSECURED 01/15 3.1					3.1	15 Jan 2015		
		Local	1,000,000.000	101.268390	1,012,683.90	101.234700	1,012,347.00	-336.90	0.40
		Base		101.268390	1,012,683.90	101.234700	1,012,347.00	-336.90	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
713448CE6	PEPSICO INC SR UNSECURED 02/16 0.7					0.7	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.111100	1,001,111.00	1,111.00	0.40
		Base		100.000000	1,000,000.00	100.111100	1,001,111.00	1,111.00	0.40
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.43715	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.172200	1,001,722.00	1,722.00	0.40
		Base		100.000000	1,000,000.00	100.172200	1,001,722.00	1,722.00	0.40
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.902376	999,023.76	99.688800	996,888.00	-2,135.76	0.40
		Base		99.902376	999,023.76	99.688800	996,888.00	-2,135.76	0.40
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	1,000,000.000	102.833023	1,028,330.23	102.971900	1,029,719.00	1,388.77	0.41
		Base		102.833023	1,028,330.23	102.971900	1,029,719.00	1,388.77	0.41
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.891726	998,917.26	99.701000	997,010.00	-1,907.26	0.40
		Base		99.891726	998,917.26	99.701000	997,010.00	-1,907.26	0.40
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.755079	997,550.79	103.254500	1,032,545.00	34,994.21	0.41
		Base		99.755079	997,550.79	103.254500	1,032,545.00	34,994.21	0.41
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.788520	498,942.60	101.681600	508,408.00	9,465.40	0.20
		Base		99.788520	498,942.60	101.681600	508,408.00	9,465.40	0.20
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	101.118238	4,044,729.52	100.339300	4,013,572.00	-31,157.52	1.59
		Base		101.118238	4,044,729.52	100.339300	4,013,572.00	-31,157.52	1.59
824348AN6	SHERWIN WILLIAMS CO SR UNSECURED 12/14 3.125					3.125	15 Dec 2014		
		Local	2,000,000.000	100.588460	2,011,769.20	100.979600	2,019,592.00	7,822.80	0.80
		Base		100.588460	2,011,769.20	100.979600	2,019,592.00	7,822.80	0.80
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	1,000,000.000	100.465011	1,004,650.11	101.178700	1,011,787.00	7,136.89	0.40
		Base		100.465011	1,004,650.11	101.178700	1,011,787.00	7,136.89	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
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		1,000,000.000	Local	99.978103	999,781.03	100.144300	1,001,443.00	1,661.97	0.40
			Base	99.978103	999,781.03	100.144300	1,001,443.00	1,661.97	0.40
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		500,000.000	Local	99.828746	499,143.73	99.724500	498,622.50	-521.23	0.20
			Base	99.828746	499,143.73	99.724500	498,622.50	-521.23	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		250,000.000	Local	99.635020	249,087.55	101.463000	253,657.50	4,569.95	0.10
			Base	99.635020	249,087.55	101.463000	253,657.50	4,569.95	0.10
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		500,000.000	Local	100.356342	501,781.71	99.732500	498,662.50	-3,119.21	0.20
			Base	100.356342	501,781.71	99.732500	498,662.50	-3,119.21	0.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		500,000.000	Local	99.963182	499,815.91	99.400700	497,003.50	-2,812.41	0.20
			Base	99.963182	499,815.91	99.400700	497,003.50	-2,812.41	0.20
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.51585	17 May 2016		
		1,000,000.000	Local	100.000000	1,000,000.00	100.320700	1,003,207.00	3,207.00	0.40
			Base	100.000000	1,000,000.00	100.320700	1,003,207.00	3,207.00	0.40
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		1,000,000.000	Local	99.975564	999,755.64	100.250800	1,002,508.00	2,752.36	0.40
			Base	99.975564	999,755.64	100.250800	1,002,508.00	2,752.36	0.40
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		500,000.000	Local	99.924208	499,621.04	100.056300	500,281.50	660.46	0.20
			Base	99.924208	499,621.04	100.056300	500,281.50	660.46	0.20
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		500,000.000	Local	99.916634	499,583.17	102.845100	514,225.50	14,642.33	0.20
			Base	99.916634	499,583.17	102.845100	514,225.50	14,642.33	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		1,000,000.000	Local	99.897596	998,975.96	101.098500	1,010,985.00	12,009.04	0.40
			Base	99.897596	998,975.96	101.098500	1,010,985.00	12,009.04	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
911759LD8	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 0.93					0.93	01 Aug 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.699200	1,006,992.00	6,992.00	0.40
		Base		100.000000	1,000,000.00	100.699200	1,006,992.00	6,992.00	0.40
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	104.283038	1,042,830.38	105.246100	1,052,461.00	9,630.62	0.42
		Base		104.283038	1,042,830.38	105.246100	1,052,461.00	9,630.62	0.42
912828LS7	US TREASURY N/B 10/14 2.375					2.375	31 Oct 2014		
		Local	500,000.000	100.498976	502,494.88	100.570300	502,851.50	356.62	0.20
		Base		100.498976	502,494.88	100.570300	502,851.50	356.62	0.20
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	105.078301	1,050,783.01	106.000000	1,060,000.00	9,216.99	0.42
		Base		105.078301	1,050,783.01	106.000000	1,060,000.00	9,216.99	0.42
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		Local	1,000,000.000	100.924651	1,009,246.51	101.082000	1,010,820.00	1,573.49	0.40
		Base		100.924651	1,009,246.51	101.082000	1,010,820.00	1,573.49	0.40
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	500,000.000	100.551974	502,759.87	101.589800	507,949.00	5,189.13	0.20
		Base		100.551974	502,759.87	101.589800	507,949.00	5,189.13	0.20
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	1,000,000.000	100.506177	1,005,061.77	101.296900	1,012,969.00	7,907.23	0.40
		Base		100.506177	1,005,061.77	101.296900	1,012,969.00	7,907.23	0.40
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.862962	504,314.81	102.613300	513,066.50	8,751.69	0.20
		Base		100.862962	504,314.81	102.613300	513,066.50	8,751.69	0.20
92867MAB6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A2					0.37	20 Jan 2016		
		Local	635,633.840	99.996696	635,612.84	100.011000	635,703.76	90.92	0.25
Original Face:		Base	2,000,000.000	99.996696	635,612.84	100.011000	635,703.76	90.92	0.25
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		Local	198,000.000	102.615742	203,179.17	104.387000	206,686.26	3,507.09	0.08
		Base		102.615742	203,179.17	104.387000	206,686.26	3,507.09	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5006	15 Jun 2017		
		Local	1,000,000.000	98.500432	985,004.32	99.862700	998,627.00	13,622.68	0.40
		Base		98.500432	985,004.32	99.862700	998,627.00	13,622.68	0.40
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.960119	999,601.19	100.069800	1,000,698.00	1,096.81	0.40
		Base		99.960119	999,601.19	100.069800	1,000,698.00	1,096.81	0.40
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.182060	1,001,820.60	102.285400	1,022,854.00	21,033.40	0.41
		Base		100.182060	1,001,820.60	102.285400	1,022,854.00	21,033.40	0.41
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.877348	998,773.48	99.537300	995,373.00	-3,400.48	0.39
		Base		99.877348	998,773.48	99.537300	995,373.00	-3,400.48	0.39
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.936849	1,998,736.98	100.846800	2,016,936.00	18,199.02	0.80
		Base		99.936849	1,998,736.98	100.846800	2,016,936.00	18,199.02	0.80
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5251	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.924900	1,998,498.00	-1,502.00	0.79
		Base		100.000000	2,000,000.00	99.924900	1,998,498.00	-1,502.00	0.79
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	107.386895	1,073,868.95	108.135300	1,081,353.00	7,484.05	0.43
		Base		107.386895	1,073,868.95	108.135300	1,081,353.00	7,484.05	0.43
US DOLLAR Total									
		Local	190,596,855.060		194,070,889.99		194,201,503.24	130,613.25	76.99
	Original Face:	Base	163,059,358.000		194,070,889.99		194,201,503.24	130,613.25	76.99
FIXED INCOME Total									
		Base	190,596,855.060		194,070,889.99		194,201,503.24	130,613.25	76.99
	Original Face:		163,059,358.000						

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Holdings

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

As of: *July 31, 2014*

View Date: *November 5, 2014*

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 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

As of: *July 31, 2014*

View Date: *November 5, 2014*

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									
		248,627,875.000	Base		252,101,657.26		252,231,965.34	130,308.08	100.00
Original Face:		163,059,358.000							

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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	491,493.550	1.000000	491,493.55	1.000000	491,493.55	0.00	0.31
		Base		1.000000	491,493.55	1.000000	491,493.55	0.00	0.31
US DOLLAR Total									
		Local	491,493.550		491,493.55		491,493.55	0.00	0.31
		Base			491,493.55		491,493.55	0.00	0.31
CASH Total									
		Base	491,493.550		491,493.55		491,493.55	0.00	0.31
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912820RX7	STRIP PRINC 08/14 0.00000					0.01	31 Aug 2014		
		Local	400,000.000	99.984453	399,937.81	99.984453	399,937.81	0.00	0.25
		Base		99.984453	399,937.81	99.984453	399,937.81	0.00	0.25
912820UG0	STRIP PRINC 08/14 0.00000					0.01	31 Aug 2014		
		Local	1,469,000.000	99.984454	1,468,771.63	99.984454	1,468,771.63	0.00	0.91
		Base		99.984454	1,468,771.63	99.984454	1,468,771.63	0.00	0.91
912820UM7	STRIP PRINC 09/14 0.00000					0.01	30 Sep 2014		
		Local	450,000.000	99.967996	449,855.98	99.967996	449,855.98	0.00	0.28
		Base		99.967996	449,855.98	99.967996	449,855.98	0.00	0.28
912834BE7	STRIPS 09/14 0.00000					0.01	30 Sep 2014		
		Local	137,000.000	99.964263	136,951.04	99.964263	136,951.04	0.00	0.09
		Base		99.964263	136,951.04	99.964263	136,951.04	0.00	0.09
923TQW003	FDIC ARIZONA BUSINESS BANK 12/49 VAR					0.6	12 Sep 2014		
		Local	247,500.680	100.000000	247,500.68	100.000000	247,500.68	0.00	0.15
		Base		100.000000	247,500.68	100.000000	247,500.68	0.00	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
923UKT003	FDIC WEST VALLEY NATL BK CD 12/49 VAR					0.3	30 Jun 2015		
		Local	247,834.160	100.000000	247,834.16	100.000000	247,834.16	0.00	0.15
		Base		100.000000	247,834.16	100.000000	247,834.16	0.00	0.15
923ULB001	FDIC ALERUS FINANCIAL CD 01/15 VAR					0.3	02 Jan 2015		
		Local	245,980.000	100.000000	245,980.00	100.000000	245,980.00	0.00	0.15
		Base		100.000000	245,980.00	100.000000	245,980.00	0.00	0.15
923UNC007	FDIC PINNACLE BANK 12/49 VAR					0.7	30 Nov 2014		
		Local	246,712.930	100.000000	246,712.93	100.000000	246,712.93	0.00	0.15
		Base		100.000000	246,712.93	100.000000	246,712.93	0.00	0.15
923UYB007	FDIC BMO HARRIS BANK 12/49 VAR					0.35	02 Sep 2014		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.15
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.15
923UYC005	FDIC FIRST NATL BK SCOTTSDALE 12/49 VAR					0.6	04 Sep 2014		
		Local	245,000.000	100.000000	245,000.00	100.000000	245,000.00	0.00	0.15
		Base		100.000000	245,000.00	100.000000	245,000.00	0.00	0.15
923UYE001	FDIC METRO PHOENIX BANK 12/49 VAR					0.45	30 Aug 2014		
		Local	246,350.750	100.000000	246,350.75	100.000000	246,350.75	0.00	0.15
		Base		100.000000	246,350.75	100.000000	246,350.75	0.00	0.15
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	8.08
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	8.08
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	01 Aug 2014		
		Local	15,133,136.430	100.000000	15,133,136.43	100.000000	15,133,136.43	0.00	9.40
		Base		100.000000	15,133,136.43	100.000000	15,133,136.43	0.00	9.40
979RFK008	FDIC US BANK CDARS ACCOUNT					0.45	14 Jul 2015		
		Local	246,842.670	100.000000	246,842.67	100.000000	246,842.67	0.00	0.15
		Base		100.000000	246,842.67	100.000000	246,842.67	0.00	0.15
US DOLLAR Total									
		Local	32,560,357.620		32,559,874.08		32,559,874.08	0.00	20.23
		Base			32,559,874.08		32,559,874.08	0.00	20.23

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		32,560,357.620	Base		32,559,874.08		32,559,874.08	0.00	20.23
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		1,275,000.000	Local	104.636091	1,334,110.16	104.477600	1,332,089.40	-2,020.76	0.83
			Base	104.636091	1,334,110.16	104.477600	1,332,089.40	-2,020.76	0.83
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		407,351.090	Local	100.000000	407,351.09	100.250000	408,369.47	1,018.38	0.25
	Original Face:	2,000,000.000	Base	100.000000	407,351.09	100.250000	408,369.47	1,018.38	0.25
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		3,712,972.250	Local	106.695497	3,961,574.21	106.482406	3,953,662.19	-7,912.02	2.46
	Original Face:	5,000,000.000	Base	106.695497	3,961,574.21	106.482406	3,953,662.19	-7,912.02	2.46
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		3,905,525.000	Local	106.048068	4,141,733.82	103.684517	4,049,424.73	-92,309.09	2.52
	Original Face:	5,000,000.000	Base	106.048068	4,141,733.82	103.684517	4,049,424.73	-92,309.09	2.52
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		3,340,637.400	Local	104.763365	3,499,764.16	101.917253	3,404,685.87	-95,078.29	2.12
	Original Face:	4,372,786.000	Base	104.763365	3,499,764.16	101.917253	3,404,685.87	-95,078.29	2.12
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		3,398,591.150	Local	105.666353	3,591,167.32	103.642008	3,522,368.11	-68,799.21	2.19
	Original Face:	5,000,000.000	Base	105.666353	3,591,167.32	103.642008	3,522,368.11	-68,799.21	2.19
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		3,887,651.930	Local	105.903019	4,117,140.76	105.375973	4,096,651.05	-20,489.71	2.55
	Original Face:	7,500,000.000	Base	105.903019	4,117,140.76	105.375973	4,096,651.05	-20,489.71	2.55
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		3,798,403.350	Local	104.167104	3,956,686.76	101.916357	3,871,194.32	-85,492.44	2.41
	Original Face:	5,000,000.000	Base	104.167104	3,956,686.76	101.916357	3,871,194.32	-85,492.44	2.41

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36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	3,804,260.450	105.837117	4,026,319.57	103.641343	3,942,786.62	-83,532.95	2.45
Original Face:		Base	5,000,000.000	105.837117	4,026,319.57	103.641343	3,942,786.62	-83,532.95	2.45
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	2,479,287.640	106.711153	2,645,676.43	105.402419	2,613,229.15	-32,447.28	1.62
Original Face:		Base	4,169,641.000	106.711153	2,645,676.43	105.402419	2,613,229.15	-32,447.28	1.62
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	6,509,618.850	102.512843	6,673,195.34	99.550257	6,480,342.29	-192,853.05	4.03
Original Face:		Base	7,500,000.000	102.512843	6,673,195.34	99.550257	6,480,342.29	-192,853.05	4.03
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,823,396.860	101.459167	1,850,003.27	99.549893	1,815,189.62	-34,813.65	1.13
Original Face:		Base	2,000,000.000	101.459167	1,850,003.27	99.549893	1,815,189.62	-34,813.65	1.13
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,660,284.960	104.586647	1,736,436.37	104.301570	1,731,703.28	-4,733.09	1.08
Original Face:		Base	2,910,888.000	104.586647	1,736,436.37	104.301570	1,731,703.28	-4,733.09	1.08
36202FAE6	GNMA II POOL 004505 G2 08/24 FIXED 4.5					4.5	20 Aug 2024		
		Local	446,010.180	103.301313	460,734.37	108.189979	482,538.32	21,803.95	0.30
Original Face:		Base	1,500,000.000	103.301313	460,734.37	108.189979	482,538.32	21,803.95	0.30
36202FBR6	GNMA II POOL 004548 G2 10/24 FIXED 4.5					4.5	20 Oct 2024		
		Local	438,324.650	103.316841	452,863.18	108.133632	473,976.36	21,113.18	0.29
Original Face:		Base	1,500,000.000	103.316841	452,863.18	108.133632	473,976.36	21,113.18	0.29
36202FFH4	GNMA II POOL 004668 G2 04/25 FIXED 4.5					4.5	20 Apr 2025		
		Local	1,844,593.250	103.868067	1,915,943.36	108.173563	1,995,362.24	79,418.88	1.24
Original Face:		Base	5,000,000.000	103.868067	1,915,943.36	108.173563	1,995,362.24	79,418.88	1.24
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	6,100,106.930	106.393344	6,490,107.73	105.134607	6,413,323.45	-76,784.28	3.98
Original Face:		Base	12,190,366.000	106.393344	6,490,107.73	105.134607	6,413,323.45	-76,784.28	3.98
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,889,472.250	108.774450	3,143,007.56	108.777205	3,143,087.15	79.59	1.95
Original Face:		Base	5,000,000.000	108.774450	3,143,007.56	108.777205	3,143,087.15	79.59	1.95

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36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	118,803.370	104.086273	123,658.00	105.878973	125,787.79	2,129.79	0.08
	Original Face:	Base	2,255,000.000	104.086273	123,658.00	105.878973	125,787.79	2,129.79	0.08
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.0	20 Sep 2040		
		Local	3,800,481.360	104.012031	3,952,957.85	104.336017	3,965,270.88	12,313.03	2.46
	Original Face:	Base	9,450,000.000	104.012031	3,952,957.85	104.336017	3,965,270.88	12,313.03	2.46
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	2,101,974.700	102.016183	2,144,354.35	101.840610	2,140,663.86	-3,690.49	1.33
	Original Face:	Base	2,500,000.000	102.016183	2,144,354.35	101.840610	2,140,663.86	-3,690.49	1.33
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	3,179,475.430	107.014140	3,402,488.28	106.077366	3,372,703.79	-29,784.49	2.10
	Original Face:	Base	5,872,458.000	107.014140	3,402,488.28	106.077366	3,372,703.79	-29,784.49	2.10
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	148,382.310	105.086813	155,930.24	108.984076	161,713.09	5,782.85	0.10
	Original Face:	Base	1,000,000.000	105.086813	155,930.24	108.984076	161,713.09	5,782.85	0.10
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	177,576.140	106.461994	189,051.10	110.023704	195,375.85	6,324.75	0.12
	Original Face:	Base	1,000,000.000	106.461994	189,051.10	110.023704	195,375.85	6,324.75	0.12
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,673.920	103.576037	1,733.78	106.396723	1,781.00	47.22	0.00
	Original Face:	Base	25,000.000	103.576037	1,733.78	106.396723	1,781.00	47.22	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	388,131.600	104.228679	404,544.44	109.606262	425,416.54	20,872.10	0.26
	Original Face:	Base	2,000,000.000	104.228679	404,544.44	109.606262	425,416.54	20,872.10	0.26
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	34,039.970	100.000000	34,039.97	104.580900	35,599.31	1,559.34	0.02
	Original Face:	Base	410,000.000	100.000000	34,039.97	104.580900	35,599.31	1,559.34	0.02
38376ETD7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 108 WG					4.0	20 Sep 2038		
		Local	2,070,800.060	102.918409	2,131,234.47	105.562300	2,185,984.17	54,749.70	1.36
	Original Face:	Base	5,000,000.000	102.918409	2,131,234.47	105.562300	2,185,984.17	54,749.70	1.36

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38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	107,033.200	101.057803	108,165.40	102.708500	109,932.19	1,766.79	0.07
Original Face:		Base	500,000.000	101.057803	108,165.40	102.708500	109,932.19	1,766.79	0.07
38376TBZ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MH					4.0	20 Jul 2037		
		Local	987,620.860	102.186094	1,009,211.18	105.505500	1,041,994.33	32,783.15	0.65
Original Face:		Base	2,000,000.000	102.186094	1,009,211.18	105.505500	1,041,994.33	32,783.15	0.65
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	6,122,570.550	102.639512	6,284,176.54	96.225800	5,891,492.49	-392,684.05	3.66
Original Face:		Base	7,500,000.000	102.639512	6,284,176.54	96.225800	5,891,492.49	-392,684.05	3.66
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.482805	4,924,140.25	97.751600	4,887,580.00	-36,560.25	3.04
		Base		98.482805	4,924,140.25	97.751600	4,887,580.00	-36,560.25	3.04
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.450611	1,969,012.21	97.821700	1,956,434.00	-12,578.21	1.22
		Base		98.450611	1,969,012.21	97.821700	1,956,434.00	-12,578.21	1.22
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	97.875039	1,380,038.05	96.620400	1,362,347.64	-17,690.41	0.85
		Base		97.875039	1,380,038.05	96.620400	1,362,347.64	-17,690.41	0.85
62889KAB7	NCUA GUARANTEED NOTES US GOVT GUAR 06/15 1.4					1.4	12 Jun 2015		
		Local	4,030,000.000	101.039127	4,071,876.83	101.034000	4,071,670.20	-206.63	2.53
		Base		101.039127	4,071,876.83	101.034000	4,071,670.20	-206.63	2.53
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	102.085307	2,041,706.13	104.036000	2,080,720.00	39,013.87	1.29
		Base		102.085307	2,041,706.13	104.036000	2,080,720.00	39,013.87	1.29
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,842,105.230	100.078377	2,844,332.80	100.087866	2,844,602.47	269.67	1.77
Original Face:		Base	4,500,000.000	100.078377	2,844,332.80	100.087866	2,844,602.47	269.67	1.77
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.6					0.01	21 Jun 2025		
		Local	1,000,000.000	100.130264	1,001,302.64	99.032800	990,328.00	-10,974.64	0.62
		Base		100.130264	1,001,302.64	99.032800	990,328.00	-10,974.64	0.62

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903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997230	2,269,937.11	100.000000	2,270,000.00	62.89	1.41
		Base		99.997230	2,269,937.11	100.000000	2,270,000.00	62.89	1.41
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	3,000,000.000	102.665420	3,079,962.59	104.089800	3,122,694.00	42,731.41	1.94
		Base		102.665420	3,079,962.59	104.089800	3,122,694.00	42,731.41	1.94
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	500,000.000	104.630340	523,151.70	105.968800	529,844.00	6,692.30	0.33
		Base		104.630340	523,151.70	105.968800	529,844.00	6,692.30	0.33
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.725217	620,290.85	99.869500	621,188.29	897.44	0.39
		Base		99.725217	620,290.85	99.869500	621,188.29	897.44	0.39
912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.578938	289,774.71	99.761300	290,305.38	530.67	0.18
		Base		99.578938	289,774.71	99.761300	290,305.38	530.67	0.18
912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		Local	217,000.000	99.643853	216,227.16	99.806500	216,580.11	352.95	0.13
		Base		99.643853	216,227.16	99.806500	216,580.11	352.95	0.13
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		Local	686,000.000	98.427959	675,215.80	98.182300	673,530.58	-1,685.22	0.42
		Base		98.427959	675,215.80	98.182300	673,530.58	-1,685.22	0.42
912820UZ8	STRIP PRINC 12/14 0.00000						31 Dec 2014		
		Local	647,000.000	99.914640	646,447.72	99.964500	646,770.32	322.60	0.40
		Base		99.914640	646,447.72	99.964500	646,770.32	322.60	0.40
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		Local	315,000.000	99.746057	314,200.08	99.885400	314,639.01	438.93	0.20
		Base		99.746057	314,200.08	99.885400	314,639.01	438.93	0.20
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		Local	152,000.000	99.494599	151,231.79	99.639300	151,451.74	219.95	0.09
		Base		99.494599	151,231.79	99.639300	151,451.74	219.95	0.09

& 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
912820ZR1	STRIP PRINC 01/15 0.00000						15 Jan 2015		
		334,000.000	Local	99.891299	333,636.94	99.958400	333,861.06	224.12	0.21
			Base	99.891299	333,636.94	99.958400	333,861.06	224.12	0.21
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	103.366252	2,067,325.04	103.839800	2,076,796.00	9,470.96	1.29
			Base	103.366252	2,067,325.04	103.839800	2,076,796.00	9,470.96	1.29
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	105.134789	5,256,739.44	105.007800	5,250,390.00	-6,349.44	3.26
			Base	105.134789	5,256,739.44	105.007800	5,250,390.00	-6,349.44	3.26
912828LS7	US TREASURY N/B 10/14 2.375					2.375	31 Oct 2014		
		1,000,000.000	Local	100.283403	1,002,834.03	100.570300	1,005,703.00	2,868.97	0.62
			Base	100.283403	1,002,834.03	100.570300	1,005,703.00	2,868.97	0.62
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		2,000,000.000	Local	100.054719	2,001,094.37	101.238300	2,024,766.00	23,671.63	1.26
			Base	100.054719	2,001,094.37	101.238300	2,024,766.00	23,671.63	1.26
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	102.356409	2,558,910.23	102.613300	2,565,332.50	6,422.27	1.59
			Base	102.356409	2,558,910.23	102.613300	2,565,332.50	6,422.27	1.59
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.162744	2,003,254.87	100.250000	2,005,000.00	1,745.13	1.25
			Base	100.162744	2,003,254.87	100.250000	2,005,000.00	1,745.13	1.25
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.485410	2,009,708.19	100.179700	2,003,594.00	-6,114.19	1.24
			Base	100.485410	2,009,708.19	100.179700	2,003,594.00	-6,114.19	1.24
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.397186	1,987,943.71	98.398400	1,967,968.00	-19,975.71	1.22
			Base	99.397186	1,987,943.71	98.398400	1,967,968.00	-19,975.71	1.22
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.117750	5,005,887.49	98.625000	4,931,250.00	-74,637.49	3.06
			Base	100.117750	5,005,887.49	98.625000	4,931,250.00	-74,637.49	3.06

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.894596	2,497,364.91	99.839800	2,495,995.00	-1,369.91	1.55
			Base	99.894596	2,497,364.91	99.839800	2,495,995.00	-1,369.91	1.55
912834BF4	STRIPS 03/15 0.00000						31 Mar 2015		
		118,000.000	Local	99.815847	117,782.70	99.921500	117,907.37	124.67	0.07
			Base	99.815847	117,782.70	99.921500	117,907.37	124.67	0.07
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.619035	113,565.70	99.769500	113,737.23	171.53	0.07
			Base	99.619035	113,565.70	99.769500	113,737.23	171.53	0.07
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.307509	113,210.56	99.319900	113,224.69	14.13	0.07
			Base	99.307509	113,210.56	99.319900	113,224.69	14.13	0.07
912834ED6	STRIPS 12/14 0.00000						31 Dec 2014		
		187,000.000	Local	99.905171	186,822.67	99.963300	186,931.37	108.70	0.12
			Base	99.905171	186,822.67	99.963300	186,931.37	108.70	0.12
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.727970	165,548.43	99.844000	165,741.04	192.61	0.10
			Base	99.727970	165,548.43	99.844000	165,741.04	192.61	0.10
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.494594	132,327.81	99.610000	132,481.30	153.49	0.08
			Base	99.494594	132,327.81	99.610000	132,481.30	153.49	0.08
US DOLLAR Total									
		125,108,156.890	Local		128,918,166.57		127,905,063.21	-1,013,103.36	79.47
	Original Face:	124,656,139.000	Base		128,918,166.57		127,905,063.21	-1,013,103.36	79.47
FIXED INCOME Total									
		125,108,156.890	Base		128,918,166.57		127,905,063.21	-1,013,103.36	79.47
	Original Face:	124,656,139.000							

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Books Closed

Prepared by State Street

Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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

Base Currency: 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								
		158,160,008.060	Base	161,969,534.20		160,956,430.84	-1,013,103.36	100.00
Original Face:		124,656,139.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-551,774.860	Local	1.000000	-551,774.86	1.000000	-551,774.86	0.00	0.03
			Base	1.000000	-551,774.86	1.000000	-551,774.86	0.00	0.03
US DOLLAR Total									
		-551,774.860	Local		-551,774.86		-551,774.86	0.00	0.03
			Base		-551,774.86		-551,774.86	0.00	0.03
CASH Total									
		-551,774.860	Base		-551,774.86		-551,774.86	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		744,135.940	Local	100.000000	744,135.94	100.000000	744,135.94	0.00	0.04
			Base	100.000000	744,135.94	100.000000	744,135.94	0.00	0.04
US DOLLAR Total									
		744,135.940	Local		744,135.94		744,135.94	0.00	0.04
			Base		744,135.94		744,135.94	0.00	0.04
CASH EQUIVALENT Total									
		744,135.940	Base		744,135.94		744,135.94	0.00	0.04
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		18,446.000	Local	25.805031	475,999.60	34.800000	641,920.80	165,921.20	0.04
			Base	25.805031	475,999.60	34.800000	641,920.80	165,921.20	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
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	45,869.000	38.792110	1,779,355.30	59.740000	2,740,214.06	960,858.76	0.16
		Base		38.792110	1,779,355.30	59.740000	2,740,214.06	960,858.76	0.16
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	11,965.000	37.115890	444,091.62	51.640000	617,872.60	173,780.98	0.04
		Base		37.115890	444,091.62	51.640000	617,872.60	173,780.98	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	66,292.000	20.683030	1,371,119.41	14.610000	968,526.12	-402,593.29	0.06
		Base		20.683030	1,371,119.41	14.610000	968,526.12	-402,593.29	0.06
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	523,965.000	37.559436	19,679,829.96	35.590000	18,647,914.35	-1,031,915.61	1.06
		Base		37.559436	19,679,829.96	35.590000	18,647,914.35	-1,031,915.61	1.06
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	155,279.000	23.271738	3,613,612.26	42.120000	6,540,351.48	2,926,739.22	0.37
		Base		23.271738	3,613,612.26	42.120000	6,540,351.48	2,926,739.22	0.37
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	159,853.000	25.746859	4,115,712.61	52.340000	8,366,706.02	4,250,993.41	0.48
		Base		25.746859	4,115,712.61	52.340000	8,366,706.02	4,250,993.41	0.48
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	46,743.000	30.512005	1,426,222.66	69.110000	3,230,408.73	1,804,186.07	0.18
		Base		30.512005	1,426,222.66	69.110000	3,230,408.73	1,804,186.07	0.18
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,498.000	29.920494	1,092,038.19	77.530000	2,829,689.94	1,737,651.75	0.16
		Base		29.920494	1,092,038.19	77.530000	2,829,689.94	1,737,651.75	0.16
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	24,497.000	205.400000	5,031,683.80	199.250000	4,881,027.25	-150,656.55	0.28
		Base		205.400000	5,031,683.80	199.250000	4,881,027.25	-150,656.55	0.28
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	33,552.000	41.624245	1,396,576.67	56.090000	1,881,931.68	485,355.01	0.11
		Base		41.624245	1,396,576.67	56.090000	1,881,931.68	485,355.01	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	21,301.000	62.715924	1,335,911.90	131.950000	2,810,666.95	1,474,755.05	0.16
		Base		62.715924	1,335,911.90	131.950000	2,810,666.95	1,474,755.05	0.16
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,699.000	54.472371	364,910.41	106.920000	716,257.08	351,346.67	0.04
		Base		54.472371	364,910.41	106.920000	716,257.08	351,346.67	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,966.000	42.121192	756,749.33	59.020000	1,060,353.32	303,603.99	0.06
		Base		42.121192	756,749.33	59.020000	1,060,353.32	303,603.99	0.06
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	117,848.000	21.156257	2,493,222.53	16.390000	1,931,528.72	-561,693.81	0.11
		Base		21.156257	2,493,222.53	16.390000	1,931,528.72	-561,693.81	0.11
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	19,908.000	94.721624	1,885,718.09	158.990000	3,165,172.92	1,279,454.83	0.18
		Base		94.721624	1,885,718.09	158.990000	3,165,172.92	1,279,454.83	0.18
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	10,863.000	42.301514	459,521.35	37.650000	408,991.95	-50,529.40	0.02
		Base		42.301514	459,521.35	37.650000	408,991.95	-50,529.40	0.02
018490102	ALLERGAN INC COMMON STOCK USD.01								
		Local	30,035.000	56.667982	1,702,022.85	165.860000	4,981,605.10	3,279,582.25	0.28
		Base		56.667982	1,702,022.85	165.860000	4,981,605.10	3,279,582.25	0.28
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,351.000	250.113274	1,338,356.13	262.290000	1,403,513.79	65,157.66	0.08
		Base		250.113274	1,338,356.13	262.290000	1,403,513.79	65,157.66	0.08
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	44,992.000	38.640619	1,738,518.75	58.450000	2,629,782.40	891,263.65	0.15
		Base		38.640619	1,738,518.75	58.450000	2,629,782.40	891,263.65	0.15
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,956.000	30.394068	971,272.84	32.720000	1,045,600.32	74,327.48	0.06
		Base		30.394068	971,272.84	32.720000	1,045,600.32	74,327.48	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		200,541.000	Local	16.569883	3,322,940.82	40.600000	8,141,964.60	4,819,023.78	0.46
			Base	16.569883	3,322,940.82	40.600000	8,141,964.60	4,819,023.78	0.46
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		37,435.000	Local	104.070347	3,895,873.44	312.990000	11,716,780.65	7,820,907.21	0.67
			Base	104.070347	3,895,873.44	312.990000	11,716,780.65	7,820,907.21	0.67
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		24,416.000	Local	39.143302	955,722.85	38.450000	938,795.20	-16,927.65	0.05
			Base	39.143302	955,722.85	38.450000	938,795.20	-16,927.65	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		49,085.000	Local	36.253906	1,779,522.97	51.990000	2,551,929.15	772,406.18	0.15
			Base	36.253906	1,779,522.97	51.990000	2,551,929.15	772,406.18	0.15
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		91,957.000	Local	43.332509	3,984,727.49	88.000000	8,092,216.00	4,107,488.51	0.46
			Base	43.332509	3,984,727.49	88.000000	8,092,216.00	4,107,488.51	0.46
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		147,329.000	Local	111.433763	16,417,424.92	51.980000	7,658,161.42	-8,759,263.50	0.44
			Base	111.433763	16,417,424.92	51.980000	7,658,161.42	-8,759,263.50	0.44
03027X100	AMERICAN TOWER CORP REIT USD.01								
		39,751.000	Local	46.227920	1,837,606.05	94.390000	3,752,096.89	1,914,490.84	0.21
			Base	46.227920	1,837,606.05	94.390000	3,752,096.89	1,914,490.84	0.21
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		23,064.000	Local	21.473209	495,258.10	76.910000	1,773,852.24	1,278,594.14	0.10
			Base	21.473209	495,258.10	76.910000	1,773,852.24	1,278,594.14	0.10
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		19,208.000	Local	36.181172	694,967.96	119.600000	2,297,276.80	1,602,308.84	0.13
			Base	36.181172	694,967.96	119.600000	2,297,276.80	1,602,308.84	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		24,661.000	Local	46.161934	1,138,399.45	48.690000	1,200,744.09	62,344.64	0.07
			Base	46.161934	1,138,399.45	48.690000	1,200,744.09	62,344.64	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
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	75,976.000	59.670308	4,533,511.32	127.390000	9,678,582.64	5,145,071.32	0.55
		Base		59.670308	4,533,511.32	127.390000	9,678,582.64	5,145,071.32	0.55
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	15,920.000	42.388260	674,821.10	96.170000	1,531,026.40	856,205.30	0.09
		Base		42.388260	674,821.10	96.170000	1,531,026.40	856,205.30	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	50,694.000	45.677281	2,315,564.06	106.850000	5,416,653.90	3,101,089.84	0.31
		Base		45.677281	2,315,564.06	106.850000	5,416,653.90	3,101,089.84	0.31
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	31,450.000	39.453129	1,240,800.90	49.630000	1,560,863.50	320,062.60	0.09
		Base		39.453129	1,240,800.90	49.630000	1,560,863.50	320,062.60	0.09
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	39,721.000	67.890461	2,696,677.00	102.660000	4,077,757.86	1,381,080.86	0.23
		Base		67.890461	2,696,677.00	102.660000	4,077,757.86	1,381,080.86	0.23
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,702.000	22.118557	325,187.02	34.180000	502,514.36	177,327.34	0.03
		Base		22.118557	325,187.02	34.180000	502,514.36	177,327.34	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	628,327.000	21.920168	13,773,033.14	95.570000	60,049,211.39	46,276,178.25	3.42
		Base		21.920168	13,773,033.14	95.570000	60,049,211.39	46,276,178.25	3.42
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	121,870.000	19.679094	2,398,291.20	20.960000	2,554,395.20	156,104.00	0.15
		Base		19.679094	2,398,291.20	20.960000	2,554,395.20	156,104.00	0.15
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	66,252.000	23.347092	1,546,791.56	46.400000	3,074,092.80	1,527,301.24	0.18
		Base		23.347092	1,546,791.56	46.400000	3,074,092.80	1,527,301.24	0.18
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,209.000	52.107319	375,641.66	63.360000	456,762.24	81,120.58	0.03
		Base		52.107319	375,641.66	63.360000	456,762.24	81,120.58	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
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	22,862.000	25.354552	579,655.77	53.350000	1,219,687.70	640,031.93	0.07
		Base		25.354552	579,655.77	53.350000	1,219,687.70	640,031.93	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	48,486.000	44.841938	2,174,206.19	81.310000	3,942,396.66	1,768,190.47	0.22
		Base		44.841938	2,174,206.19	81.310000	3,942,396.66	1,768,190.47	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,350.000	32.689858	207,580.60	53.320000	338,582.00	131,001.40	0.02
		Base		32.689858	207,580.60	53.320000	338,582.00	131,001.40	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,392.000	204.945775	695,176.07	517.030000	1,753,765.76	1,058,589.69	0.10
		Base		204.945775	695,176.07	517.030000	1,753,765.76	1,058,589.69	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,242.000	125.531800	1,536,760.30	148.080000	1,812,795.36	276,035.06	0.10
		Base		125.531800	1,536,760.30	148.080000	1,812,795.36	276,035.06	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,660.000	49.369607	476,910.40	47.210000	456,048.60	-20,861.80	0.03
		Base		49.369607	476,910.40	47.210000	456,048.60	-20,861.80	0.03
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	43,669.000	26.746059	1,167,973.67	13.200000	576,430.80	-591,542.87	0.03
		Base		26.746059	1,167,973.67	13.200000	576,430.80	-591,542.87	0.03
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	71,537.000	31.441764	2,249,249.45	37.020000	2,648,299.74	399,050.29	0.15
		Base		31.441764	2,249,249.45	37.020000	2,648,299.74	399,050.29	0.15
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	43,995.000	57.251471	2,518,778.45	68.770000	3,025,536.15	506,757.70	0.17
		Base		57.251471	2,518,778.45	68.770000	3,025,536.15	506,757.70	0.17
058498106	BALL CORP COMMON STOCK NPV								
		Local	14,143.000	17.328978	245,083.74	61.260000	866,400.18	621,316.44	0.05
		Base		17.328978	245,083.74	61.260000	866,400.18	621,316.44	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
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,063,471.000	24.092227	25,621,384.90	15.250000	16,217,932.75	-9,403,452.15	0.92
		Base		24.092227	25,621,384.90	15.250000	16,217,932.75	-9,403,452.15	0.92
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	114,220.000	35.149103	4,014,730.51	39.040000	4,459,148.80	444,418.29	0.25
		Base		35.149103	4,014,730.51	39.040000	4,459,148.80	444,418.29	0.25
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,807.000	63.073025	492,411.11	149.230000	1,165,038.61	672,627.50	0.07
		Base		63.073025	492,411.11	149.230000	1,165,038.61	672,627.50	0.07
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	54,661.000	44.823293	2,450,086.03	74.690000	4,082,630.09	1,632,544.06	0.23
		Base		44.823293	2,450,086.03	74.690000	4,082,630.09	1,632,544.06	0.23
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	19,424.000	55.298362	1,074,115.38	116.240000	2,257,845.76	1,183,730.38	0.13
		Base		55.298362	1,074,115.38	116.240000	2,257,845.76	1,183,730.38	0.13
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	21,427.000	33.265151	712,772.38	63.290000	1,356,114.83	643,342.45	0.08
		Base		33.265151	712,772.38	63.290000	1,356,114.83	643,342.45	0.08
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	10,234.000	25.429086	260,241.27	39.010000	399,228.34	138,987.07	0.02
		Base		25.429086	260,241.27	39.010000	399,228.34	138,987.07	0.02
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	181,153.000	73.944537	13,395,274.78	125.430000	22,722,020.79	9,326,746.01	1.30
		Base		73.944537	13,395,274.78	125.430000	22,722,020.79	9,326,746.01	1.30
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	27,507.000	32.154555	884,475.34	29.730000	817,783.11	-66,692.23	0.05
		Base		32.154555	884,475.34	29.730000	817,783.11	-66,692.23	0.05
09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005								
		Local	23,788.000	66.249504	1,575,943.20	334.390000	7,954,469.32	6,378,526.12	0.45
		Base		66.249504	1,575,943.20	334.390000	7,954,469.32	6,378,526.12	0.45

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09247X101	BLACKROCK INC COMMON STOCK USD.01								
		12,642.000	Local	197.695721	2,499,269.31	304.730000	3,852,396.66	1,353,127.35	0.22
			Base	197.695721	2,499,269.31	304.730000	3,852,396.66	1,353,127.35	0.22
093671105	H+R BLOCK INC COMMON STOCK NPV								
		27,594.000	Local	18.155565	500,984.67	32.130000	886,595.22	385,610.55	0.05
			Base	18.155565	500,984.67	32.130000	886,595.22	385,610.55	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		68,824.000	Local	61.688497	4,245,649.09	120.480000	8,291,915.52	4,046,266.43	0.47
			Base	61.688497	4,245,649.09	120.480000	8,291,915.52	4,046,266.43	0.47
099724106	BORGWARNER INC COMMON STOCK USD.01								
		22,938.000	Local	32.614722	748,116.49	62.250000	1,427,890.50	679,774.01	0.08
			Base	32.614722	748,116.49	62.250000	1,427,890.50	679,774.01	0.08
101121101	BOSTON PROPERTIES INC REIT USD.01								
		15,397.000	Local	89.129938	1,372,333.66	119.450000	1,839,171.65	466,837.99	0.10
			Base	89.129938	1,372,333.66	119.450000	1,839,171.65	466,837.99	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		133,253.000	Local	17.121674	2,281,514.39	12.780000	1,702,973.34	-578,541.05	0.10
			Base	17.121674	2,281,514.39	12.780000	1,702,973.34	-578,541.05	0.10
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		165,440.000	Local	38.986379	6,449,906.57	50.620000	8,374,572.80	1,924,666.23	0.48
			Base	38.986379	6,449,906.57	50.620000	8,374,572.80	1,924,666.23	0.48
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		55,543.000	Local	43.487204	2,415,409.78	38.260000	2,125,075.18	-290,334.60	0.12
			Base	43.487204	2,415,409.78	38.260000	2,125,075.18	-290,334.60	0.12
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		16,312.000	Local	35.098669	572,529.49	86.650000	1,413,434.80	840,905.31	0.08
			Base	35.098669	572,529.49	86.650000	1,413,434.80	840,905.31	0.08
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		55,532.000	Local	37.110489	2,060,819.66	56.830000	3,155,883.56	1,095,063.90	0.18
			Base	37.110489	2,060,819.66	56.830000	3,155,883.56	1,095,063.90	0.18

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12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,061.000	19.949967	559,816.03	30.840000	865,401.24	305,585.21	0.05
		Base		19.949967	559,816.03	30.840000	865,401.24	305,585.21	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	5,238.000	130.564278	683,895.69	250.340000	1,311,280.92	627,385.23	0.07
		Base		130.564278	683,895.69	250.340000	1,311,280.92	627,385.23	0.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	14,939.000	52.060414	777,730.53	67.460000	1,007,784.94	230,054.41	0.06
		Base		52.060414	777,730.53	67.460000	1,007,784.94	230,054.41	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,529.000	34.873903	960,043.67	90.040000	2,478,711.16	1,518,667.49	0.14
		Base		34.873903	960,043.67	90.040000	2,478,711.16	1,518,667.49	0.14
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	31,754.000	85.804641	2,724,640.56	73.940000	2,347,890.76	-376,749.80	0.13
		Base		85.804641	2,724,640.56	73.940000	2,347,890.76	-376,749.80	0.13
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	26,840.000	18.729956	502,712.02	28.930000	776,481.20	273,769.18	0.04
		Base		18.729956	502,712.02	28.930000	776,481.20	273,769.18	0.04
126408103	CSX CORP COMMON STOCK USD1.								
		Local	101,394.000	10.922344	1,107,460.19	29.920000	3,033,708.48	1,926,248.29	0.17
		Base		10.922344	1,107,460.19	29.920000	3,033,708.48	1,926,248.29	0.17
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	118,988.000	32.289952	3,842,116.82	76.360000	9,085,923.68	5,243,806.86	0.52
		Base		32.289952	3,842,116.82	76.360000	9,085,923.68	5,243,806.86	0.52
12673P105	CA INC COMMON STOCK USD.1								
		Local	32,442.000	31.536339	1,023,101.90	28.880000	936,924.96	-86,176.94	0.05
		Base		31.536339	1,023,101.90	28.880000	936,924.96	-86,176.94	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	21,546.000	23.519729	506,756.08	19.220000	414,114.12	-92,641.96	0.02
		Base		23.519729	506,756.08	19.220000	414,114.12	-92,641.96	0.02

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127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,490.000	16.018735	680,636.06	32.950000	1,400,045.50	719,409.44	0.08
		Base		16.018735	680,636.06	32.950000	1,400,045.50	719,409.44	0.08
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,530.000	42.339604	869,232.07	70.910000	1,455,782.30	586,550.23	0.08
		Base		42.339604	869,232.07	70.910000	1,455,782.30	586,550.23	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	17,996.000	34.399688	619,056.78	41.590000	748,453.64	129,396.86	0.04
		Base		34.399688	619,056.78	41.590000	748,453.64	129,396.86	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,642.000	54.811378	3,159,437.43	79.540000	4,584,844.68	1,425,407.25	0.26
		Base		54.811378	3,159,437.43	79.540000	4,584,844.68	1,425,407.25	0.26
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,505.000	39.998596	1,380,151.56	71.650000	2,472,283.25	1,092,131.69	0.14
		Base		39.998596	1,380,151.56	71.650000	2,472,283.25	1,092,131.69	0.14
14170T101	CAREFUSION CORP COMMON STOCK USD.01								
		Local	20,970.000	28.605318	599,853.52	43.790000	918,276.30	318,422.78	0.05
		Base		28.605318	599,853.52	43.790000	918,276.30	318,422.78	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	22,463.000	23.679924	531,922.14	48.810000	1,096,419.03	564,496.89	0.06
		Base		23.679924	531,922.14	48.810000	1,096,419.03	564,496.89	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	44,102.000	37.654306	1,660,630.20	36.220000	1,597,374.44	-63,255.76	0.09
		Base		37.654306	1,660,630.20	36.220000	1,597,374.44	-63,255.76	0.09
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	64,184.000	53.211333	3,415,316.22	100.750000	6,466,538.00	3,051,221.78	0.37
		Base		53.211333	3,415,316.22	100.750000	6,466,538.00	3,051,221.78	0.37
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	81,716.000	30.121619	2,461,418.22	87.150000	7,121,549.40	4,660,131.18	0.41
		Base		30.121619	2,461,418.22	87.150000	7,121,549.40	4,660,131.18	0.41

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15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	43,154.000	18.463619	796,779.01	24.320000	1,049,505.28	252,726.27	0.06
		Base		18.463619	796,779.01	24.320000	1,049,505.28	252,726.27	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,160.000	63.334422	3,683,529.96	39.240000	2,282,198.40	-1,401,331.56	0.13
		Base		63.334422	3,683,529.96	39.240000	2,282,198.40	-1,401,331.56	0.13
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,766.000	24.869071	740,252.78	55.200000	1,643,083.20	902,830.42	0.09
		Base		24.869071	740,252.78	55.200000	1,643,083.20	902,830.42	0.09
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	50,951.000	28.424500	1,448,256.72	26.370000	1,343,577.87	-104,678.85	0.08
		Base		28.424500	1,448,256.72	26.370000	1,343,577.87	-104,678.85	0.08
166764100	CHEVRONTEXACO CORP COMMON STOCK USD.75								
		Local	192,116.000	62.043466	11,919,542.60	129.240000	24,829,071.84	12,909,529.24	1.42
		Base		62.043466	11,919,542.60	129.240000	24,829,071.84	12,909,529.24	1.42
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,122.000	280.361912	875,289.89	672.500000	2,099,545.00	1,224,255.11	0.12
		Base		280.361912	875,289.89	672.500000	2,099,545.00	1,224,255.11	0.12
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	24,715.000	44.157191	1,091,344.97	86.710000	2,143,037.65	1,051,692.68	0.12
		Base		44.157191	1,091,344.97	86.710000	2,143,037.65	1,051,692.68	0.12
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,815.000	141.527185	1,247,562.14	139.020000	1,225,461.30	-22,100.84	0.07
		Base		141.527185	1,247,562.14	139.020000	1,225,461.30	-22,100.84	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	14,808.000	35.584502	526,935.30	46.020000	681,464.16	154,528.86	0.04
		Base		35.584502	526,935.30	46.020000	681,464.16	154,528.86	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	518,373.000	28.378482	14,710,638.92	25.230000	13,078,550.79	-1,632,088.13	0.75
		Base		28.378482	14,710,638.92	25.230000	13,078,550.79	-1,632,088.13	0.75

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172908105	CINTAS CORP COMMON STOCK NPV								
		Local	10,131.000	35.955820	364,268.41	62.600000	634,200.60	269,932.19	0.04
		Base		35.955820	364,268.41	62.600000	634,200.60	269,932.19	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	305,559.000	83.412319	25,487,384.90	48.910000	14,944,890.69	-10,542,494.21	0.85
		Base		83.412319	25,487,384.90	48.910000	14,944,890.69	-10,542,494.21	0.85
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,482.000	40.178544	662,222.77	67.730000	1,116,325.86	454,103.09	0.06
		Base		40.178544	662,222.77	67.730000	1,116,325.86	454,103.09	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,073.000	55.411488	724,394.38	86.870000	1,135,651.51	411,257.13	0.06
		Base		55.411488	724,394.38	86.870000	1,135,651.51	411,257.13	0.06
189754104	COACH INC COMMON STOCK USD.01								
		Local	27,933.000	32.144599	897,895.08	34.560000	965,364.48	67,469.40	0.06
		Base		32.144599	897,895.08	34.560000	965,364.48	67,469.40	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	381,294.000	27.348520	10,427,826.47	39.290000	14,981,041.26	4,553,214.79	0.85
		Base		27.348520	10,427,826.47	39.290000	14,981,041.26	4,553,214.79	0.85
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	23,915.000	22.376096	535,124.33	45.450000	1,086,936.75	551,812.42	0.06
		Base		22.376096	535,124.33	45.450000	1,086,936.75	551,812.42	0.06
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	61,125.000	22.582487	1,380,354.51	49.050000	2,998,181.25	1,617,826.74	0.17
		Base		22.582487	1,380,354.51	49.050000	2,998,181.25	1,617,826.74	0.17
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	87,850.000	32.259550	2,834,001.45	63.400000	5,569,690.00	2,735,688.55	0.32
		Base		32.259550	2,834,001.45	63.400000	5,569,690.00	2,735,688.55	0.32
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	262,297.000	20.470073	5,369,238.74	53.730000	14,093,217.81	8,723,979.07	0.80
		Base		20.470073	5,369,238.74	53.730000	14,093,217.81	8,723,979.07	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,322.000	44.454081	814,487.67	50.260000	920,863.72	106,376.05	0.05
		Base		44.454081	814,487.67	50.260000	920,863.72	106,376.05	0.05
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,661.000	49.813912	730,321.77	62.390000	914,699.79	184,378.02	0.05
		Base		49.813912	730,321.77	62.390000	914,699.79	184,378.02	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	42,306.000	23.938668	1,012,749.30	30.130000	1,274,679.78	261,930.48	0.07
		Base		23.938668	1,012,749.30	30.130000	1,274,679.78	261,930.48	0.07
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	123,383.000	38.526919	4,753,566.89	82.500000	10,179,097.50	5,425,530.61	0.58
		Base		38.526919	4,753,566.89	82.500000	10,179,097.50	5,425,530.61	0.58
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,061.000	45.252800	1,043,574.82	38.820000	895,228.02	-148,346.80	0.05
		Base		45.252800	1,043,574.82	38.820000	895,228.02	-148,346.80	0.05
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,475.000	45.141705	1,330,551.76	56.090000	1,653,252.75	322,700.99	0.09
		Base		45.141705	1,330,551.76	56.090000	1,653,252.75	322,700.99	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	16,831.000	29.315614	493,411.10	83.260000	1,401,349.06	907,937.96	0.08
		Base		29.315614	493,411.10	83.260000	1,401,349.06	907,937.96	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	131,559.000	22.427013	2,950,475.45	19.650000	2,585,134.35	-365,341.10	0.15
		Base		22.427013	2,950,475.45	19.650000	2,585,134.35	-365,341.10	0.15
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	44,249.000	56.090520	2,481,949.44	117.540000	5,201,027.46	2,719,078.02	0.30
		Base		56.090520	2,481,949.44	117.540000	5,201,027.46	2,719,078.02	0.30
228227104	CROWN CASTLE INTL CORP REIT USD.01								
		Local	33,617.000	58.907176	1,980,282.52	74.180000	2,493,709.06	513,426.54	0.14
		Base		58.907176	1,980,282.52	74.180000	2,493,709.06	513,426.54	0.14

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231021106	CUMMINS INC COMMON STOCK USD2.5								
		17,471.000	Local	38.025078	664,336.14	139.390000	2,435,282.69	1,770,946.55	0.14
			Base	38.025078	664,336.14	139.390000	2,435,282.69	1,770,946.55	0.14
23331A109	DR HORTON INC COMMON STOCK USD.01								
		28,653.000	Local	28.551496	818,086.01	20.700000	593,117.10	-224,968.91	0.03
			Base	28.551496	818,086.01	20.700000	593,117.10	-224,968.91	0.03
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		17,820.000	Local	44.750693	797,457.35	73.820000	1,315,472.40	518,015.05	0.08
			Base	44.750693	797,457.35	73.820000	1,315,472.40	518,015.05	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		60,448.000	Local	33.800945	2,043,199.52	73.880000	4,465,898.24	2,422,698.72	0.25
			Base	33.800945	2,043,199.52	73.880000	4,465,898.24	2,422,698.72	0.25
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		13,209.000	Local	29.391370	388,230.60	46.750000	617,520.75	229,290.15	0.04
			Base	29.391370	388,230.60	46.750000	617,520.75	229,290.15	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		17,807.000	Local	33.033954	588,235.62	70.440000	1,254,325.08	666,089.46	0.07
			Base	33.033954	588,235.62	70.440000	1,254,325.08	666,089.46	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		37,203.000	Local	41.006655	1,525,570.59	85.110000	3,166,347.33	1,640,776.74	0.18
			Base	41.006655	1,525,570.59	85.110000	3,166,347.33	1,640,776.74	0.18
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		85,473.000	Local	22.387866	1,913,558.05	37.460000	3,201,818.58	1,288,260.53	0.18
			Base	22.387866	1,913,558.05	37.460000	3,201,818.58	1,288,260.53	0.18
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		35,823.000	Local	16.084218	576,184.95	16.950000	607,199.85	31,014.90	0.03
			Base	16.084218	576,184.95	16.950000	607,199.85	31,014.90	0.03
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		14,271.000	Local	31.378907	447,808.38	46.420000	662,459.82	214,651.44	0.04
			Base	31.378907	447,808.38	46.420000	662,459.82	214,651.44	0.04

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25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	38,537.000	51.210634	1,973,504.20	75.500000	2,909,543.50	936,039.30	0.17
		Base		51.210634	1,973,504.20	75.500000	2,909,543.50	936,039.30	0.17
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,996.000	64.150320	448,795.64	46.790000	327,342.84	-121,452.80	0.02
		Base		64.150320	448,795.64	46.790000	327,342.84	-121,452.80	0.02
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	163,968.000	31.887646	5,228,553.46	85.880000	14,081,571.84	8,853,018.38	0.80
		Base		31.887646	5,228,553.46	85.880000	14,081,571.84	8,853,018.38	0.80
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,386.000	20.408661	967,084.83	61.060000	2,893,389.16	1,926,304.33	0.16
		Base		20.408661	967,084.83	61.060000	2,893,389.16	1,926,304.33	0.16
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	22,381.000	35.461877	793,672.27	85.210000	1,907,085.01	1,113,412.74	0.11
		Base		35.461877	793,672.27	85.210000	1,907,085.01	1,113,412.74	0.11
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	47,679.000	31.356472	1,495,045.25	86.050000	4,102,777.95	2,607,732.70	0.23
		Base		31.356472	1,495,045.25	86.050000	4,102,777.95	2,607,732.70	0.23
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	30,520.000	50.401313	1,538,248.07	55.230000	1,685,619.60	147,371.53	0.10
		Base		50.401313	1,538,248.07	55.230000	1,685,619.60	147,371.53	0.10
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	20,940.000	41.909630	877,587.66	54.470000	1,140,601.80	263,014.14	0.07
		Base		41.909630	877,587.66	54.470000	1,140,601.80	263,014.14	0.07
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	58,515.000	36.387982	2,129,242.77	67.640000	3,957,954.60	1,828,711.83	0.23
		Base		36.387982	2,129,242.77	67.640000	3,957,954.60	1,828,711.83	0.23
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	17,109.000	37.237609	637,098.25	85.760000	1,467,267.84	830,169.59	0.08
		Base		37.237609	637,098.25	85.760000	1,467,267.84	830,169.59	0.08

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260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	122,349.000	33.152351	4,056,156.96	51.070000	6,248,363.43	2,192,206.47	0.36
		Base		33.152351	4,056,156.96	51.070000	6,248,363.43	2,192,206.47	0.36
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	19,852.000	25.634687	508,899.80	58.760000	1,166,503.52	657,603.72	0.07
		Base		25.634687	508,899.80	58.760000	1,166,503.52	657,603.72	0.07
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,288.000	48.482596	4,522,844.38	64.310000	5,999,351.28	1,476,506.90	0.34
		Base		48.482596	4,522,844.38	64.310000	5,999,351.28	1,476,506.90	0.34
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	71,091.000	51.825181	3,684,303.91	72.130000	5,127,793.83	1,443,489.92	0.29
		Base		51.825181	3,684,303.91	72.130000	5,127,793.83	1,443,489.92	0.29
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,783.000	77.355871	292,637.26	110.030000	416,243.49	123,606.23	0.02
		Base		77.355871	292,637.26	110.030000	416,243.49	123,606.23	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	203,839.000	26.991953	5,502,012.76	29.300000	5,972,482.70	470,469.94	0.34
		Base		26.991953	5,502,012.76	29.300000	5,972,482.70	470,469.94	0.34
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	54,968.000	33.831414	1,859,645.16	109.440000	6,015,697.92	4,156,052.76	0.34
		Base		33.831414	1,859,645.16	109.440000	6,015,697.92	4,156,052.76	0.34
26884L109	EQT CORP COMMON STOCK NPV								
		Local	15,184.000	38.473016	584,174.28	93.820000	1,424,562.88	840,388.60	0.08
		Base		38.473016	584,174.28	93.820000	1,424,562.88	840,388.60	0.08
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,009.000	26.343723	764,205.07	21.020000	609,769.18	-154,435.89	0.03
		Base		26.343723	764,205.07	21.020000	609,769.18	-154,435.89	0.03
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,343.000	32.780817	502,956.07	78.780000	1,208,721.54	705,765.47	0.07
		Base		32.780817	502,956.07	78.780000	1,208,721.54	705,765.47	0.07

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278642103	EBAY INC COMMON STOCK USD.001								
		Local	117,253.000	27.166047	3,185,300.50	52.800000	6,190,958.40	3,005,657.90	0.35
		Base		27.166047	3,185,300.50	52.800000	6,190,958.40	3,005,657.90	0.35
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,240.000	45.414838	1,237,100.20	108.530000	2,956,357.20	1,719,257.00	0.17
		Base		45.414838	1,237,100.20	108.530000	2,956,357.20	1,719,257.00	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	32,786.000	33.965132	1,113,580.83	54.800000	1,796,672.80	683,091.97	0.10
		Base		33.965132	1,113,580.83	54.800000	1,796,672.80	683,091.97	0.10
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	10,792.000	86.784527	936,578.62	90.250000	973,978.00	37,399.38	0.06
		Base		86.784527	936,578.62	90.250000	973,978.00	37,399.38	0.06
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	31,154.000	33.292076	1,037,181.33	33.600000	1,046,774.40	9,593.07	0.06
		Base		33.292076	1,037,181.33	33.600000	1,046,774.40	9,593.07	0.06
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	70,741.000	38.290087	2,708,679.02	63.650000	4,502,664.65	1,793,985.63	0.26
		Base		38.290087	2,708,679.02	63.650000	4,502,664.65	1,793,985.63	0.26
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	17,969.000	59.745090	1,073,559.53	72.830000	1,308,682.27	235,122.74	0.07
		Base		59.745090	1,073,559.53	72.830000	1,308,682.27	235,122.74	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,281.000	30.926359	379,806.61	76.090000	934,461.29	554,654.68	0.05
		Base		30.926359	379,806.61	76.090000	934,461.29	554,654.68	0.05
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	33,792.000	40.778753	1,377,995.62	64.650000	2,184,652.80	806,657.18	0.12
		Base		40.778753	1,377,995.62	64.650000	2,184,652.80	806,657.18	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,196.000	173.997636	1,078,089.35	189.570000	1,174,575.72	96,486.37	0.07
		Base		173.997636	1,078,089.35	189.570000	1,174,575.72	96,486.37	0.07

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30161N101	EXELON CORP COMMON STOCK NPV								
		Local	86,282.000	42.944190	3,705,310.56	31.080000	2,681,644.56	-1,023,666.00	0.15
		Base		42.944190	3,705,310.56	31.080000	2,681,644.56	-1,023,666.00	0.15
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,292.000	35.146727	361,730.11	79.420000	817,390.64	455,660.53	0.05
		Base		35.146727	361,730.11	79.420000	817,390.64	455,660.53	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	20,393.000	41.611208	848,577.37	43.180000	880,569.74	31,992.37	0.05
		Base		41.611208	848,577.37	43.180000	880,569.74	31,992.37	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	78,092.000	24.251740	1,893,866.88	69.650000	5,439,107.80	3,545,240.92	0.31
		Base		24.251740	1,893,866.88	69.650000	5,439,107.80	3,545,240.92	0.31
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	434,846.000	57.509569	25,007,806.13	98.940000	43,023,663.24	18,015,857.11	2.45
		Base		57.509569	25,007,806.13	98.940000	43,023,663.24	18,015,857.11	2.45
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,177.000	29.039448	411,692.25	33.280000	471,810.56	60,118.31	0.03
		Base		29.039448	411,692.25	33.280000	471,810.56	60,118.31	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,372.000	29.314177	391,989.18	65.220000	872,121.84	480,132.66	0.05
		Base		29.314177	391,989.18	65.220000	872,121.84	480,132.66	0.05
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,750.000	26.061664	618,964.53	60.800000	1,444,000.00	825,035.47	0.08
		Base		26.061664	618,964.53	60.800000	1,444,000.00	825,035.47	0.08
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	171,909.000	54.663622	9,397,168.52	72.650000	12,489,188.85	3,092,020.33	0.71
		Base		54.663622	9,397,168.52	72.650000	12,489,188.85	3,092,020.33	0.71
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,616.000	34.117398	328,072.90	74.750000	718,796.00	390,723.10	0.04
		Base		34.117398	328,072.90	74.750000	718,796.00	390,723.10	0.04

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311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,475.000	28.884440	793,600.00	44.350000	1,218,516.25	424,916.25	0.07
		Base		28.884440	793,600.00	44.350000	1,218,516.25	424,916.25	0.07
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,953.000	73.831331	2,063,807.20	146.880000	4,105,736.64	2,041,929.44	0.23
		Base		73.831331	2,063,807.20	146.880000	4,105,736.64	2,041,929.44	0.23
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,619.000	128.703105	980,588.96	112.590000	857,823.21	-122,765.75	0.05
		Base		128.703105	980,588.96	112.590000	857,823.21	-122,765.75	0.05
31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
		Local	29,250.000	27.532701	805,331.51	56.400000	1,649,700.00	844,368.49	0.09
		Base		27.532701	805,331.51	56.400000	1,649,700.00	844,368.49	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	85,682.000	24.442400	2,094,273.70	20.480000	1,754,767.36	-339,506.34	0.10
		Base		24.442400	2,094,273.70	20.480000	1,754,767.36	-339,506.34	0.10
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,110.000	110.335312	784,484.07	63.110000	448,712.10	-335,771.97	0.03
		Base		110.335312	784,484.07	63.110000	448,712.10	-335,771.97	0.03
337738108	FISERV INC COMMON STOCK USD.01								
		Local	25,609.000	21.195108	542,785.53	61.670000	1,579,307.03	1,036,521.50	0.09
		Base		21.195108	542,785.53	61.670000	1,579,307.03	1,036,521.50	0.09
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	42,137.000	45.866094	1,932,659.60	31.210000	1,315,095.77	-617,563.83	0.07
		Base		45.866094	1,932,659.60	31.210000	1,315,095.77	-617,563.83	0.07
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	16,136.000	39.335582	634,718.95	72.870000	1,175,830.32	541,111.37	0.07
		Base		39.335582	634,718.95	72.870000	1,175,830.32	541,111.37	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,845.000	23.251181	321,912.60	74.040000	1,025,083.80	703,171.20	0.06
		Base		23.251181	321,912.60	74.040000	1,025,083.80	703,171.20	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	396,867.000	12.214669	4,847,598.89	17.020000	6,754,676.34	1,907,077.45	0.39
		Base		12.214669	4,847,598.89	17.020000	6,754,676.34	1,907,077.45	0.39
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,837.000	129.414780	625,979.29	98.000000	474,026.00	-151,953.29	0.03
		Base		129.414780	625,979.29	98.000000	474,026.00	-151,953.29	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,628.000	24.986281	1,015,142.63	54.150000	2,200,006.20	1,184,863.57	0.13
		Base		24.986281	1,015,142.63	54.150000	2,200,006.20	1,184,863.57	0.13
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	104,496.000	30.901781	3,229,112.54	37.220000	3,889,341.12	660,228.58	0.22
		Base		30.901781	3,229,112.54	37.220000	3,889,341.12	660,228.58	0.22
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	100,584.000	9.839942	989,740.71	6.550000	658,825.20	-330,915.51	0.04
		Base		9.839942	989,740.71	6.550000	658,825.20	-330,915.51	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,654.000	46.141895	537,737.65	41.970000	489,118.38	-48,619.27	0.03
		Base		46.141895	537,737.65	41.970000	489,118.38	-48,619.27	0.03
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	22,880.000	47.599757	1,089,082.45	32.720000	748,633.60	-340,448.85	0.04
		Base		47.599757	1,089,082.45	32.720000	748,633.60	-340,448.85	0.04
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	26,656.000	26.289525	700,773.58	40.110000	1,069,172.16	368,398.58	0.06
		Base		26.289525	700,773.58	40.110000	1,069,172.16	368,398.58	0.06
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	32,719.000	54.741230	1,791,078.32	116.770000	3,820,597.63	2,029,519.31	0.22
		Base		54.741230	1,791,078.32	116.770000	3,820,597.63	2,029,519.31	0.22
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,009,633.000	32.110872	32,420,195.92	25.150000	25,392,269.95	-7,027,925.97	1.45
		Base		32.110872	32,420,195.92	25.150000	25,392,269.95	-7,027,925.97	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
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	52,465.000	21.184007	1,111,418.94	23.370000	1,226,107.05	114,688.11	0.07
		Base		21.184007	1,111,418.94	23.370000	1,226,107.05	114,688.11	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,847.000	27.597294	1,734,407.12	50.150000	3,151,777.05	1,417,369.93	0.18
		Base		27.597294	1,734,407.12	50.150000	3,151,777.05	1,417,369.93	0.18
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	131,184.000	36.087120	4,734,052.75	33.820000	4,436,642.88	-297,409.87	0.25
		Base		36.087120	4,734,052.75	33.820000	4,436,642.88	-297,409.87	0.25
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,470.000	39.828548	616,147.63	82.820000	1,281,225.40	665,077.77	0.07
		Base		39.828548	616,147.63	82.820000	1,281,225.40	665,077.77	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	49,848.000	23.380803	1,165,486.28	13.100000	653,008.80	-512,477.48	0.04
		Base		23.380803	1,165,486.28	13.100000	653,008.80	-512,477.48	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	154,794.000	17.916321	2,773,338.94	91.550000	14,171,390.70	11,398,051.76	0.81
		Base		17.916321	2,773,338.94	91.550000	14,171,390.70	11,398,051.76	0.81
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	42,371.000	115.880983	4,909,993.13	172.870000	7,324,674.77	2,414,681.64	0.42
		Base		115.880983	4,909,993.13	172.870000	7,324,674.77	2,414,681.64	0.42
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	27,737.000	22.773118	631,657.97	25.170000	698,140.29	66,482.32	0.04
		Base		22.773118	631,657.97	25.170000	698,140.29	66,482.32	0.04
38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		Local	28,406.000	263.293022	7,479,101.58	579.550000	16,462,697.30	8,983,595.72	0.94
		Base		263.293022	7,479,101.58	579.550000	16,462,697.30	8,983,595.72	0.94
38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	28,406.000	261.602144	7,431,070.49	571.600000	16,236,869.60	8,805,799.11	0.93
		Base		261.602144	7,431,070.49	571.600000	16,236,869.60	8,805,799.11	0.93

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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
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	439.000	621.547699	272,859.44	685.750000	301,044.25	28,184.81	0.02
		Base		621.547699	272,859.44	685.750000	301,044.25	28,184.81	0.02
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,162.000	89.809992	553,409.17	235.150000	1,448,994.30	895,585.13	0.08
		Base		89.809992	553,409.17	235.150000	1,448,994.30	895,585.13	0.08
40414L109	HCP INC REIT USD1.								
		Local	46,005.000	35.713386	1,642,994.30	41.530000	1,910,587.65	267,593.35	0.11
		Base		35.713386	1,642,994.30	41.530000	1,910,587.65	267,593.35	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	85,623.000	30.970838	2,651,816.05	68.990000	5,907,130.77	3,255,314.72	0.34
		Base		30.970838	2,651,816.05	68.990000	5,907,130.77	3,255,314.72	0.34
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	22,144.000	42.534630	941,886.85	61.820000	1,368,942.08	427,055.23	0.08
		Base		42.534630	941,886.85	61.820000	1,368,942.08	427,055.23	0.08
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,821.000	75.966020	518,164.22	108.550000	740,419.55	222,255.33	0.04
		Base		75.966020	518,164.22	108.550000	740,419.55	222,255.33	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,747.000	44.503316	478,277.14	68.270000	733,697.69	255,420.55	0.04
		Base		44.503316	478,277.14	68.270000	733,697.69	255,420.55	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	44,915.000	44.088405	1,980,230.71	34.160000	1,534,296.40	-445,934.31	0.09
		Base		44.088405	1,980,230.71	34.160000	1,534,296.40	-445,934.31	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,727.000	27.613755	323,826.50	49.960000	585,880.92	262,054.42	0.03
		Base		27.613755	323,826.50	49.960000	585,880.92	262,054.42	0.03
42217K106	HEALTH CARE REIT INC REIT USD1.								
		Local	30,735.000	50.937500	1,565,564.06	63.630000	1,955,668.05	390,103.99	0.11
		Base		50.937500	1,565,564.06	63.630000	1,955,668.05	390,103.99	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
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,821.000	44.891053	485,766.08	106.260000	1,149,839.46	664,073.38	0.07
		Base		44.891053	485,766.08	106.260000	1,149,839.46	664,073.38	0.07
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,089.000	42.014287	633,953.58	88.150000	1,330,095.35	696,141.77	0.08
		Base		42.014287	633,953.58	88.150000	1,330,095.35	696,141.77	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	27,499.000	52.190682	1,435,191.57	98.980000	2,721,851.02	1,286,659.45	0.16
		Base		52.190682	1,435,191.57	98.980000	2,721,851.02	1,286,659.45	0.16
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		Local	190,706.000	33.835248	6,452,584.71	35.610000	6,791,040.66	338,455.95	0.39
		Base		33.835248	6,452,584.71	35.610000	6,791,040.66	338,455.95	0.39
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	141,710.000	42.186085	5,978,190.08	80.850000	11,457,253.50	5,479,063.42	0.65
		Base		42.186085	5,978,190.08	80.850000	11,457,253.50	5,479,063.42	0.65
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	78,907.000	46.517956	3,670,592.35	91.830000	7,246,029.81	3,575,437.46	0.41
		Base		46.517956	3,670,592.35	91.830000	7,246,029.81	3,575,437.46	0.41
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	13,548.000	18.462093	250,124.43	45.260000	613,182.48	363,058.05	0.03
		Base		18.462093	250,124.43	45.260000	613,182.48	363,058.05	0.03
441060100	HOSPIRA INC COMMON STOCK USD.01								
		Local	16,751.000	36.057869	604,005.36	55.470000	929,177.97	325,172.61	0.05
		Base		36.057869	604,005.36	55.470000	929,177.97	325,172.61	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	76,151.000	18.706986	1,424,555.70	21.740000	1,655,522.74	230,967.04	0.09
		Base		18.706986	1,424,555.70	21.740000	1,655,522.74	230,967.04	0.09
443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	47,857.000	12.871840	616,007.65	9.750000	466,605.75	-149,401.90	0.03
		Base		12.871840	616,007.65	9.750000	466,605.75	-149,401.90	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,500.000	37.872466	587,023.22	117.650000	1,823,575.00	1,236,551.78	0.10
		Base		37.872466	587,023.22	117.650000	1,823,575.00	1,236,551.78	0.10
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	83,645.000	10.244532	856,903.85	9.820000	821,393.90	-35,509.95	0.05
		Base		10.244532	856,903.85	9.820000	821,393.90	-35,509.95	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	39,334.000	43.031919	1,692,617.49	82.370000	3,239,941.58	1,547,324.09	0.18
		Base		43.031919	1,692,617.49	82.370000	3,239,941.58	1,547,324.09	0.18
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	500,332.000	28.472901	14,245,903.45	33.890000	16,956,251.48	2,710,348.03	0.97
		Base		28.472901	14,245,903.45	33.890000	16,956,251.48	2,710,348.03	0.97
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,047.000	50.706063	408,031.69	65.560000	527,561.32	119,529.63	0.03
		Base		50.706063	408,031.69	65.560000	527,561.32	119,529.63	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,569.000	134.366465	1,554,485.63	192.220000	2,223,793.18	669,307.55	0.13
		Base		134.366465	1,554,485.63	192.220000	2,223,793.18	669,307.55	0.13
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	98,503.000	115.507747	11,377,859.62	191.670000	18,880,070.01	7,502,210.39	1.08
		Base		115.507747	11,377,859.62	191.670000	18,880,070.01	7,502,210.39	1.08
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,178.000	42.717540	349,344.04	100.990000	825,896.22	476,552.18	0.05
		Base		42.717540	349,344.04	100.990000	825,896.22	476,552.18	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	44,157.000	34.016943	1,502,086.15	47.500000	2,097,457.50	595,371.35	0.12
		Base		34.016943	1,502,086.15	47.500000	2,097,457.50	595,371.35	0.12
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	42,671.000	17.512087	747,258.27	19.710000	841,045.41	93,787.14	0.05
		Base		17.512087	747,258.27	19.710000	841,045.41	93,787.14	0.05

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461202103	INTUIT INC COMMON STOCK USD.01								
		28,510.000	Local	34.373355	979,984.34	81.970000	2,336,964.70	1,356,980.36	0.13
			Base	34.373355	979,984.34	81.970000	2,336,964.70	1,356,980.36	0.13
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		3,841.000	Local	310.605295	1,193,034.94	457.550000	1,757,449.55	564,414.61	0.10
			Base	310.605295	1,193,034.94	457.550000	1,757,449.55	564,414.61	0.10
462846106	IRON MOUNTAIN INC REIT USD.01								
		17,151.000	Local	25.777063	442,102.40	33.510000	574,730.01	132,627.61	0.03
			Base	25.777063	442,102.40	33.510000	574,730.01	132,627.61	0.03
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		381,068.000	Local	41.661213	15,875,755.22	57.670000	21,976,191.56	6,100,436.34	1.25
			Base	41.661213	15,875,755.22	57.670000	21,976,191.56	6,100,436.34	1.25
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		18,885.000	Local	22.054719	416,503.36	19.960000	376,944.60	-39,558.76	0.02
			Base	22.054719	416,503.36	19.960000	376,944.60	-39,558.76	0.02
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		13,273.000	Local	75.876188	1,007,104.64	50.810000	674,401.13	-332,703.51	0.04
			Base	75.876188	1,007,104.64	50.810000	674,401.13	-332,703.51	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		284,672.000	Local	59.123897	16,830,917.99	100.090000	28,492,820.48	11,661,902.49	1.62
			Base	59.123897	16,830,917.99	100.090000	28,492,820.48	11,661,902.49	1.62
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		66,821.000	Local	22.741846	1,519,632.90	47.240000	3,156,624.04	1,636,991.14	0.18
			Base	22.741846	1,519,632.90	47.240000	3,156,624.04	1,636,991.14	0.18
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		10,077.000	Local	89.939745	906,322.81	59.260000	597,163.02	-309,159.79	0.03
			Base	89.939745	906,322.81	59.260000	597,163.02	-309,159.79	0.03
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		47,632.000	Local	19.338405	921,126.89	23.540000	1,121,257.28	200,130.39	0.06
			Base	19.338405	921,126.89	23.540000	1,121,257.28	200,130.39	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,763.000	42.905099	719,218.17	71.490000	1,198,386.87	479,168.70	0.07
		Base		42.905099	719,218.17	71.490000	1,198,386.87	479,168.70	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,094.000	111.785306	1,240,146.19	109.060000	1,209,911.64	-30,234.55	0.07
		Base		111.785306	1,240,146.19	109.060000	1,209,911.64	-30,234.55	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	25,841.000	43.420624	1,122,032.35	59.830000	1,546,067.03	424,034.68	0.09
		Base		43.420624	1,122,032.35	59.830000	1,546,067.03	424,034.68	0.09
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,996.000	111.936591	1,454,727.94	119.280000	1,550,162.88	95,434.94	0.09
		Base		111.936591	1,454,727.94	119.280000	1,550,162.88	95,434.94	0.09
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,500.000	13.497645	1,208,039.21	13.540000	1,211,830.00	3,790.79	0.07
		Base		13.497645	1,208,039.21	13.540000	1,211,830.00	3,790.79	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,179.000	62.176027	2,373,818.53	103.870000	3,965,652.73	1,591,834.20	0.23
		Base		62.176027	2,373,818.53	103.870000	3,965,652.73	1,591,834.20	0.23
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,235.000	23.726142	978,347.46	22.380000	922,839.30	-55,508.16	0.05
		Base		23.726142	978,347.46	22.380000	922,839.30	-55,508.16	0.05
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	67,416.000	31.680166	2,135,750.07	35.980000	2,425,627.68	289,877.61	0.14
		Base		31.680166	2,135,750.07	35.980000	2,425,627.68	289,877.61	0.14
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,256.000	50.561187	1,024,167.40	53.540000	1,084,506.24	60,338.84	0.06
		Base		50.561187	1,024,167.40	53.540000	1,084,506.24	60,338.84	0.06
50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	60,007.000	27.561406	1,653,877.29	53.585000	3,215,475.10	1,561,597.81	0.18
		Base		27.561406	1,653,877.29	53.585000	3,215,475.10	1,561,597.81	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
501044101	KROGER CO COMMON STOCK USD1.								
		Local	51,978.000	23.700962	1,231,928.62	48.980000	2,545,882.44	1,313,953.82	0.15
		Base		23.700962	1,231,928.62	48.980000	2,545,882.44	1,313,953.82	0.15
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	24,537.000	24.880933	610,503.46	57.970000	1,422,409.89	811,906.43	0.08
		Base		24.880933	610,503.46	57.970000	1,422,409.89	811,906.43	0.08
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,639.000	75.889935	655,613.15	104.960000	906,749.44	251,136.29	0.05
		Base		75.889935	655,613.15	104.960000	906,749.44	251,136.29	0.05
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,584.000	58.520386	502,338.99	103.690000	890,074.96	387,735.97	0.05
		Base		58.520386	502,338.99	103.690000	890,074.96	387,735.97	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,334.000	35.274822	576,178.94	70.000000	1,143,380.00	567,201.06	0.07
		Base		35.274822	576,178.94	70.000000	1,143,380.00	567,201.06	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	25,720.000	31.062431	798,925.73	73.460000	1,889,391.20	1,090,465.47	0.11
		Base		31.062431	798,925.73	73.460000	1,889,391.20	1,090,465.47	0.11
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,977.000	21.982582	307,250.55	32.800000	458,445.60	151,195.05	0.03
		Base		21.982582	307,250.55	32.800000	458,445.60	151,195.05	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,547.000	74.398383	784,679.75	47.450000	500,455.15	-284,224.60	0.03
		Base		74.398383	784,679.75	47.450000	500,455.15	-284,224.60	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	17,691.000	37.809661	668,890.71	36.230000	640,944.93	-27,945.78	0.04
		Base		37.809661	668,890.71	36.230000	640,944.93	-27,945.78	0.04
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	31,513.000	32.778812	1,032,958.71	24.710000	778,686.23	-254,272.48	0.04
		Base		32.778812	1,032,958.71	24.710000	778,686.23	-254,272.48	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
532457108	ELI LILLY + CO COMMON STOCK NPV								
		99,155.000	Local	58.087338	5,759,650.04	61.060000	6,054,404.30	294,754.26	0.35
			Base	58.087338	5,759,650.04	61.060000	6,054,404.30	294,754.26	0.35
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		26,536.000	Local	39.576558	1,050,203.54	52.390000	1,390,221.04	340,017.50	0.08
			Base	39.576558	1,050,203.54	52.390000	1,390,221.04	340,017.50	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		23,741.000	Local	40.446707	960,245.28	44.135000	1,047,809.04	87,563.76	0.06
			Base	40.446707	960,245.28	44.135000	1,047,809.04	87,563.76	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		27,170.000	Local	63.860645	1,735,093.73	166.970000	4,536,574.90	2,801,481.17	0.26
			Base	63.860645	1,735,093.73	166.970000	4,536,574.90	2,801,481.17	0.26
540424108	LOEWS CORP COMMON STOCK USD.01								
		30,798.000	Local	27.791819	855,932.43	42.130000	1,297,519.74	441,587.31	0.07
			Base	27.791819	855,932.43	42.130000	1,297,519.74	441,587.31	0.07
544147101	LORILLARD INC COMMON STOCK USD.01								
		36,449.000	Local	25.666721	935,526.30	60.480000	2,204,435.52	1,268,909.22	0.13
			Base	25.666721	935,526.30	60.480000	2,204,435.52	1,268,909.22	0.13
548661107	LOWE S COS INC COMMON STOCK USD.5								
		105,242.000	Local	22.257908	2,342,466.76	47.850000	5,035,829.70	2,693,362.94	0.29
			Base	22.257908	2,342,466.76	47.850000	5,035,829.70	2,693,362.94	0.29
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		13,186.000	Local	89.509819	1,180,276.47	121.500000	1,602,099.00	421,822.53	0.09
			Base	89.509819	1,180,276.47	121.500000	1,602,099.00	421,822.53	0.09
554382101	MACERICH CO/THE REIT USD.01								
		14,144.000	Local	70.005151	990,152.86	65.010000	919,501.44	-70,651.42	0.05
			Base	70.005151	990,152.86	65.010000	919,501.44	-70,651.42	0.05
55616P104	MACY S INC COMMON STOCK USD.01								
		37,080.000	Local	31.732163	1,176,628.59	57.790000	2,142,853.20	966,224.61	0.12
			Base	31.732163	1,176,628.59	57.790000	2,142,853.20	966,224.61	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
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	70,134.000	19.283098	1,352,400.83	38.750000	2,717,692.50	1,365,291.67	0.15
		Base		19.283098	1,352,400.83	38.750000	2,717,692.50	1,365,291.67	0.15
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	29,642.000	25.447664	754,319.66	83.480000	2,474,514.16	1,720,194.50	0.14
		Base		25.447664	754,319.66	83.480000	2,474,514.16	1,720,194.50	0.14
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,183.000	36.231185	1,999,345.49	50.770000	2,801,640.91	802,295.42	0.16
		Base		36.231185	1,999,345.49	50.770000	2,801,640.91	802,295.42	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	22,251.000	33.770116	751,418.86	64.710000	1,439,862.21	688,443.35	0.08
		Base		33.770116	751,418.86	64.710000	1,439,862.21	688,443.35	0.08
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,155.000	132.000000	812,460.00	124.230000	764,635.65	-47,824.35	0.04
		Base		132.000000	812,460.00	124.230000	764,635.65	-47,824.35	0.04
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	35,865.000	22.440854	804,841.24	20.800000	745,992.00	-58,849.24	0.04
		Base		22.440854	804,841.24	20.800000	745,992.00	-58,849.24	0.04
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	102,685.000	27.154792	2,788,389.86	74.150000	7,614,092.75	4,825,702.89	0.43
		Base		27.154792	2,788,389.86	74.150000	7,614,092.75	4,825,702.89	0.43
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	34,251.000	21.507545	736,654.93	35.425000	1,213,341.68	476,686.75	0.07
		Base		21.507545	736,654.93	35.425000	1,213,341.68	476,686.75	0.07
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	13,199.000	34.619073	456,937.15	65.780000	868,230.22	411,293.07	0.05
		Base		34.619073	456,937.15	65.780000	868,230.22	411,293.07	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	99,612.000	47.362210	4,717,844.47	94.560000	9,419,310.72	4,701,466.25	0.54
		Base		47.362210	4,717,844.47	94.560000	9,419,310.72	4,701,466.25	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
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	27,271.000	38.178395	1,041,163.00	80.220000	2,187,679.62	1,146,516.62	0.12
		Base		38.178395	1,041,163.00	80.220000	2,187,679.62	1,146,516.62	0.12
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	23,158.000	51.357620	1,189,339.76	191.860000	4,443,093.88	3,253,754.12	0.25
		Base		51.357620	1,189,339.76	191.860000	4,443,093.88	3,253,754.12	0.25
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	20,293.000	49.276267	999,963.29	91.440000	1,855,591.92	855,628.63	0.11
		Base		49.276267	999,963.29	91.440000	1,855,591.92	855,628.63	0.11
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		Local	17,567.000	26.407155	463,894.50	41.800000	734,300.60	270,406.10	0.04
		Base		26.407155	463,894.50	41.800000	734,300.60	270,406.10	0.04
585055106	MEDTRONIC INC COMMON STOCK USD.1								
		Local	100,712.000	46.168205	4,649,692.27	61.740000	6,217,958.88	1,568,266.61	0.35
		Base		46.168205	4,649,692.27	61.740000	6,217,958.88	1,568,266.61	0.35
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	295,915.000	45.924190	13,589,656.58	56.740000	16,790,217.10	3,200,560.52	0.96
		Base		45.924190	13,589,656.58	56.740000	16,790,217.10	3,200,560.52	0.96
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	113,061.000	39.840952	4,504,457.87	52.600000	5,947,008.60	1,442,550.73	0.34
		Base		39.840952	4,504,457.87	52.600000	5,947,008.60	1,442,550.73	0.34
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	760,124.000	31.884451	24,236,136.58	43.160000	32,806,951.84	8,570,815.26	1.87
		Base		31.884451	24,236,136.58	43.160000	32,806,951.84	8,570,815.26	1.87
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,037.000	30.996563	621,078.14	45.020000	902,065.74	280,987.60	0.05
		Base		30.996563	621,078.14	45.020000	902,065.74	280,987.60	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	106,756.000	15.888465	1,696,188.94	30.550000	3,261,395.80	1,565,206.86	0.19
		Base		15.888465	1,696,188.94	30.550000	3,261,395.80	1,565,206.86	0.19

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608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,146.000	69.278298	425,784.42	124.770000	766,836.42	341,052.00	0.04
		Base		69.278298	425,784.42	124.770000	766,836.42	341,052.00	0.04
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	15,935.000	42.839887	682,653.60	67.530000	1,076,090.55	393,436.95	0.06
		Base		42.839887	682,653.60	67.530000	1,076,090.55	393,436.95	0.06
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	171,169.000	16.790624	2,874,034.36	36.000000	6,162,084.00	3,288,049.64	0.35
		Base		16.790624	2,874,034.36	36.000000	6,162,084.00	3,288,049.64	0.35
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	52,818.000	48.532609	2,563,395.32	113.090000	5,973,187.62	3,409,792.30	0.34
		Base		48.532609	2,563,395.32	113.090000	5,973,187.62	3,409,792.30	0.34
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	13,602.000	67.719782	921,124.47	63.960000	869,983.92	-51,140.55	0.05
		Base		67.719782	921,124.47	63.960000	869,983.92	-51,140.55	0.05
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,924.000	28.516369	539,643.77	87.000000	1,646,388.00	1,106,744.23	0.09
		Base		28.516369	539,643.77	87.000000	1,646,388.00	1,106,744.23	0.09
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	141,156.000	37.189876	5,249,574.10	32.340000	4,564,985.04	-684,589.06	0.26
		Base		37.189876	5,249,574.10	32.340000	4,564,985.04	-684,589.06	0.26
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	34,116.000	53.741467	1,833,443.88	46.110000	1,573,088.76	-260,355.12	0.09
		Base		53.741467	1,833,443.88	46.110000	1,573,088.76	-260,355.12	0.09
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	22,736.000	71.279308	1,620,606.34	63.680000	1,447,828.48	-172,777.86	0.08
		Base		71.279308	1,620,606.34	63.680000	1,447,828.48	-172,777.86	0.08
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,328.000	48.444151	839,440.24	62.130000	1,076,588.64	237,148.40	0.06
		Base		48.444151	839,440.24	62.130000	1,076,588.64	237,148.40	0.06

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628530107	MYLAN INC COMMON STOCK USD.5								
		Local	37,426.000	20.483512	766,615.93	49.370000	1,847,721.62	1,081,105.69	0.11
		Base		20.483512	766,615.93	49.370000	1,847,721.62	1,081,105.69	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	32,727.000	23.759878	777,589.53	30.960000	1,013,227.92	235,638.39	0.06
		Base		23.759878	777,589.53	30.960000	1,013,227.92	235,638.39	0.06
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	11,764.000	29.499953	347,037.45	42.190000	496,323.16	149,285.71	0.03
		Base		29.499953	347,037.45	42.190000	496,323.16	149,285.71	0.03
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	43,123.000	46.420963	2,001,811.19	81.040000	3,494,687.92	1,492,876.73	0.20
		Base		46.420963	2,001,811.19	81.040000	3,494,687.92	1,492,876.73	0.20
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	43,142.000	16.578273	715,219.84	17.200000	742,042.40	26,822.56	0.04
		Base		16.578273	715,219.84	17.200000	742,042.40	26,822.56	0.04
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	33,336.000	35.123542	1,170,878.41	38.840000	1,294,770.24	123,891.83	0.07
		Base		35.123542	1,170,878.41	38.840000	1,294,770.24	123,891.83	0.07
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,018.000	175.402476	1,055,572.10	422.720000	2,543,928.96	1,488,356.86	0.15
		Base		175.402476	1,055,572.10	422.720000	2,543,928.96	1,488,356.86	0.15
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,066.000	24.169675	678,346.09	32.480000	911,583.68	233,237.59	0.05
		Base		24.169675	678,346.09	32.480000	911,583.68	233,237.59	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	13,718.000	64.337148	882,576.99	40.300000	552,835.40	-329,741.59	0.03
		Base		64.337148	882,576.99	40.300000	552,835.40	-329,741.59	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	50,105.000	39.434888	1,975,885.06	24.910000	1,248,115.55	-727,769.51	0.07
		Base		39.434888	1,975,885.06	24.910000	1,248,115.55	-727,769.51	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
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	50,109.000	11.850039	593,793.58	17.650000	884,423.85	290,630.27	0.05
		Base		11.850039	593,793.58	17.650000	884,423.85	290,630.27	0.05
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	43,813.000	47.055805	2,061,656.00	93.890000	4,113,602.57	2,051,946.57	0.23
		Base		47.055805	2,061,656.00	93.890000	4,113,602.57	2,051,946.57	0.23
654106103	NIKE INC CL B COMMON STOCK NPV								
		Local	74,849.000	26.094571	1,953,152.54	77.130000	5,773,103.37	3,819,950.83	0.33
		Base		26.094571	1,953,152.54	77.130000	5,773,103.37	3,819,950.83	0.33
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,597.000	22.030718	696,104.59	37.680000	1,190,574.96	494,470.37	0.07
		Base		22.030718	696,104.59	37.680000	1,190,574.96	494,470.37	0.07
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	36,217.000	42.032407	1,522,287.68	66.490000	2,408,068.33	885,780.65	0.14
		Base		42.032407	1,522,287.68	66.490000	2,408,068.33	885,780.65	0.14
655664100	NORDSTROM INC COMMON STOCK NPV								
		Local	14,399.000	26.818179	386,154.96	69.230000	996,842.77	610,687.81	0.06
		Base		26.818179	386,154.96	69.230000	996,842.77	610,687.81	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	31,167.000	40.565034	1,264,290.41	101.660000	3,168,437.22	1,904,146.81	0.18
		Base		40.565034	1,264,290.41	101.660000	3,168,437.22	1,904,146.81	0.18
664397106	NORTHEAST UTILITIES COMMON STOCK USD5.								
		Local	31,742.000	29.773677	945,076.05	43.900000	1,393,473.80	448,397.75	0.08
		Base		29.773677	945,076.05	43.900000	1,393,473.80	448,397.75	0.08
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	22,448.000	56.946615	1,278,337.62	66.890000	1,501,546.72	223,209.10	0.09
		Base		56.946615	1,278,337.62	66.890000	1,501,546.72	223,209.10	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	21,810.000	50.073687	1,092,107.12	123.270000	2,688,518.70	1,596,411.58	0.15
		Base		50.073687	1,092,107.12	123.270000	2,688,518.70	1,596,411.58	0.15

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670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	32,037.000	34.117308	1,093,016.19	50.220000	1,608,898.14	515,881.95	0.09
		Base		34.117308	1,093,016.19	50.220000	1,608,898.14	515,881.95	0.09
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	55,773.000	15.465493	862,556.94	17.500000	976,027.50	113,470.56	0.06
		Base		15.465493	862,556.94	17.500000	976,027.50	113,470.56	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,704.000	43.244227	462,886.21	150.000000	1,605,600.00	1,142,713.79	0.09
		Base		43.244227	462,886.21	150.000000	1,605,600.00	1,142,713.79	0.09
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	79,975.000	45.397752	3,630,685.24	97.710000	7,814,357.25	4,183,672.01	0.45
		Base		45.397752	3,630,685.24	97.710000	7,814,357.25	4,183,672.01	0.45
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	25,983.000	41.690374	1,083,240.98	69.990000	1,818,550.17	735,309.19	0.10
		Base		41.690374	1,083,240.98	69.990000	1,818,550.17	735,309.19	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	20,912.000	23.872738	499,226.69	64.430000	1,347,360.16	848,133.47	0.08
		Base		23.872738	499,226.69	64.430000	1,347,360.16	848,133.47	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	348,482.000	20.883219	7,277,426.09	40.390000	14,075,187.98	6,797,761.89	0.80
		Base		20.883219	7,277,426.09	40.390000	14,075,187.98	6,797,761.89	0.80
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	16,580.000	26.115071	432,987.87	31.190000	517,130.20	84,142.33	0.03
		Base		26.115071	432,987.87	31.190000	517,130.20	84,142.33	0.03
69331C108	P G + E CORP COMMON STOCK NPV								
		Local	46,055.000	36.125577	1,663,763.44	44.670000	2,057,276.85	393,513.41	0.12
		Base		36.125577	1,663,763.44	44.670000	2,057,276.85	393,513.41	0.12
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	53,743.000	80.298648	4,315,490.26	82.560000	4,437,022.08	121,531.82	0.25
		Base		80.298648	4,315,490.26	82.560000	4,437,022.08	121,531.82	0.25

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693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	13,938.000	66.269407	923,662.99	198.360000	2,764,741.68	1,841,078.69	0.16
		Base		66.269407	923,662.99	198.360000	2,764,741.68	1,841,078.69	0.16
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	63,469.000	27.099076	1,719,951.25	32.990000	2,093,842.31	373,891.06	0.12
		Base		27.099076	1,719,951.25	32.990000	2,093,842.31	373,891.06	0.12
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,214.000	120.431997	989,228.42	110.180000	905,018.52	-84,209.90	0.05
		Base		120.431997	989,228.42	110.180000	905,018.52	-84,209.90	0.05
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	35,653.000	28.811601	1,027,220.00	62.270000	2,220,112.31	1,192,892.31	0.13
		Base		28.811601	1,027,220.00	62.270000	2,220,112.31	1,192,892.31	0.13
696429307	PALL CORP COMMON STOCK USD.1								
		Local	11,047.000	33.366126	368,595.59	77.470000	855,811.09	487,215.50	0.05
		Base		33.366126	368,595.59	77.470000	855,811.09	487,215.50	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	15,007.000	48.805727	732,427.54	114.950000	1,725,054.65	992,627.11	0.10
		Base		48.805727	732,427.54	114.950000	1,725,054.65	992,627.11	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,262.000	36.492268	301,499.12	39.010000	322,300.62	20,801.50	0.02
		Base		36.492268	301,499.12	39.010000	322,300.62	20,801.50	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	32,619.000	31.944552	1,041,999.33	41.010000	1,337,705.19	295,705.86	0.08
		Base		31.944552	1,041,999.33	41.010000	1,337,705.19	295,705.86	0.08
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	27,301.000	41.421200	1,130,840.17	15.170000	414,156.17	-716,684.00	0.02
		Base		41.421200	1,130,840.17	15.170000	414,156.17	-716,684.00	0.02
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,220.000	16.491013	514,849.42	14.520000	453,314.40	-61,535.02	0.03
		Base		16.491013	514,849.42	14.520000	453,314.40	-61,535.02	0.03

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713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	25,210.000	24.578885	619,633.70	26.850000	676,888.50	57,254.80	0.04
		Base		24.578885	619,633.70	26.850000	676,888.50	57,254.80	0.04
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	153,206.000	53.159904	8,144,416.21	88.100000	13,497,448.60	5,353,032.39	0.77
		Base		53.159904	8,144,416.21	88.100000	13,497,448.60	5,353,032.39	0.77
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,356.000	25.012670	284,043.88	46.220000	524,874.32	240,830.44	0.03
		Base		25.012670	284,043.88	46.220000	524,874.32	240,830.44	0.03
716768106	PETSMART INC COMMON STOCK USD.0001								
		Local	10,438.000	67.572990	705,326.87	68.140000	711,245.32	5,918.45	0.04
		Base		67.572990	705,326.87	68.140000	711,245.32	5,918.45	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	642,313.000	28.002484	17,986,359.39	28.700000	18,434,383.10	448,023.71	1.05
		Base		28.002484	17,986,359.39	28.700000	18,434,383.10	448,023.71	1.05
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	159,518.000	37.483128	5,979,233.58	82.010000	13,082,071.18	7,102,837.60	0.75
		Base		37.483128	5,979,233.58	82.010000	13,082,071.18	7,102,837.60	0.75
718546104	PHILLIPS 66 COMMON STOCK								
		Local	59,133.000	26.392418	1,560,662.86	81.110000	4,796,277.63	3,235,614.77	0.27
		Base		26.392418	1,560,662.86	81.110000	4,796,277.63	3,235,614.77	0.27
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,089.000	40.860488	453,101.95	53.490000	593,150.61	140,048.66	0.03
		Base		40.860488	453,101.95	53.490000	593,150.61	140,048.66	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	14,382.000	77.545373	1,115,257.55	221.460000	3,185,037.72	2,069,780.17	0.18
		Base		77.545373	1,115,257.55	221.460000	3,185,037.72	2,069,780.17	0.18
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,381.000	38.557717	785,844.83	27.060000	551,509.86	-234,334.97	0.03
		Base		38.557717	785,844.83	27.060000	551,509.86	-234,334.97	0.03

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729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	17,821.000	36.151761	644,260.53	41.370000	737,254.77	92,994.24	0.04
		Base		36.151761	644,260.53	41.370000	737,254.77	92,994.24	0.04
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	29,583.000	54.505498	1,612,436.16	128.140000	3,790,765.62	2,178,329.46	0.22
		Base		54.505498	1,612,436.16	128.140000	3,790,765.62	2,178,329.46	0.22
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,614.000	126.666532	1,851,104.70	228.800000	3,343,683.20	1,492,578.50	0.19
		Base		126.666532	1,851,104.70	228.800000	3,343,683.20	1,492,578.50	0.19
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,372.000	38.870623	1,025,096.08	77.660000	2,048,049.52	1,022,953.44	0.12
		Base		38.870623	1,025,096.08	77.660000	2,048,049.52	1,022,953.44	0.12
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,247.000	303.570133	1,592,832.49	1,242.450000	6,519,135.15	4,926,302.66	0.37
		Base		303.570133	1,592,832.49	1,242.450000	6,519,135.15	4,926,302.66	0.37
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	27,657.000	31.625848	874,676.09	49.680000	1,373,999.76	499,323.67	0.08
		Base		31.625848	874,676.09	49.680000	1,373,999.76	499,323.67	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	272,849.000	52.011443	14,191,270.17	77.320000	21,096,684.68	6,905,414.51	1.20
		Base		52.011443	14,191,270.17	77.320000	21,096,684.68	6,905,414.51	1.20
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	55,111.000	15.758595	868,471.92	23.440000	1,291,801.84	423,329.92	0.07
		Base		15.758595	868,471.92	23.440000	1,291,801.84	423,329.92	0.07
74340W103	PROLOGIS INC REIT USD.01								
		Local	50,276.000	41.942743	2,108,713.33	40.810000	2,051,763.56	-56,949.77	0.12
		Base		41.942743	2,108,713.33	40.810000	2,051,763.56	-56,949.77	0.12
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	46,592.000	48.712755	2,269,624.68	86.970000	4,052,106.24	1,782,481.56	0.23
		Base		48.712755	2,269,624.68	86.970000	4,052,106.24	1,782,481.56	0.23

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744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	50,935.000	28.859676	1,469,967.62	35.170000	1,791,383.95	321,416.33	0.10
		Base		28.859676	1,469,967.62	35.170000	1,791,383.95	321,416.33	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,549.000	88.931061	1,293,858.01	171.610000	2,496,753.89	1,202,895.88	0.14
		Base		88.931061	1,293,858.01	171.610000	2,496,753.89	1,202,895.88	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	34,533.000	17.973018	620,662.23	17.650000	609,507.45	-11,154.78	0.03
		Base		17.973018	620,662.23	17.650000	609,507.45	-11,154.78	0.03
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	18,046.000	31.107714	561,369.80	33.050000	596,420.30	35,050.50	0.03
		Base		31.107714	561,369.80	33.050000	596,420.30	35,050.50	0.03
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	170,173.000	42.511605	7,234,327.41	73.700000	12,541,750.10	5,307,422.69	0.72
		Base		42.511605	7,234,327.41	73.700000	12,541,750.10	5,307,422.69	0.72
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	21,912.000	23.261979	509,716.48	33.490000	733,832.88	224,116.40	0.04
		Base		23.261979	509,716.48	33.490000	733,832.88	224,116.40	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	14,522.000	43.916087	637,749.42	61.100000	887,294.20	249,544.78	0.05
		Base		43.916087	637,749.42	61.100000	887,294.20	249,544.78	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,950.000	91.720079	545,734.47	155.860000	927,367.00	381,632.53	0.05
		Base		91.720079	545,734.47	155.860000	927,367.00	381,632.53	0.05
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	16,472.000	53.261071	877,316.36	75.590000	1,245,118.48	367,802.12	0.07
		Base		53.261071	877,316.36	75.590000	1,245,118.48	367,802.12	0.07
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,649.000	44.277470	1,401,337.66	90.770000	2,872,779.73	1,471,442.07	0.16
		Base		44.277470	1,401,337.66	90.770000	2,872,779.73	1,471,442.07	0.16

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756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,073.000	28.351927	540,756.30	58.120000	1,108,522.76	567,766.46	0.06
		Base		28.351927	540,756.30	58.120000	1,108,522.76	567,766.46	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,925.000	219.611611	1,740,422.02	316.220000	2,506,043.50	765,621.48	0.14
		Base		219.611611	1,740,422.02	316.220000	2,506,043.50	765,621.48	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	142,849.000	12.877399	1,839,523.50	10.140000	1,448,488.86	-391,034.64	0.08
		Base		12.877399	1,839,523.50	10.140000	1,448,488.86	-391,034.64	0.08
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	27,216.000	23.490363	639,313.73	37.930000	1,032,302.88	392,989.15	0.06
		Base		23.490363	639,313.73	37.930000	1,032,302.88	392,989.15	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,339.000	23.249649	728,620.75	55.850000	1,750,283.15	1,021,662.40	0.10
		Base		23.249649	728,620.75	55.850000	1,750,283.15	1,021,662.40	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	13,833.000	28.901032	399,787.97	48.650000	672,975.45	273,187.48	0.04
		Base		28.901032	399,787.97	48.650000	672,975.45	273,187.48	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	13,966.000	44.387127	619,910.62	111.660000	1,559,443.56	939,532.94	0.09
		Base		44.387127	619,910.62	111.660000	1,559,443.56	939,532.94	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,604.000	40.496103	550,908.99	73.270000	996,765.08	445,856.09	0.06
		Base		40.496103	550,908.99	73.270000	996,765.08	445,856.09	0.06
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,018.000	64.092812	642,081.79	144.070000	1,443,293.26	801,211.47	0.08
		Base		64.092812	642,081.79	144.070000	1,443,293.26	801,211.47	0.08
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,627.000	26.185492	566,313.64	64.400000	1,392,778.80	826,465.16	0.08
		Base		26.185492	566,313.64	64.400000	1,392,778.80	826,465.16	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,374.000	38.565223	207,249.51	86.130000	462,862.62	255,613.11	0.03
		Base		38.565223	207,249.51	86.130000	462,862.62	255,613.11	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	71,315.000	155.293776	11,074,775.62	193.090000	13,770,213.35	2,695,437.73	0.79
		Base		155.293776	11,074,775.62	193.090000	13,770,213.35	2,695,437.73	0.79
786514208	SAFEWAY INC COMMON STOCK USD.01								
		Local	23,175.000	33.269244	771,014.72	34.460000	798,610.50	27,595.78	0.05
		Base		33.269244	771,014.72	34.460000	798,610.50	27,595.78	0.05
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	28,559.000	32.049405	915,298.97	65.190000	1,861,761.21	946,462.24	0.11
		Base		32.049405	915,298.97	65.190000	1,861,761.21	946,462.24	0.11
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	56,483.000	23.476282	1,326,010.82	54.250000	3,064,202.75	1,738,191.93	0.17
		Base		23.476282	1,326,010.82	54.250000	3,064,202.75	1,738,191.93	0.17
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	22,693.000	47.976504	1,088,730.81	91.710000	2,081,175.03	992,444.22	0.12
		Base		47.976504	1,088,730.81	91.710000	2,081,175.03	992,444.22	0.12
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,203.000	39.407826	559,709.35	50.880000	722,648.64	162,939.29	0.04
		Base		39.407826	559,709.35	50.880000	722,648.64	162,939.29	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	131,557.000	87.086962	11,456,899.51	108.390000	14,259,463.23	2,802,563.72	0.81
		Base		87.086962	11,456,899.51	108.390000	14,259,463.23	2,802,563.72	0.81
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	117,607.000	20.108285	2,364,875.07	27.750000	3,263,594.25	898,719.18	0.19
		Base		20.108285	2,364,875.07	27.750000	3,263,594.25	898,719.18	0.19
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	11,041.000	49.208510	543,311.16	82.410000	909,888.81	366,577.65	0.05
		Base		49.208510	543,311.16	82.410000	909,888.81	366,577.65	0.05

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81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,494.000	21.895637	426,833.55	32.120000	626,147.28	199,313.73	0.04
		Base		21.895637	426,833.55	32.120000	626,147.28	199,313.73	0.04
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	22,872.000	43.473600	994,328.19	99.710000	2,280,567.12	1,286,238.93	0.13
		Base		43.473600	994,328.19	99.710000	2,280,567.12	1,286,238.93	0.13
818097107	SEVENTY SEVEN ENERGY INC COMMON STOCK								
		Local	3,638.000	23.383810	85,070.30	22.430000	81,600.34	-3,469.96	0.00
		Base		23.383810	85,070.30	22.430000	81,600.34	-3,469.96	0.00
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,579.000	53.451712	458,562.24	206.230000	1,769,247.17	1,310,684.93	0.10
		Base		53.451712	458,562.24	206.230000	1,769,247.17	1,310,684.93	0.10
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		Local	12,021.000	37.002636	444,808.69	100.420000	1,207,148.82	762,340.13	0.07
		Base		37.002636	444,808.69	100.420000	1,207,148.82	762,340.13	0.07
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	31,624.000	75.016234	2,372,313.38	168.190000	5,318,840.56	2,946,527.18	0.30
		Base		75.016234	2,372,313.38	168.190000	5,318,840.56	2,946,527.18	0.30
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		Local	10,434.000	46.509805	485,283.31	99.640000	1,039,643.76	554,360.45	0.06
		Base		46.509805	485,283.31	99.640000	1,039,643.76	554,360.45	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	5,849.000	42.156088	246,570.96	120.200000	703,049.80	456,478.84	0.04
		Base		42.156088	246,570.96	120.200000	703,049.80	456,478.84	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	89,353.000	30.821469	2,753,990.74	43.290000	3,868,091.37	1,114,100.63	0.22
		Base		30.821469	2,753,990.74	43.290000	3,868,091.37	1,114,100.63	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	70,641.000	13.685786	966,777.62	28.280000	1,997,727.48	1,030,949.86	0.11
		Base		13.685786	966,777.62	28.280000	1,997,727.48	1,030,949.86	0.11

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845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	35,515.000	42.593515	1,512,708.68	40.580000	1,441,198.70	-71,509.98	0.08
		Base		42.593515	1,512,708.68	40.580000	1,441,198.70	-71,509.98	0.08
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	67,439.000	23.950809	1,615,218.59	40.920000	2,759,603.88	1,144,385.29	0.16
		Base		23.950809	1,615,218.59	40.920000	2,759,603.88	1,144,385.29	0.16
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	15,659.000	49.328749	772,438.88	87.450000	1,369,379.55	596,940.67	0.08
		Base		49.328749	772,438.88	87.450000	1,369,379.55	596,940.67	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	65,482.000	17.859447	1,169,472.34	11.590000	758,936.38	-410,535.96	0.04
		Base		17.859447	1,169,472.34	11.590000	758,936.38	-410,535.96	0.04
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	76,066.000	24.285167	1,847,275.54	77.680000	5,908,806.88	4,061,531.34	0.34
		Base		24.285167	1,847,275.54	77.680000	5,908,806.88	4,061,531.34	0.34
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	19,313.000	34.167592	659,878.70	76.840000	1,484,010.92	824,132.22	0.08
		Base		34.167592	659,878.70	76.840000	1,484,010.92	824,132.22	0.08
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	43,435.000	51.114389	2,220,153.47	70.440000	3,059,561.40	839,407.93	0.17
		Base		51.114389	2,220,153.47	70.440000	3,059,561.40	839,407.93	0.17
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,570.000	65.523862	561,539.50	117.650000	1,008,260.50	446,721.00	0.06
		Base		65.523862	561,539.50	117.650000	1,008,260.50	446,721.00	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,660.000	45.292151	1,343,365.19	79.770000	2,365,978.20	1,022,613.01	0.13
		Base		45.292151	1,343,365.19	79.770000	2,365,978.20	1,022,613.01	0.13
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	53,804.000	42.864667	2,306,290.57	38.050000	2,047,242.20	-259,048.37	0.12
		Base		42.864667	2,306,290.57	38.050000	2,047,242.20	-259,048.37	0.12

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871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	69,591.000	29.279239	2,037,571.51	23.660000	1,646,523.06	-391,048.45	0.09
		Base		29.279239	2,037,571.51	23.660000	1,646,523.06	-391,048.45	0.09
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	58,865.000	27.022161	1,590,659.48	35.690000	2,100,891.85	510,232.37	0.12
		Base		27.022161	1,590,659.48	35.690000	2,100,891.85	510,232.37	0.12
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	20,628.000	18.378567	379,113.08	17.460000	360,164.88	-18,948.20	0.02
		Base		18.378567	379,113.08	17.460000	360,164.88	-18,948.20	0.02
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,568.000	14.925069	1,068,157.35	53.290000	3,813,858.72	2,745,701.37	0.22
		Base		14.925069	1,068,157.35	53.290000	3,813,858.72	2,745,701.37	0.22
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	63,607.000	44.525847	2,832,155.55	59.590000	3,790,341.13	958,185.58	0.22
		Base		44.525847	2,832,155.55	59.590000	3,790,341.13	958,185.58	0.22
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	9,760.000	43.506077	424,619.31	52.770000	515,035.20	90,415.89	0.03
		Base		43.506077	424,619.31	52.770000	515,035.20	90,415.89	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	16,020.000	23.455961	375,764.50	42.160000	675,403.20	299,638.70	0.04
		Base		23.455961	375,764.50	42.160000	675,403.20	299,638.70	0.04
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	13,263.000	38.579361	511,678.06	61.540000	816,205.02	304,526.96	0.05
		Base		38.579361	511,678.06	61.540000	816,205.02	304,526.96	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	109,104.000	35.000182	3,818,659.84	46.250000	5,046,060.00	1,227,400.16	0.29
		Base		35.000182	3,818,659.84	46.250000	5,046,060.00	1,227,400.16	0.29
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,428.000	31.546238	896,796.46	36.370000	1,033,926.36	137,129.90	0.06
		Base		31.546238	896,796.46	36.370000	1,033,926.36	137,129.90	0.06

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883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	39,426.000	47.476198	1,871,796.57	121.500000	4,790,259.00	2,918,462.43	0.27
		Base		47.476198	1,871,796.57	121.500000	4,790,259.00	2,918,462.43	0.27
88579Y101	3M CO COMMON STOCK USD.01								
		Local	63,352.000	68.549456	4,342,745.14	140.890000	8,925,663.28	4,582,918.14	0.51
		Base		68.549456	4,342,745.14	140.890000	8,925,663.28	4,582,918.14	0.51
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,081.000	41.061243	454,999.63	97.610000	1,081,616.41	626,616.78	0.06
		Base		41.061243	454,999.63	97.610000	1,081,616.41	626,616.78	0.06
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	89,828.000	58.988033	5,298,777.00	83.020000	7,457,520.56	2,158,743.56	0.43
		Base		58.988033	5,298,777.00	83.020000	7,457,520.56	2,158,743.56	0.43
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	27,920.000	86.127926	2,404,691.68	145.100000	4,051,192.00	1,646,500.32	0.23
		Base		86.127926	2,404,691.68	145.100000	4,051,192.00	1,646,500.32	0.23
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	13,366.000	20.447339	273,299.13	52.740000	704,922.84	431,623.71	0.04
		Base		20.447339	273,299.13	52.740000	704,922.84	431,623.71	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,636.000	25.764730	428,622.04	32.000000	532,352.00	103,729.96	0.03
		Base		25.764730	428,622.04	32.000000	532,352.00	103,729.96	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,044.000	71.826049	1,008,725.03	62.170000	873,115.48	-135,609.55	0.05
		Base		71.826049	1,008,725.03	62.170000	873,115.48	-135,609.55	0.05
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	35,455.000	43.592665	1,545,577.93	89.560000	3,175,349.80	1,629,771.87	0.18
		Base		43.592665	1,545,577.93	89.560000	3,175,349.80	1,629,771.87	0.18
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,164.000	32.854280	366,785.18	94.840000	1,058,793.76	692,008.58	0.06
		Base		32.854280	366,785.18	94.840000	1,058,793.76	692,008.58	0.06

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90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	195,304.000	15.781365	3,082,163.79	31.680000	6,187,230.72	3,105,066.93	0.35
		Base		15.781365	3,082,163.79	31.680000	6,187,230.72	3,105,066.93	0.35
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	27,052.000	16.610312	449,342.17	37.210000	1,006,604.92	557,262.75	0.06
		Base		16.610312	449,342.17	37.210000	1,006,604.92	557,262.75	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		Local	183,403.000	26.055390	4,778,636.61	42.030000	7,708,428.09	2,929,791.48	0.44
		Base		26.055390	4,778,636.61	42.030000	7,708,428.09	2,929,791.48	0.44
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,188.000	48.897500	791,552.73	66.750000	1,080,549.00	288,996.27	0.06
		Base		48.897500	791,552.73	66.750000	1,080,549.00	288,996.27	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,584.000	25.174567	2,305,587.57	98.310000	9,003,623.04	6,698,035.47	0.51
		Base		25.174567	2,305,587.57	98.310000	9,003,623.04	6,698,035.47	0.51
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	71,512.000	68.249229	4,880,638.88	97.090000	6,943,100.08	2,062,461.20	0.40
		Base		68.249229	4,880,638.88	97.090000	6,943,100.08	2,062,461.20	0.40
913017109	UNITED TECH CORP COMMON STOCK USD1.								
		Local	84,732.000	53.333387	4,519,044.52	105.150000	8,909,569.80	4,390,525.28	0.51
		Base		53.333387	4,519,044.52	105.150000	8,909,569.80	4,390,525.28	0.51
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	99,542.000	36.430291	3,626,344.07	81.050000	8,067,879.10	4,441,535.03	0.46
		Base		36.430291	3,626,344.07	81.050000	8,067,879.10	4,441,535.03	0.46
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	26,108.000	23.736415	619,710.31	34.330000	896,287.64	276,577.33	0.05
		Base		23.736415	619,710.31	34.330000	896,287.64	276,577.33	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	10,251.000	31.497674	322,882.66	35.730000	366,268.23	43,385.57	0.02
		Base		31.497674	322,882.66	35.730000	366,268.23	43,385.57	0.02

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918204108	VF CORP COMMON STOCK NPV								
		Local	35,453.000	17.624313	624,834.77	61.270000	2,172,205.31	1,547,370.54	0.12
		Base		17.624313	624,834.77	61.270000	2,172,205.31	1,547,370.54	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	53,586.000	30.214087	1,619,052.05	50.800000	2,722,168.80	1,103,116.75	0.16
		Base		30.214087	1,619,052.05	50.800000	2,722,168.80	1,103,116.75	0.16
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,421.000	49.256655	513,303.60	82.150000	856,085.15	342,781.55	0.05
		Base		49.256655	513,303.60	82.150000	856,085.15	342,781.55	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	29,614.000	42.081589	1,246,204.19	63.500000	1,880,489.00	634,284.81	0.11
		Base		42.081589	1,246,204.19	63.500000	1,880,489.00	634,284.81	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	12,643.000	26.554298	335,725.99	54.050000	683,354.15	347,628.16	0.04
		Base		26.554298	335,725.99	54.050000	683,354.15	347,628.16	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	416,723.000	41.951633	17,482,210.54	50.420000	21,011,173.66	3,528,963.12	1.20
		Base		41.951633	17,482,210.54	50.420000	21,011,173.66	3,528,963.12	1.20
923454102	VERITIV CORP COMMON STOCK								
		Local	844.000	25.111635	21,194.22	39.920000	33,692.48	12,498.26	0.00
		Base		25.111635	21,194.22	39.920000	33,692.48	12,498.26	0.00
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,726.000	76.375554	1,812,086.39	88.910000	2,109,478.66	297,392.27	0.12
		Base		76.375554	1,812,086.39	88.910000	2,109,478.66	297,392.27	0.12
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	40,101.000	43.994909	1,764,239.84	82.670000	3,315,149.67	1,550,909.83	0.19
		Base		43.994909	1,764,239.84	82.670000	3,315,149.67	1,550,909.83	0.19
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	51,009.000	96.483067	4,921,504.79	211.010000	10,763,409.09	5,841,904.30	0.61
		Base		96.483067	4,921,504.79	211.010000	10,763,409.09	5,841,904.30	0.61

& 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
929042109	VORNADO REALTY TRUST REIT USD.04								
		17,527.000	Local	79.577842	1,394,760.83	106.020000	1,858,212.54	463,451.71	0.11
			Base	79.577842	1,394,760.83	106.020000	1,858,212.54	463,451.71	0.11
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		13,139.000	Local	55.628644	730,904.76	63.130000	829,465.07	98,560.31	0.05
			Base	55.628644	730,904.76	63.130000	829,465.07	98,560.31	0.05
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		162,808.000	Local	53.208469	8,662,764.38	73.580000	11,979,412.64	3,316,648.26	0.68
			Base	53.208469	8,662,764.38	73.580000	11,979,412.64	3,316,648.26	0.68
931422109	WALGREEN CO COMMON STOCK USD.078125								
		87,966.000	Local	36.690758	3,227,539.19	68.770000	6,049,421.82	2,821,882.63	0.34
			Base	36.690758	3,227,539.19	68.770000	6,049,421.82	2,821,882.63	0.34
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		43,501.000	Local	29.365629	1,277,434.23	44.890000	1,952,759.89	675,325.66	0.11
			Base	29.365629	1,277,434.23	44.890000	1,952,759.89	675,325.66	0.11
941848103	WATERS CORP COMMON STOCK USD.01								
		8,571.000	Local	51.029923	437,377.47	103.440000	886,584.24	449,206.77	0.05
			Base	51.029923	437,377.47	103.440000	886,584.24	449,206.77	0.05
94973V107	WELLPOINT INC COMMON STOCK USD.01								
		28,424.000	Local	50.166984	1,425,946.36	109.810000	3,121,239.44	1,695,293.08	0.18
			Base	50.166984	1,425,946.36	109.810000	3,121,239.44	1,695,293.08	0.18
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		481,844.000	Local	36.379247	17,529,121.72	50.900000	24,525,859.60	6,996,737.88	1.40
			Base	36.379247	17,529,121.72	50.900000	24,525,859.60	6,996,737.88	1.40
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		21,160.000	Local	29.688990	628,219.02	99.830000	2,112,402.80	1,484,183.78	0.12
			Base	29.688990	628,219.02	99.830000	2,112,402.80	1,484,183.78	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		55,139.000	Local	17.289570	953,329.60	17.470000	963,278.33	9,948.73	0.05
			Base	17.289570	953,329.60	17.470000	963,278.33	9,948.73	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
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	58,824.000	30.315341	1,783,269.64	31.320000	1,842,367.68	59,098.04	0.11
		Base		30.315341	1,783,269.64	31.320000	1,842,367.68	59,098.04	0.11
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		Local	7,795.000	86.496765	674,242.28	142.640000	1,111,878.80	437,636.52	0.06
		Base		86.496765	674,242.28	142.640000	1,111,878.80	437,636.52	0.06
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		Local	37,431.000	33.482819	1,253,295.40	38.220000	1,430,612.82	177,317.42	0.08
		Base		33.482819	1,253,295.40	38.220000	1,430,612.82	177,317.42	0.08
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		Local	74,874.000	27.227299	2,038,616.79	56.630000	4,240,114.62	2,201,497.83	0.24
		Base		27.227299	2,038,616.79	56.630000	4,240,114.62	2,201,497.83	0.24
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		Local	59,976.000	12.053676	722,931.29	11.460000	687,324.96	-35,606.33	0.04
		Base		12.053676	722,931.29	11.460000	687,324.96	-35,606.33	0.04
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		Local	22,737.000	24.085787	547,638.53	43.580000	990,878.46	443,239.93	0.06
		Base		24.085787	547,638.53	43.580000	990,878.46	443,239.93	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,895.000	32.488382	418,937.69	75.550000	974,217.25	555,279.56	0.06
		Base		32.488382	418,937.69	75.550000	974,217.25	555,279.56	0.06
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,148.000	69.210433	563,926.61	213.200000	1,737,153.60	1,173,226.99	0.10
		Base		69.210433	563,926.61	213.200000	1,737,153.60	1,173,226.99	0.10
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	50,143.000	22.363927	1,121,394.38	30.800000	1,544,404.40	423,010.02	0.09
		Base		22.363927	1,121,394.38	30.800000	1,544,404.40	423,010.02	0.09
983919101	XILINX INC COMMON STOCK USD.01								
		Local	26,854.000	37.044872	994,803.00	41.130000	1,104,505.02	109,702.02	0.06
		Base		37.044872	994,803.00	41.130000	1,104,505.02	109,702.02	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
984121103	XEROX CORP COMMON STOCK USD1.0								
		112,087.000	Local	13.172694	1,476,487.70	13.260000	1,486,273.62	9,785.92	0.08
			Base	13.172694	1,476,487.70	13.260000	1,486,273.62	9,785.92	0.08
98419M100	XYLEM INC COMMON STOCK								
		18,584.000	Local	26.923067	500,338.27	35.290000	655,829.36	155,491.09	0.04
			Base	26.923067	500,338.27	35.290000	655,829.36	155,491.09	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		94,465.000	Local	28.652652	2,706,672.79	35.810000	3,382,791.65	676,118.86	0.19
			Base	28.652652	2,706,672.79	35.810000	3,382,791.65	676,118.86	0.19
988498101	YUM BRANDS INC COMMON STOCK								
		44,572.000	Local	26.258105	1,170,376.24	69.400000	3,093,296.80	1,922,920.56	0.18
			Base	26.258105	1,170,376.24	69.400000	3,093,296.80	1,922,920.56	0.18
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		17,038.000	Local	58.186272	991,377.71	100.070000	1,704,992.66	713,614.95	0.10
			Base	58.186272	991,377.71	100.070000	1,704,992.66	713,614.95	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		18,603.000	Local	38.564985	717,424.42	28.820000	536,138.46	-181,285.96	0.03
			Base	38.564985	717,424.42	28.820000	536,138.46	-181,285.96	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		50,316.000	Local	30.736179	1,546,521.57	32.910000	1,655,899.56	109,377.99	0.09
			Base	30.736179	1,546,521.57	32.910000	1,655,899.56	109,377.99	0.09
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		25,463.000	Local	86.314538	2,197,827.09	214.260000	5,455,702.38	3,257,875.29	0.31
			Base	86.314538	2,197,827.09	214.260000	5,455,702.38	3,257,875.29	0.31
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		9,030.000	Local	26.153097	236,162.47	51.430000	464,412.90	228,250.43	0.03
			Base	26.153097	236,162.47	51.430000	464,412.90	228,250.43	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		30,300.000	Local	38.396395	1,163,410.77	84.360000	2,556,108.00	1,392,697.23	0.15
			Base	38.396395	1,163,410.77	84.360000	2,556,108.00	1,392,697.23	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
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	64,100.000	62.419319	4,001,078.34	79.280000	5,081,848.00	1,080,769.66	0.29
		Base		62.419319	4,001,078.34	79.280000	5,081,848.00	1,080,769.66	0.29
G2554F113	COVIDIEN PLC COMMON STOCK USD.2								
		Local	45,359.000	47.453899	2,152,461.40	86.510000	3,924,007.09	1,771,545.69	0.22
		Base		47.453899	2,152,461.40	86.510000	3,924,007.09	1,771,545.69	0.22
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	28,058.000	36.604584	1,027,051.42	66.800000	1,874,274.40	847,222.98	0.11
		Base		36.604584	1,027,051.42	66.800000	1,874,274.40	847,222.98	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	47,829.000	35.522313	1,698,996.73	67.920000	3,248,545.68	1,549,548.95	0.19
		Base		35.522313	1,698,996.73	67.920000	3,248,545.68	1,549,548.95	0.19
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	23,502.000	56.533468	1,328,649.56	50.650000	1,190,376.30	-138,273.26	0.07
		Base		56.533468	1,328,649.56	50.650000	1,190,376.30	-138,273.26	0.07
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	26,020.000	33.451931	870,419.25	58.790000	1,529,715.80	659,296.55	0.09
		Base		33.451931	870,419.25	58.790000	1,529,715.80	659,296.55	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	43,588.000	23.078915	1,005,963.76	37.630000	1,640,216.44	634,252.68	0.09
		Base		23.078915	1,005,963.76	37.630000	1,640,216.44	634,252.68	0.09
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	18,055.000	82.302830	1,485,977.60	81.480000	1,471,121.40	-14,856.20	0.08
		Base		82.302830	1,485,977.60	81.480000	1,471,121.40	-14,856.20	0.08
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	26,257.000	24.879242	653,254.26	27.160000	713,140.12	59,885.86	0.04
		Base		24.879242	653,254.26	27.160000	713,140.12	59,885.86	0.04
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	25,574.000	37.338927	954,905.72	31.370000	802,256.38	-152,649.34	0.05
		Base		37.338927	954,905.72	31.370000	802,256.38	-152,649.34	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
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	12,503.000	29.542283	369,367.17	30.520000	381,591.56	12,224.39	0.02
		Base		29.542283	369,367.17	30.520000	381,591.56	12,224.39	0.02
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	33,083.000	27.181636	899,250.05	58.600000	1,938,663.80	1,039,413.75	0.11
		Base		27.181636	899,250.05	58.600000	1,938,663.80	1,039,413.75	0.11
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,860.000	38.048530	755,643.81	64.070000	1,272,430.20	516,786.39	0.07
		Base		38.048530	755,643.81	64.070000	1,272,430.20	516,786.39	0.07
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	13,459.000	117.578090	1,582,483.51	150.450000	2,024,906.55	442,423.04	0.12
		Base		117.578090	1,582,483.51	150.450000	2,024,906.55	442,423.04	0.12
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	27,780.000	37.174621	1,032,710.98	32.240000	895,627.20	-137,083.78	0.05
		Base		37.174621	1,032,710.98	32.240000	895,627.20	-137,083.78	0.05
H0023R105	ACE LTD COMMON STOCK								
		Local	33,878.000	58.571353	1,984,280.31	100.100000	3,391,187.80	1,406,907.49	0.19
		Base		58.571353	1,984,280.31	100.100000	3,391,187.80	1,406,907.49	0.19
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,372.000	42.522009	526,082.30	55.040000	680,954.88	154,872.58	0.04
		Base		42.522009	526,082.30	55.040000	680,954.88	154,872.58	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	41,281.000	34.840182	1,438,237.54	61.890000	2,554,881.09	1,116,643.55	0.15
		Base		34.840182	1,438,237.54	61.890000	2,554,881.09	1,116,643.55	0.15
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	34,150.000	47.951117	1,637,530.63	40.340000	1,377,611.00	-259,919.63	0.08
		Base		47.951117	1,637,530.63	40.340000	1,377,611.00	-259,919.63	0.08
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK CHF6.7								
		Local	46,321.000	20.482008	948,747.11	43.150000	1,998,751.15	1,050,004.04	0.11
		Base		20.482008	948,747.11	43.150000	1,998,751.15	1,050,004.04	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	43,450.000	53.276163	2,314,849.30	106.250000	4,616,562.50	2,301,713.20	0.26
		Base		53.276163	2,314,849.30	106.250000	4,616,562.50	2,301,713.20	0.26
N63218106	NIELSEN NV COMMON STOCK EUR.07								
		Local	30,497.000	37.432467	1,141,577.96	46.110000	1,406,216.67	264,638.71	0.08
		Base		37.432467	1,141,577.96	46.110000	1,406,216.67	264,638.71	0.08
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	25,111.000	69.695529	1,750,124.43	69.380000	1,742,201.18	-7,923.25	0.10
		Base		69.695529	1,750,124.43	69.380000	1,742,201.18	-7,923.25	0.10
US DOLLAR Total									
		Local	30,047,406.000		1,132,598,807.98		1,752,347,653.13	619,748,845.15	99.93
		Base			1,132,598,807.98		1,752,347,653.13	619,748,845.15	99.93
EQUITY Total									
		Base	30,047,406.000		1,132,598,807.98		1,752,347,653.13	619,748,845.15	99.93

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Holdings

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

As of: *July 31, 2014*

View Date: *November 5, 2014*

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								
		30,239,767.080	Base	1,132,791,169.06		1,752,540,014.21	619,748,845.15	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796CF4	UNITED STATES TREAS BILLS 10/14 0.00000					0.01	16 Oct 2014		
		Local	20,000,000.000	99.970405	19,994,080.91	99.970405	19,994,080.91	0.00	2.29
		Base		99.970405	19,994,080.91	99.970405	19,994,080.91	0.00	2.29
979QHR003	SOUTH STREET REPO					0.08	01 Aug 2014		
		Local	140,000,000.000	100.000000	140,000,000.00	100.000000	140,000,000.00	0.00	16.02
		Base		100.000000	140,000,000.00	100.000000	140,000,000.00	0.00	16.02
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		Local	10,153,155.140	100.000000	10,153,155.14	100.000000	10,153,155.14	0.00	1.16
		Base		100.000000	10,153,155.14	100.000000	10,153,155.14	0.00	1.16
979QRC005	BANK OF AMERICA REPO					0.07	01 Aug 2014		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.44
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.44
US DOLLAR Total									
		Local	270,153,155.140		270,147,236.05		270,147,236.05	0.00	30.90
		Base			270,147,236.05		270,147,236.05	0.00	30.90
CASH EQUIVALENT Total									
		Base	270,153,155.140		270,147,236.05		270,147,236.05	0.00	30.90
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	3,241,292.620	100.000000	3,241,292.62	100.250000	3,249,395.85	8,103.23	0.37
Original Face:		Base	15,914,000.000	100.000000	3,241,292.62	100.250000	3,249,395.85	8,103.23	0.37
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	9,687,879.900	103.429637	10,020,138.99	102.292834	9,910,006.90	-110,132.09	1.13
Original Face:		Base	15,000,000.000	103.429637	10,020,138.99	102.292834	9,910,006.90	-110,132.09	1.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	16,847.170	104.429527	17,593.42	106.372761	17,920.80	327.38	0.00
	Original Face:	Base	159,822.000	104.429527	17,593.42	106.372761	17,920.80	327.38	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	21,571.860	104.551161	22,553.63	106.992165	23,080.20	526.57	0.00
	Original Face:	Base	200,000.000	104.551161	22,553.63	106.992165	23,080.20	526.57	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	45,720.810	103.765681	47,442.51	106.299201	48,600.86	1,158.35	0.01
	Original Face:	Base	1,170,550.000	103.765681	47,442.51	106.299201	48,600.86	1,158.35	0.01
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	177,786.520	104.055257	184,996.22	105.995188	188,445.16	3,448.94	0.02
	Original Face:	Base	3,070,737.000	104.055257	184,996.22	105.995188	188,445.16	3,448.94	0.02
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	132,144.380	104.104117	137,567.74	106.378929	140,573.78	3,006.04	0.02
	Original Face:	Base	2,150,000.000	104.104117	137,567.74	106.378929	140,573.78	3,006.04	0.02
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	179,778.060	104.136100	187,213.86	105.622547	189,886.17	2,672.31	0.02
	Original Face:	Base	3,000,000.000	104.136100	187,213.86	105.622547	189,886.17	2,672.31	0.02
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	386,196.720	104.206121	402,440.62	105.631814	407,946.60	5,505.98	0.05
	Original Face:	Base	6,427,055.000	104.206121	402,440.62	105.631814	407,946.60	5,505.98	0.05
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	3,783.600	104.299873	3,946.29	106.029696	4,011.74	65.45	0.00
	Original Face:	Base	50,000.000	104.299873	3,946.29	106.029696	4,011.74	65.45	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	268,612.320	104.259808	280,054.69	105.634377	283,746.95	3,692.26	0.03
	Original Face:	Base	2,975,426.000	104.259808	280,054.69	105.634377	283,746.95	3,692.26	0.03
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	454,577.550	104.826992	476,519.97	106.787936	485,433.98	8,914.01	0.06
	Original Face:	Base	2,793,101.000	104.826992	476,519.97	106.787936	485,433.98	8,914.01	0.06

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		179,866.560	Local	104.937772	188,747.96	107.019390	192,492.10	3,744.14	0.02
Original Face:		1,680,083.000	Base	104.937772	188,747.96	107.019390	192,492.10	3,744.14	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		109,664.580	Local	105.128803	115,289.06	106.375681	116,656.44	1,367.38	0.01
Original Face:		754,224.000	Base	105.128803	115,289.06	106.375681	116,656.44	1,367.38	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		47,837.520	Local	104.311783	49,900.17	106.820987	51,100.51	1,200.34	0.01
Original Face:		300,000.000	Base	104.311783	49,900.17	106.820987	51,100.51	1,200.34	0.01
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		91,635.070	Local	105.250588	96,446.45	106.742340	97,813.42	1,366.97	0.01
Original Face:		300,000.000	Base	105.250588	96,446.45	106.742340	97,813.42	1,366.97	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		49,333.500	Local	105.363799	51,979.65	106.722039	52,649.72	670.07	0.01
Original Face:		1,297,789.000	Base	105.363799	51,979.65	106.722039	52,649.72	670.07	0.01
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		103,179.920	Local	105.310374	108,659.16	106.647126	110,038.42	1,379.26	0.01
Original Face:		1,048,917.000	Base	105.310374	108,659.16	106.647126	110,038.42	1,379.26	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		106,374.920	Local	105.284451	111,996.25	106.696182	113,497.98	1,501.73	0.01
Original Face:		438,038.000	Base	105.284451	111,996.25	106.696182	113,497.98	1,501.73	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		4,244,767.400	Local	105.055639	4,459,367.51	107.836786	4,577,420.74	118,053.23	0.52
Original Face:		10,000,000.000	Base	105.055639	4,459,367.51	107.836786	4,577,420.74	118,053.23	0.52
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		2,921,547.250	Local	106.857988	3,121,906.61	105.604800	3,085,294.13	-36,612.48	0.35
Original Face:		17,600,000.000	Base	106.857988	3,121,906.61	105.604800	3,085,294.13	-36,612.48	0.35
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		550,870.070	Local	101.111353	556,992.18	107.798000	593,826.92	36,834.74	0.07
Original Face:		16,300,000.000	Base	101.111353	556,992.18	107.798000	593,826.92	36,834.74	0.07

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38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	8,622,100.000	106.811684	9,209,410.21	105.601000	9,105,023.82	-104,386.39	1.04
Original Face:		Base	50,000,000.000	106.811684	9,209,410.21	105.601000	9,105,023.82	-104,386.39	1.04
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.5562	20 Jun 2042		
		Local	4,992,910.670	100.165186	5,001,158.27	100.304500	5,008,114.08	6,955.81	0.57
Original Face:		Base	10,000,000.000	100.165186	5,001,158.27	100.304500	5,008,114.08	6,955.81	0.57
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	33,476,904.640	102.888054	34,443,735.81	97.638000	32,686,180.15	-1,757,555.66	3.74
Original Face:		Base	41,570,000.000	102.888054	34,443,735.81	97.638000	32,686,180.15	-1,757,555.66	3.74
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.452	16 Jun 2037		
		Local	5,755,746.670	100.234744	5,769,257.96	99.989800	5,755,159.58	-14,098.38	0.66
Original Face:		Base	32,313,742.000	100.234744	5,769,257.96	99.989800	5,755,159.58	-14,098.38	0.66
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,671,597.470	101.579912	1,698,007.24	102.570600	1,714,567.55	16,560.31	0.20
Original Face:		Base	5,130,000.000	101.579912	1,698,007.24	102.570600	1,714,567.55	16,560.31	0.20
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,905,924.890	107.983895	3,137,930.89	107.521500	3,124,494.03	-13,436.86	0.36
Original Face:		Base	10,300,000.000	107.983895	3,137,930.89	107.521500	3,124,494.03	-13,436.86	0.36
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	2,140,663.900	100.501459	2,151,398.46	102.708500	2,198,643.78	47,245.32	0.25
Original Face:		Base	10,000,000.000	100.501459	2,151,398.46	102.708500	2,198,643.78	47,245.32	0.25
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	2,250,304.400	104.239288	2,345,701.28	105.700600	2,378,585.25	32,883.97	0.27
Original Face:		Base	5,000,000.000	104.239288	2,345,701.28	105.700600	2,378,585.25	32,883.97	0.27
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	2,194,168.560	102.055081	2,239,260.50	103.698700	2,275,324.27	36,063.77	0.26
Original Face:		Base	8,000,000.000	102.055081	2,239,260.50	103.698700	2,275,324.27	36,063.77	0.26
38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	13,155,585.600	102.985166	13,548,301.61	101.999800	13,418,671.00	-129,630.61	1.54
Original Face:		Base	20,000,000.000	102.985166	13,548,301.61	101.999800	13,418,671.00	-129,630.61	1.54

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38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	4,450,191.600	104.645393	4,656,920.48	104.000000	4,628,199.26	-28,721.22	0.53
Original Face:		Base	10,000,000.000	104.645393	4,656,920.48	104.000000	4,628,199.26	-28,721.22	0.53
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	2,019,197.880	106.888848	2,158,297.36	105.630300	2,132,884.78	-25,412.58	0.24
Original Face:		Base	7,350,000.000	106.888848	2,158,297.36	105.630300	2,132,884.78	-25,412.58	0.24
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	2,435,459.400	100.522409	2,448,182.47	103.348300	2,517,005.89	68,823.42	0.29
Original Face:		Base	4,400,000.000	100.522409	2,448,182.47	103.348300	2,517,005.89	68,823.42	0.29
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	5,724,044.900	101.112427	5,787,720.70	101.034500	5,783,260.14	-4,460.56	0.66
Original Face:		Base	10,000,000.000	101.112427	5,787,720.70	101.034500	5,783,260.14	-4,460.56	0.66
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	2,278,056.960	100.219448	2,283,056.10	103.274100	2,352,642.82	69,586.72	0.27
Original Face:		Base	3,600,000.000	100.219448	2,283,056.10	103.274100	2,352,642.82	69,586.72	0.27
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,937,536.100	99.958577	2,936,319.27	103.352900	3,036,028.75	99,709.48	0.35
Original Face:		Base	5,000,000.000	99.958577	2,936,319.27	103.352900	3,036,028.75	99,709.48	0.35
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,618,748.550	102.280333	1,655,661.40	105.005100	1,699,768.53	44,107.13	0.19
Original Face:		Base	5,000,000.000	102.280333	1,655,661.40	105.005100	1,699,768.53	44,107.13	0.19
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	5,901,650.500	99.751350	5,886,976.02	102.385600	6,042,440.27	155,464.25	0.69
Original Face:		Base	10,000,000.000	99.751350	5,886,976.02	102.385600	6,042,440.27	155,464.25	0.69
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	5,901,650.500	101.289710	5,977,764.68	104.746100	6,181,748.73	203,984.05	0.71
Original Face:		Base	10,000,000.000	101.289710	5,977,764.68	104.746100	6,181,748.73	203,984.05	0.71
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	6,122,966.300	99.944787	6,119,585.60	101.387700	6,207,934.70	88,349.10	0.71
Original Face:		Base	10,000,000.000	99.944787	6,119,585.60	101.387700	6,207,934.70	88,349.10	0.71

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38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	1,092,353.650	103.700257	1,132,773.54	109.015600	1,190,835.89	58,062.35	0.14
Original Face:		Base	5,000,000.000	103.700257	1,132,773.54	109.015600	1,190,835.89	58,062.35	0.14
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	2,338,494.950	99.889089	2,335,901.31	102.247200	2,391,045.61	55,144.30	0.27
Original Face:		Base	5,000,000.000	99.889089	2,335,901.31	102.247200	2,391,045.61	55,144.30	0.27
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	5,604,633.590	99.777921	5,592,186.89	101.198000	5,671,777.10	79,590.21	0.65
Original Face:		Base	10,815,142.000	99.777921	5,592,186.89	101.198000	5,671,777.10	79,590.21	0.65
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,729,471.200	102.408564	1,771,126.62	103.968200	1,798,100.08	26,973.46	0.21
Original Face:		Base	5,000,000.000	102.408564	1,771,126.62	103.968200	1,798,100.08	26,973.46	0.21
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	3,458,942.400	100.827379	3,487,560.96	102.842100	3,557,249.00	69,688.04	0.41
Original Face:		Base	10,000,000.000	100.827379	3,487,560.96	102.842100	3,557,249.00	69,688.04	0.41
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	2,105,230.530	102.956604	2,167,473.85	104.718400	2,204,563.73	37,089.88	0.25
Original Face:		Base	5,648,629.000	102.956604	2,167,473.85	104.718400	2,204,563.73	37,089.88	0.25
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	12,657,297.600	101.424844	12,837,644.38	100.652600	12,739,899.12	-97,745.26	1.46
Original Face:		Base	30,000,000.000	101.424844	12,837,644.38	100.652600	12,739,899.12	-97,745.26	1.46
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.4562	20 Nov 2042		
		Local	22,773,867.840	100.000000	22,773,867.84	99.382100	22,633,148.11	-140,719.73	2.59
Original Face:		Base	25,333,333.000	100.000000	22,773,867.84	99.382100	22,633,148.11	-140,719.73	2.59
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.502	16 Nov 2041		
		Local	6,671,057.200	100.174822	6,682,719.65	99.947400	6,667,548.22	-15,171.43	0.76
Original Face:		Base	10,000,000.000	100.174822	6,682,719.65	99.947400	6,667,548.22	-15,171.43	0.76
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	5,017,029.460	105.505542	5,293,244.10	105.119500	5,273,876.28	-19,367.82	0.60
Original Face:		Base	10,359,452.000	105.505542	5,293,244.10	105.119500	5,273,876.28	-19,367.82	0.60

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38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.502	16 Dec 2041		
		9,362,700.640	Local	100.174857	9,379,071.96	99.823200	9,346,147.39	-32,924.57	1.07
Original Face:		12,911,372.000	Base	100.174857	9,379,071.96	99.823200	9,346,147.39	-32,924.57	1.07
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		18,706,513.600	Local	101.573950	19,000,944.81	98.920700	18,504,614.20	-496,330.61	2.12
Original Face:		20,000,000.000	Base	101.573950	19,000,944.81	98.920700	18,504,614.20	-496,330.61	2.12
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		7,646,658.400	Local	104.862207	8,018,454.73	102.507200	7,838,375.42	-180,079.31	0.90
Original Face:		10,000,000.000	Base	104.862207	8,018,454.73	102.507200	7,838,375.42	-180,079.31	0.90
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		20,082,862.750	Local	101.212068	20,326,280.62	97.399300	19,560,567.74	-765,712.88	2.24
Original Face:		25,000,000.000	Base	101.212068	20,326,280.62	97.399300	19,560,567.74	-765,712.88	2.24
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		8,061,022.200	Local	100.217572	8,078,560.72	95.292700	7,681,565.70	-396,995.02	0.88
Original Face:		10,000,000.000	Base	100.217572	8,078,560.72	95.292700	7,681,565.70	-396,995.02	0.88
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		8,061,022.200	Local	101.042056	8,145,022.57	96.353500	7,767,077.03	-377,945.54	0.89
Original Face:		10,000,000.000	Base	101.042056	8,145,022.57	96.353500	7,767,077.03	-377,945.54	0.89
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		14,325,767.410	Local	102.210080	14,642,378.34	96.820500	13,870,279.64	-772,098.70	1.59
Original Face:		18,249,312.000	Base	102.210080	14,642,378.34	96.820500	13,870,279.64	-772,098.70	1.59
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		8,938,794.600	Local	100.000000	8,938,794.58	95.726800	8,556,822.03	-381,972.55	0.98
Original Face:		10,000,000.000	Base	100.000000	8,938,794.58	95.726800	8,556,822.03	-381,972.55	0.98
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		8,938,794.600	Local	101.973467	9,115,198.74	96.207700	8,599,808.69	-515,390.05	0.98
Original Face:		10,000,000.000	Base	101.973467	9,115,198.74	96.207700	8,599,808.69	-515,390.05	0.98
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		8,609,989.600	Local	102.152837	8,795,348.67	97.157500	8,365,250.65	-430,098.02	0.96
Original Face:		10,000,000.000	Base	102.152837	8,795,348.67	97.157500	8,365,250.65	-430,098.02	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
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	96.625888	12,251,196.32	94.267900	11,952,227.04	-298,969.28	1.37
		Base		96.625888	12,251,196.32	94.267900	11,952,227.04	-298,969.28	1.37
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	96.402821	14,605,991.36	94.267900	14,282,529.53	-323,461.83	1.63
		Base		96.402821	14,605,991.36	94.267900	14,282,529.53	-323,461.83	1.63
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.5555	06 Feb 2020		
		Local	2,528,638.390	94.715237	2,395,005.84	100.334000	2,537,084.04	142,078.20	0.29
	Original Face:	Base	4,000,000.000	94.715237	2,395,005.84	100.334000	2,537,084.04	142,078.20	0.29
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	12,023,358.410	112.811460	13,563,726.16	111.038970	13,350,613.34	-213,112.82	1.53
	Original Face:	Base	28,600,000.000	112.811460	13,563,726.16	111.038970	13,350,613.34	-213,112.82	1.53
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,466,465.130	104.665007	1,534,875.83	103.911741	1,523,829.45	-11,046.38	0.17
	Original Face:	Base	2,152,855.000	104.665007	1,534,875.83	103.911741	1,523,829.45	-11,046.38	0.17
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,562,674.600	106.601710	1,665,837.84	105.591768	1,650,055.74	-15,782.10	0.19
	Original Face:	Base	2,348,960.000	106.601710	1,665,837.84	105.591768	1,650,055.74	-15,782.10	0.19
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	3,018,449.000	106.911246	3,227,061.45	106.026621	3,200,359.48	-26,701.97	0.37
	Original Face:	Base	4,240,960.000	106.911246	3,227,061.45	106.026621	3,200,359.48	-26,701.97	0.37
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	4,591,824.770	107.594054	4,940,530.41	106.721591	4,900,468.45	-40,061.96	0.56
	Original Face:	Base	6,113,646.000	107.594054	4,940,530.41	106.721591	4,900,468.45	-40,061.96	0.56
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	3,817,486.500	112.122755	4,280,271.04	110.505096	4,218,517.12	-61,753.92	0.48
	Original Face:	Base	4,650,545.000	112.122755	4,280,271.04	110.505096	4,218,517.12	-61,753.92	0.48
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.217	25 Aug 2019		
		Local	1,430,065.160	106.978210	1,529,858.11	105.754816	1,512,362.78	-17,495.33	0.17
	Original Face:	Base	5,080,000.000	106.978210	1,529,858.11	105.754816	1,512,362.78	-17,495.33	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
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.16	25 Nov 2024		
		9,761,464.560	Local	112.943897	11,024,978.49	111.445333	10,878,696.68	-146,281.81	1.24
	Original Face:	12,180,140.000	Base	112.943897	11,024,978.49	111.445333	10,878,696.68	-146,281.81	1.24
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.069	25 Jan 2025		
		9,199,702.850	Local	112.416514	10,341,985.23	110.661160	10,180,497.89	-161,487.34	1.16
	Original Face:	10,243,765.000	Base	112.416514	10,341,985.23	110.661160	10,180,497.89	-161,487.34	1.16
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		10,000,000.000	Local	105.840708	10,584,070.83	105.968800	10,596,880.00	12,809.17	1.21
			Base	105.840708	10,584,070.83	105.968800	10,596,880.00	12,809.17	1.21
912828DM9	US TREASURY N/B 02/15 4					4.0	15 Feb 2015		
		70,000,000.000	Local	102.066356	71,446,448.88	102.101600	71,471,120.00	24,671.12	8.18
			Base	102.066356	71,446,448.88	102.101600	71,471,120.00	24,671.12	8.18
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		10,000,000.000	Local	100.917453	10,091,745.30	101.296900	10,129,690.00	37,944.70	1.16
			Base	100.917453	10,091,745.30	101.296900	10,129,690.00	37,944.70	1.16
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.457564	10,245,756.39	102.800800	10,280,080.00	34,323.61	1.18
			Base	102.457564	10,245,756.39	102.800800	10,280,080.00	34,323.61	1.18
912828RZ5	US TREASURY N/B 01/15 0.25					0.25	15 Jan 2015		
		50,000,000.000	Local	100.029319	50,014,659.41	100.078100	50,039,050.00	24,390.59	5.72
			Base	100.029319	50,014,659.41	100.078100	50,039,050.00	24,390.59	5.72
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.909626	9,990,962.60	100.109400	10,010,940.00	19,977.40	1.15
			Base	99.909626	9,990,962.60	100.109400	10,010,940.00	19,977.40	1.15
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.846709	9,984,670.89	100.105500	10,010,550.00	25,879.11	1.15
			Base	99.846709	9,984,670.89	100.105500	10,010,550.00	25,879.11	1.15
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		10,000,000.000	Local	99.995070	9,999,507.01	100.089800	10,008,980.00	9,472.99	1.15
			Base	99.995070	9,999,507.01	100.089800	10,008,980.00	9,472.99	1.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.063955	4,953,197.75	97.156200	4,857,810.00	-95,387.75	0.56
		Base		99.063955	4,953,197.75	97.156200	4,857,810.00	-95,387.75	0.56
912828WK2	US TREASURY FRN 01/16 VAR					0.0700015	31 Jan 2016		
		Local	20,000,000.000	100.001519	20,000,303.86	99.986300	19,997,260.00	-3,043.86	2.29
		Base		100.001519	20,000,303.86	99.986300	19,997,260.00	-3,043.86	2.29
US DOLLAR Total									
		Local	597,989,311.580		610,524,887.75		603,994,669.92	-6,530,217.83	69.10
	Original Face:	Base	703,221,595.000		610,524,887.75		603,994,669.92	-6,530,217.83	69.10
FIXED INCOME Total									
		Base	597,989,311.580		610,524,887.75		603,994,669.92	-6,530,217.83	69.10
	Original Face:		703,221,595.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		868,142,466.720	Base	880,672,123.80		874,141,905.97	-6,530,217.83	100.00
Original Face:		703,221,595.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-54,297.100	1.000000	-54,297.10	1.000000	-54,297.10	0.00	0.00
		Base		1.000000	-54,297.10	1.000000	-54,297.10	0.00	0.00
US DOLLAR Total									
		Local	-54,297.100		-54,297.10		-54,297.10	0.00	0.00
		Base			-54,297.10		-54,297.10	0.00	0.00
CASH Total									
		Base	-54,297.100		-54,297.10		-54,297.10	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06945MH66	BARTON CAPITAL CORP.					0.11	06 Aug 2014		
		Local	23,420,000.000	99.998472	23,419,642.19	99.998472	23,419,642.19	0.00	1.76
		Base		99.998472	23,419,642.19	99.998472	23,419,642.19	0.00	1.76
134429AU3	CAMPBELL SOUP CO SR UNSECURED 08/14 3.375					3.375	15 Aug 2014		
		Local	4,541,901.000	100.099324	4,546,412.18	100.099324	4,546,412.18	0.00	0.34
		Base		100.099324	4,546,412.18	100.099324	4,546,412.18	0.00	0.34
38346MH49	GOTHAM FDG CORP					0.14	04 Aug 2014		
		Local	20,000,000.000	99.998833	19,999,766.67	99.998833	19,999,766.67	0.00	1.50
		Base		99.998833	19,999,766.67	99.998833	19,999,766.67	0.00	1.50
45779QH74	INSTITUTIONAL SECURED					0.27	07 Aug 2014		
		Local	40,000,000.000	99.995500	39,998,200.00	99.995500	39,998,200.00	0.00	3.00
		Base		99.995500	39,998,200.00	99.995500	39,998,200.00	0.00	3.00
64966GC91	NEW YORK NY NYC 08/14 FIXED 5					5.0	01 Aug 2014		
		Local	2,270,951.000	100.000000	2,270,951.00	100.000000	2,270,951.00	0.00	0.17
		Base		100.000000	2,270,951.00	100.000000	2,270,951.00	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76582KH79	RIDGEFIELD FUNDING CO					0.16	07 Aug 2014		
		40,000,000.000	Local	99.997333	39,998,933.33	99.997333	39,998,933.33	0.00	3.00
			Base	99.997333	39,998,933.33	99.997333	39,998,933.33	0.00	3.00
78009NHT6	ROYAL BK OF CANADA					0.5751	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	99.820000	13,034,461.66	-23,504.34	0.98
			Base	100.000000	13,057,966.00	99.820000	13,034,461.66	-23,504.34	0.98
92646LH45	VICTORY RECEIVABLES					0.14	04 Aug 2014		
		9,705,000.000	Local	99.998833	9,704,886.78	99.998833	9,704,886.78	0.00	0.73
			Base	99.998833	9,704,886.78	99.998833	9,704,886.78	0.00	0.73
92646LHJ2	VICTORY RECEIVABLES					0.14	18 Aug 2014		
		20,000,000.000	Local	99.993389	19,998,677.78	99.993389	19,998,677.78	0.00	1.50
			Base	99.993389	19,998,677.78	99.993389	19,998,677.78	0.00	1.50
96442MH65	WHITE POINT FDG INC					0.17	06 Aug 2014		
		24,790,000.000	Local	99.997639	24,789,414.68	99.997639	24,789,414.68	0.00	1.86
			Base	99.997639	24,789,414.68	99.997639	24,789,414.68	0.00	1.86
979QHR003	SOUTH STREET REPO					0.08	01 Aug 2014		
		85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.38
			Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	6.38
979QHR003	SOUTH STREET REPO					0.14	01 Aug 2014		
		175,125,257.770	Local	100.000000	175,125,257.77	100.000000	175,125,257.77	0.00	13.14
			Base	100.000000	175,125,257.77	100.000000	175,125,257.77	0.00	13.14
US DOLLAR Total									
		457,911,075.770	Local		457,910,108.38		457,886,604.04	-23,504.34	34.37
			Base		457,910,108.38		457,886,604.04	-23,504.34	34.37
CASH EQUIVALENT Total									
		457,911,075.770	Base		457,910,108.38		457,886,604.04	-23,504.34	34.37

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.60835	12 Feb 2016		
		Local	5,677,376.000	100.000000	5,677,376.00	100.265900	5,692,472.14	15,096.14	0.43
		Base		100.000000	5,677,376.00	100.265900	5,692,472.14	15,096.14	0.43
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.98285	06 Nov 2015		
		Local	8,516,065.000	100.000000	8,516,065.00	100.774600	8,582,030.44	65,965.44	0.64
		Base		100.000000	8,516,065.00	100.774600	8,582,030.44	65,965.44	0.64
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.302	15 Mar 2018		
		Local	5,677,376.450	100.000000	5,677,376.45	100.042400	5,679,783.66	2,407.21	0.43
Original Face:		Base	5,677,376.000	100.000000	5,677,376.45	100.042400	5,679,783.66	2,407.21	0.43
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,838,688.000	100.642209	2,856,918.32	101.163200	2,871,707.62	14,789.30	0.22
		Base		100.642209	2,856,918.32	101.163200	2,871,707.62	14,789.30	0.22
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	786,317.000	100.000000	786,317.00	100.143000	787,441.43	1,124.43	0.06
		Base		100.000000	786,317.00	100.143000	787,441.43	1,124.43	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.55175	15 Sep 2017		
		Local	8,516,064.680	100.000000	8,516,064.68	100.299600	8,541,578.81	25,514.13	0.64
Original Face:		Base	8,516,065.000	100.000000	8,516,064.68	100.299600	8,541,578.81	25,514.13	0.64
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.904219	5,671,938.14	100.528300	5,707,369.58	35,431.44	0.43
		Base		99.904219	5,671,938.14	100.528300	5,707,369.58	35,431.44	0.43
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		Local	3,974,164.000	100.000000	3,974,164.00	100.045100	3,975,956.35	1,792.35	0.30
		Base		100.000000	3,974,164.00	100.045100	3,975,956.35	1,792.35	0.30
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.931229	4,538,777.50	102.926400	4,674,815.19	136,037.69	0.35
		Base		99.931229	4,538,777.50	102.926400	4,674,815.19	136,037.69	0.35
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	99.807600	2,833,226.36	-5,461.64	0.21
		Base		100.000000	2,838,688.00	99.807600	2,833,226.36	-5,461.64	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
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	115.649122	4,333,451.24	114.435800	4,287,987.24	-45,464.00	0.32
		Base		115.649122	4,333,451.24	114.435800	4,287,987.24	-45,464.00	0.32
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.989686	2,270,716.36	100.126000	2,273,811.98	3,095.62	0.17
	Original Face:	Base	2,270,951.000	99.989686	2,270,716.36	100.126000	2,273,811.98	3,095.62	0.17
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	106.266184	953,234.24	107.923800	968,103.47	14,869.23	0.07
		Base		106.266184	953,234.24	107.923800	968,103.47	14,869.23	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.52735	23 May 2017		
		Local	10,948,820.000	99.030200	10,842,638.39	99.260900	10,867,897.27	25,258.88	0.82
		Base		99.030200	10,842,638.39	99.260900	10,867,897.27	25,258.88	0.82
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	10,219,277.610	99.992102	10,218,470.52	100.901800	10,311,435.06	92,964.54	0.77
	Original Face:	Base	10,219,278.000	99.992102	10,218,470.52	100.901800	10,311,435.06	92,964.54	0.77
14161GBE9	CARDS II TRUST CARD2 2012 4A A 144A					0.602	15 Sep 2017		
		Local	2,838,688.230	100.000000	2,838,688.23	100.031880	2,839,593.20	904.97	0.21
	Original Face:	Base	2,838,688.000	100.000000	2,838,688.23	100.031880	2,839,593.20	904.97	0.21
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.899755	4,537,347.95	101.514000	4,610,665.38	73,317.43	0.35
		Base		99.899755	4,537,347.95	101.514000	4,610,665.38	73,317.43	0.35
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,213.000	99.990938	1,703,058.66	100.775800	1,716,426.53	13,367.87	0.13
	Original Face:	Base	1,703,213.000	99.990938	1,703,058.66	100.775800	1,716,426.53	13,367.87	0.13
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.989859	7,947,520.94	99.530500	7,911,009.60	-36,511.34	0.59
	Original Face:	Base	7,948,327.000	99.989859	7,947,520.94	99.530500	7,911,009.60	-36,511.34	0.59
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.908122	2,864,466.74	102.495100	2,909,516.10	45,049.36	0.22
		Base		100.908122	2,864,466.74	102.495100	2,909,516.10	45,049.36	0.22

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161571FM1	CHAIT 2012 A6 A 08/17 FLT					0.282	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	100.000000	5,166,412.57	0.00	0.39
Original Face:		Base	5,166,413.000	100.000000	5,166,412.57	100.000000	5,166,412.57	0.00	0.39
1730T0C31	CITIGROUP INC SR UNSECURED 05/15 VAR					1.0	12 May 2015		
		Local	25,000,000.000	100.016000	25,004,000.00	99.990300	24,997,575.00	-6,425.00	1.88
		Base		100.016000	25,004,000.00	99.990300	24,997,575.00	-6,425.00	1.88
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	11,354,753.000	99.977110	11,352,153.87	100.306900	11,389,600.74	37,446.87	0.85
		Base		99.977110	11,352,153.87	100.306900	11,389,600.74	37,446.87	0.85
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.60035	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.85
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.85
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	11,354,753.000	100.000000	11,354,753.00	100.817600	11,447,589.46	92,836.46	0.86
		Base		100.000000	11,354,753.00	100.817600	11,447,589.46	92,836.46	0.86
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.984973	7,379,479.95	100.862300	7,444,231.82	64,751.87	0.56
		Base		99.984973	7,379,479.95	100.862300	7,444,231.82	64,751.87	0.56
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.993993	3,406,221.25	100.341600	3,418,062.22	11,840.97	0.26
Original Face:		Base	3,406,426.000	99.993993	3,406,221.25	100.341600	3,418,062.22	11,840.97	0.26
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.522	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.396900	4,559,927.97	18,026.81	0.34
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.396900	4,559,927.97	18,026.81	0.34
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.60175	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	100.162400	7,961,235.11	12,908.08	0.60
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	100.162400	7,961,235.11	12,908.08	0.60
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.030	99.989097	7,947,460.44	99.947500	7,944,154.16	-3,306.28	0.60
Original Face:		Base	7,948,327.000	99.989097	7,947,460.44	99.947500	7,944,154.16	-3,306.28	0.60

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25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.513186	4,519,790.41	100.300900	4,555,567.58	35,777.17	0.34
		Base		99.513186	4,519,790.41	100.300900	4,555,567.58	35,777.17	0.34
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,760,382.990	102.582185	1,805,839.34	102.972535	1,812,710.99	6,871.65	0.14
	Original Face:	Base	2,752,950.000	102.582185	1,805,839.34	102.972535	1,812,710.99	6,871.65	0.14
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.827707	6,234,354.10	102.649400	6,410,572.05	176,217.95	0.48
		Base		99.827707	6,234,354.10	102.649400	6,410,572.05	176,217.95	0.48
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	9,241,602.130	105.917091	9,788,436.14	102.041645	9,430,282.84	-358,153.30	0.71
	Original Face:	Base	11,354,753.000	105.917091	9,788,436.14	102.041645	9,430,282.84	-358,153.30	0.71
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	4,037,335.250	105.789891	4,271,092.55	101.815518	4,110,633.80	-160,458.75	0.31
	Original Face:	Base	5,677,376.000	105.789891	4,271,092.55	101.815518	4,110,633.80	-160,458.75	0.31
3132HRJ43	FED HM LN PC POOL Q14783					3.0	01 Jan 2043		
		Local	5,242,643.820	103.557719	5,429,162.33	98.050174	5,140,421.39	-288,740.94	0.39
	Original Face:	Base	5,677,376.000	103.557719	5,429,162.33	98.050174	5,140,421.39	-288,740.94	0.39
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.17925	22 Sep 2015		
		Local	5,677,376.000	99.989105	5,676,757.47	100.071000	5,681,406.94	4,649.47	0.43
		Base		99.989105	5,676,757.47	100.071000	5,681,406.94	4,649.47	0.43
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	12,785,452.000	100.000000	12,785,452.00	99.288100	12,694,432.37	-91,019.63	0.95
		Base		100.000000	12,785,452.00	99.288100	12,694,432.37	-91,019.63	0.95
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	98.835000	11,222,470.13	-132,282.87	0.84
		Base		100.000000	11,354,753.00	98.835000	11,222,470.13	-132,282.87	0.84
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	8,516,065.000	100.000000	8,516,065.00	98.567600	8,394,080.88	-121,984.12	0.63
		Base		100.000000	8,516,065.00	98.567600	8,394,080.88	-121,984.12	0.63

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3134G4AP3	FREDDIE MAC NOTES 09/15 0.4				0.4	24 Sep 2015		
	36,000,000.000	Local	100.015325	36,005,517.00	100.035200	36,012,672.00	7,155.00	2.70
		Base	100.015325	36,005,517.00	100.035200	36,012,672.00	7,155.00	2.70
3135G0FY4	FANNIE MAE NOTES 12/14 0.75				0.75	19 Dec 2014		
	2,838,688.000	Local	99.999625	2,838,677.36	100.245400	2,845,654.14	6,976.78	0.21
		Base	99.999625	2,838,677.36	100.245400	2,845,654.14	6,976.78	0.21
3135G0NN9	FANNIE MAE NOTES 08/17 1.05				1.05	28 Aug 2017		
	2,554,819.000	Local	100.000000	2,554,819.00	99.479600	2,541,523.72	-13,295.28	0.19
		Base	100.000000	2,554,819.00	99.479600	2,541,523.72	-13,295.28	0.19
3135G0TM5	FANNIE MAE NOTES 01/18 1.02				1.02	30 Jan 2018		
	14,193,441.000	Local	100.000000	14,193,441.00	98.466900	13,975,841.36	-217,599.64	1.05
		Base	100.000000	14,193,441.00	98.466900	13,975,841.36	-217,599.64	1.05
3135G0XD0	FANNIE MAE 05/18 1				1.0	21 May 2018		
	22,709,506.000	Local	100.000000	22,709,506.00	98.083300	22,274,232.90	-435,273.10	1.67
		Base	100.000000	22,709,506.00	98.083300	22,274,232.90	-435,273.10	1.67
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	1,575,613.920	Local	103.589191	1,632,165.72	102.372500	1,612,995.36	-19,170.36	0.12
Original Face:	2,838,688.000	Base	103.589191	1,632,165.72	102.372500	1,612,995.36	-19,170.36	0.12
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	3,943,315.010	Local	100.169100	3,949,983.16	100.358900	3,957,467.57	7,484.41	0.30
Original Face:	5,677,376.000	Base	100.169100	3,949,983.16	100.358900	3,957,467.57	7,484.41	0.30
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
	4,382,955.050	Local	101.879182	4,465,318.77	98.368500	4,311,447.14	-153,871.63	0.32
Original Face:	5,677,376.000	Base	101.879182	4,465,318.77	98.368500	4,311,447.14	-153,871.63	0.32
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039		
	9,619,228.600	Local	102.008230	9,812,404.87	98.671700	9,491,456.39	-320,948.48	0.71
Original Face:	11,275,256.000	Base	102.008230	9,812,404.87	98.671700	9,491,456.39	-320,948.48	0.71
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.75	25 May 2039		
	5,996,302.700	Local	101.018668	6,057,385.13	98.228600	5,890,084.19	-167,300.94	0.44
Original Face:	7,317,571.000	Base	101.018668	6,057,385.13	98.228600	5,890,084.19	-167,300.94	0.44

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	4,169,998.950	101.812861	4,245,595.25	99.589600	4,152,885.27	-92,709.98	0.31
Original Face:		Base	5,677,376.000	101.812861	4,245,595.25	99.589600	4,152,885.27	-92,709.98	0.31
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	6,089,780.660	101.015413	6,151,617.06	95.720300	5,829,156.32	-322,460.74	0.44
Original Face:		Base	6,713,909.000	101.015413	6,151,617.06	95.720300	5,829,156.32	-322,460.74	0.44
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,767,266.450	99.564800	4,746,519.31	94.731700	4,516,112.55	-230,406.76	0.34
Original Face:		Base	5,677,376.000	99.564800	4,746,519.31	94.731700	4,516,112.55	-230,406.76	0.34
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	6,229,721.220	101.913406	6,348,921.05	95.863300	5,972,016.34	-376,904.71	0.45
Original Face:		Base	6,995,663.000	101.913406	6,348,921.05	95.863300	5,972,016.34	-376,904.71	0.45
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,767,266.450	100.421161	4,787,344.33	95.299000	4,543,157.25	-244,187.08	0.34
Original Face:		Base	5,677,376.000	100.421161	4,787,344.33	95.299000	4,543,157.25	-244,187.08	0.34
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	9,922,753.090	100.861249	10,008,212.68	93.887800	9,316,254.58	-691,958.10	0.70
Original Face:		Base	11,354,753.000	100.861249	10,008,212.68	93.887800	9,316,254.58	-691,958.10	0.70
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	5,119,128.360	100.520399	5,145,768.23	95.247600	4,875,846.90	-269,921.33	0.37
Original Face:		Base	5,677,376.000	100.520399	5,145,768.23	95.247600	4,875,846.90	-269,921.33	0.37
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	5,119,128.360	100.268314	5,132,863.71	97.270000	4,979,376.16	-153,487.55	0.37
Original Face:		Base	5,677,376.000	100.268314	5,132,863.71	97.270000	4,979,376.16	-153,487.55	0.37
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	7,021,505.900	102.056573	7,165,908.30	97.055900	6,814,785.74	-351,122.56	0.51
Original Face:		Base	8,516,065.000	102.056573	7,165,908.30	97.055900	6,814,785.74	-351,122.56	0.51
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,767,496.620	99.798330	4,757,882.03	96.118200	4,582,431.94	-175,450.09	0.34
Original Face:		Base	5,677,376.000	99.798330	4,757,882.03	96.118200	4,582,431.94	-175,450.09	0.34

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3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	98.896600	21,644,792.72	-241,493.28	1.62
		Base		100.000000	21,886,286.00	98.896600	21,644,792.72	-241,493.28	1.62
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	6,202,302.980	97.441222	6,043,599.79	101.768100	6,311,965.90	268,366.11	0.47
	Original Face:	Base	11,354,753.000	97.441222	6,043,599.79	101.768100	6,311,965.90	268,366.11	0.47
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,402,917.190	97.749248	1,371,341.00	99.701200	1,398,725.27	27,384.27	0.10
	Original Face:	Base	2,838,688.000	97.749248	1,371,341.00	99.701200	1,398,725.27	27,384.27	0.10
3137A4R90	FREDDIE MAC FHR 3780 GX					3.5	15 Sep 2028		
		Local	2,750,333.620	100.735985	2,770,575.65	104.121500	2,863,688.62	93,112.97	0.21
	Original Face:	Base	8,516,065.000	100.735985	2,770,575.65	104.121500	2,863,688.62	93,112.97	0.21
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	3,412,994.750	100.169609	3,418,783.49	99.951900	3,411,353.10	-7,430.39	0.26
	Original Face:	Base	5,946,910.000	100.169609	3,418,783.49	99.951900	3,411,353.10	-7,430.39	0.26
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	2,006,768.920	102.338483	2,053,696.87	102.768700	2,062,330.33	8,633.46	0.15
	Original Face:	Base	5,677,376.000	102.338483	2,053,696.87	102.768700	2,062,330.33	8,633.46	0.15
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	5,231,064.760	101.755190	5,322,879.90	99.003600	5,178,942.43	-143,937.47	0.39
	Original Face:	Base	11,354,753.000	101.755190	5,322,879.90	99.003600	5,178,942.43	-143,937.47	0.39
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,164,954.500	99.237989	2,148,457.30	100.097200	2,167,058.84	18,601.54	0.16
	Original Face:	Base	2,838,688.000	99.237989	2,148,457.30	100.097200	2,167,058.84	18,601.54	0.16
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	2,005,001.390	99.971576	2,004,431.48	98.355200	1,972,023.13	-32,408.35	0.15
	Original Face:	Base	2,838,688.000	99.971576	2,004,431.48	98.355200	1,972,023.13	-32,408.35	0.15
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	2,160,717.660	99.943196	2,159,490.28	98.656700	2,131,692.74	-27,797.54	0.16
	Original Face:	Base	3,247,459.000	99.943196	2,159,490.28	98.656700	2,131,692.74	-27,797.54	0.16

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.810	100.369517	2,261,145.36	97.242320	2,190,695.22	-70,450.14	0.16
Original Face:		Base	5,677,376.000	100.369517	2,261,145.36	97.242320	2,190,695.22	-70,450.14	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,201,726.100	100.463964	7,235,139.54	94.540300	6,808,533.46	-426,606.08	0.51
Original Face:		Base	8,516,065.000	100.463964	7,235,139.54	94.540300	6,808,533.46	-426,606.08	0.51
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	6,473,077.460	100.114387	6,480,481.85	94.252600	6,101,043.81	-379,438.04	0.46
Original Face:		Base	7,380,589.000	100.114387	6,480,481.85	94.252600	6,101,043.81	-379,438.04	0.46
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	5,209,488.910	101.586694	5,292,147.57	94.774600	4,937,272.28	-354,875.29	0.37
Original Face:		Base	5,677,376.000	101.586694	5,292,147.57	94.774600	4,937,272.28	-354,875.29	0.37
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	5,140,377.420	100.029928	5,141,915.81	95.945300	4,931,950.54	-209,965.27	0.37
Original Face:		Base	5,677,376.000	100.029928	5,141,915.81	95.945300	4,931,950.54	-209,965.27	0.37
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	12,850,944.450	100.927919	12,970,190.81	96.968000	12,461,303.81	-508,887.00	0.94
Original Face:		Base	14,193,441.000	100.927919	12,970,190.81	96.968000	12,461,303.81	-508,887.00	0.94
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	12,550,893.830	100.589817	12,624,921.17	97.653100	12,256,336.90	-368,584.27	0.92
Original Face:		Base	14,193,441.000	100.589817	12,624,921.17	97.653100	12,256,336.90	-368,584.27	0.92
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	5,332,004.470	100.672236	5,367,848.11	94.314500	5,028,853.36	-338,994.75	0.38
Original Face:		Base	5,677,376.000	100.672236	5,367,848.11	94.314500	5,028,853.36	-338,994.75	0.38
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	8,024,192.070	99.880052	8,014,567.18	95.428000	7,657,326.01	-357,241.17	0.57
Original Face:		Base	8,516,065.000	99.880052	8,014,567.18	95.428000	7,657,326.01	-357,241.17	0.57
3137B1ZN5	FREDDIE MAC FHR 4204 QU					3.0	15 May 2043		
		Local	4,508,193.330	100.270200	4,520,374.45	95.186800	4,291,204.97	-229,169.48	0.32
Original Face:		Base	4,541,901.000	100.270200	4,520,374.45	95.186800	4,291,204.97	-229,169.48	0.32

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3138WND30	FNMA POOL AT1021					2.5	01 May 2028		
		Local	7,758,367.450	104.468379	8,105,040.72	100.976766	7,834,148.55	-270,892.17	0.59
Original Face:		Base	8,516,065.000	104.468379	8,105,040.72	100.976766	7,834,148.55	-270,892.17	0.59
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	120,549.330	99.569355	120,030.19	102.545000	123,617.31	3,587.12	0.01
Original Face:		Base	8,516,065.000	99.569355	120,030.19	102.545000	123,617.31	3,587.12	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	2,023,042.420	101.682282	2,057,075.70	102.898600	2,081,682.33	24,606.63	0.16
Original Face:		Base	44,567,405.000	101.682282	2,057,075.70	102.898600	2,081,682.33	24,606.63	0.16
31394GBQ5	FREDDIE MAC FHR 2647 A					3.25	15 Apr 2032		
		Local	3,742,525.860	101.710225	3,806,531.46	102.927300	3,852,080.82	45,549.36	0.29
Original Face:		Base	59,058,909.000	101.710225	3,806,531.46	102.927300	3,852,080.82	45,549.36	0.29
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,524,297.810	106.971309	2,700,274.42	107.840700	2,722,220.43	21,946.01	0.20
Original Face:		Base	24,898,134.000	106.971309	2,700,274.42	107.840700	2,722,220.43	21,946.01	0.20
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,860,292.180	99.001359	2,831,728.13	101.888300	2,914,303.08	82,574.95	0.22
Original Face:		Base	5,677,376.000	99.001359	2,831,728.13	101.888300	2,914,303.08	82,574.95	0.22
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,746,492.070	106.494303	1,859,914.56	107.267600	1,873,420.13	13,505.57	0.14
Original Face:		Base	8,516,065.000	106.494303	1,859,914.56	107.267600	1,873,420.13	13,505.57	0.14
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.502	15 Sep 2016		
		Local	11,354,752.900	100.000000	11,354,752.90	100.025300	11,357,625.65	2,872.75	0.85
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.025300	11,357,625.65	2,872.75	0.85
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.982789	5,676,399.29	100.208800	5,689,230.81	12,831.52	0.43
Original Face:		Base	5,677,376.000	99.982789	5,676,399.29	100.208800	5,689,230.81	12,831.52	0.43
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.981355	5,676,317.89	99.973800	5,675,888.98	-428.91	0.43
Original Face:		Base	5,677,376.000	99.981355	5,676,317.89	99.973800	5,675,888.98	-428.91	0.43

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36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.632	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.271700	3,984,961.32	10,797.80	0.30
	Original Face:	Base	3,974,164.000	100.000000	3,974,163.52	100.271700	3,984,961.32	10,797.80	0.30
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.602	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	99.708800	11,321,687.86	-33,065.04	0.85
	Original Face:	Base	11,354,753.000	100.000000	11,354,752.90	99.708800	11,321,687.86	-33,065.04	0.85
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.42335	11 May 2016		
		Local	11,354,753.000	99.381095	11,284,477.92	99.969300	11,351,267.09	66,789.17	0.85
		Base		99.381095	11,284,477.92	99.969300	11,351,267.09	66,789.17	0.85
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.02485	08 Feb 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.540300	2,854,025.43	15,337.43	0.21
		Base		100.000000	2,838,688.00	100.540300	2,854,025.43	15,337.43	0.21
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.991025	1,135,373.09	100.208800	1,137,845.87	2,472.78	0.09
		Base		99.991025	1,135,373.09	100.208800	1,137,845.87	2,472.78	0.09
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5341	29 Jan 2016		
		Local	1,419,344.000	100.000000	1,419,344.00	100.192100	1,422,070.56	2,726.56	0.11
		Base		100.000000	1,419,344.00	100.192100	1,422,070.56	2,726.56	0.11
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	5,677,376.000	100.701519	5,717,203.87	101.916300	5,786,171.56	68,967.69	0.43
		Base		100.701519	5,717,203.87	101.916300	5,786,171.56	68,967.69	0.43
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	60,715.330	100.147343	60,804.79	103.616100	62,910.86	2,106.07	0.00
	Original Face:	Base	2,469,659.000	100.147343	60,804.79	103.616100	62,910.86	2,106.07	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	8,458,829.620	102.660953	8,683,915.12	96.353500	8,150,378.40	-533,536.72	0.61
	Original Face:	Base	10,493,495.000	102.660953	8,683,915.12	96.353500	8,150,378.40	-533,536.72	0.61
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.988755	1,135,347.32	103.062900	1,170,253.46	34,906.14	0.09
		Base		99.988755	1,135,347.32	103.062900	1,170,253.46	34,906.14	0.09

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458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		1,703,213.000	Local	99.934127	1,702,091.04	102.445400	1,744,863.37	42,772.33	0.13
			Base	99.934127	1,702,091.04	102.445400	1,744,863.37	42,772.33	0.13
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.19225	11 Feb 2016		
		11,354,753.000	Local	100.000000	11,354,753.00	99.999700	11,354,718.94	-34.06	0.85
			Base	100.000000	11,354,753.00	99.999700	11,354,718.94	-34.06	0.85
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		6,035,051.000	Local	100.392126	6,058,716.01	102.378000	6,178,564.51	119,848.50	0.46
			Base	100.392126	6,058,716.01	102.378000	6,178,564.51	119,848.50	0.46
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		1,987,082.000	Local	100.000000	1,987,082.00	100.580700	1,998,620.99	11,538.99	0.15
			Base	100.000000	1,987,082.00	100.580700	1,998,620.99	11,538.99	0.15
46513ASU5	ISRAEL ST 03/15 1					0.9662608	01 Mar 2015		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.38
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.38
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		10,031,924.000	Local	99.974477	10,029,363.59	100.962500	10,128,481.27	99,117.68	0.76
			Base	99.974477	10,029,363.59	100.962500	10,128,481.27	99,117.68	0.76
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.12875	25 Jan 2018		
		4,610,030.000	Local	100.240254	4,621,105.80	101.625300	4,684,956.82	63,851.02	0.35
			Base	100.240254	4,621,105.80	101.625300	4,684,956.82	63,851.02	0.35
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5598	13 Jun 2016		
		5,677,376.000	Local	99.100047	5,626,282.28	99.654500	5,657,760.67	31,478.39	0.42
			Base	99.100047	5,626,282.28	99.654500	5,657,760.67	31,478.39	0.42
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.52735	23 Nov 2016		
		5,677,376.000	Local	99.942245	5,674,097.02	100.699900	5,717,111.95	43,014.93	0.43
			Base	99.942245	5,674,097.02	100.699900	5,717,111.95	43,014.93	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		3,974,164.000	Local	99.932779	3,971,492.53	99.607200	3,958,553.48	-12,939.05	0.30
			Base	99.932779	3,971,492.53	99.607200	3,958,553.48	-12,939.05	0.30

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59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.640964	2,828,496.10	99.158900	2,814,811.80	-13,684.30	0.21
		Base		99.640964	2,828,496.10	99.158900	2,814,811.80	-13,684.30	0.21
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.899147	2,835,825.09	101.518800	2,881,801.99	45,976.90	0.22
		Base		99.899147	2,835,825.09	101.518800	2,881,801.99	45,976.90	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	10,645,081.000	99.465193	10,588,150.36	99.836900	10,627,718.87	39,568.51	0.80
		Base		99.465193	10,588,150.36	99.836900	10,627,718.87	39,568.51	0.80
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	1,135,475.000	99.946614	1,134,868.81	100.347000	1,139,415.10	4,546.29	0.09
		Base		99.946614	1,134,868.81	100.347000	1,139,415.10	4,546.29	0.09
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	101.416785	1,784,922.24	102.003800	1,795,253.62	10,331.38	0.13
		Base		101.416785	1,784,922.24	102.003800	1,795,253.62	10,331.38	0.13
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.923760	3,971,134.09	103.156400	4,099,604.51	128,470.42	0.31
		Base		99.923760	3,971,134.09	103.156400	4,099,604.51	128,470.42	0.31
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.966939	8,513,249.52	100.333800	8,544,491.62	31,242.10	0.64
		Base		99.966939	8,513,249.52	100.333800	8,544,491.62	31,242.10	0.64
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		Local	5,501,378.000	100.949646	5,553,621.62	100.939000	5,553,035.94	-585.68	0.42
		Base		100.949646	5,553,621.62	100.939000	5,553,035.94	-585.68	0.42
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.45175	15 Feb 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	100.046900	7,952,054.80	3,727.77	0.60
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	100.046900	7,952,054.80	3,727.77	0.60
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5451	28 Jan 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.132000	2,842,435.07	3,747.07	0.21
		Base		100.000000	2,838,688.00	100.132000	2,842,435.07	3,747.07	0.21

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717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.891726	8,506,844.29	99.701000	8,490,601.97	-16,242.32	0.64
		Base		99.891726	8,506,844.29	99.701000	8,490,601.97	-16,242.32	0.64
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5306	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.194300	5,688,407.14	11,031.14	0.43
		Base		100.000000	5,677,376.00	100.194300	5,688,407.14	11,031.14	0.43
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	101.462595	3,456,248.22	101.681600	3,463,708.46	7,460.24	0.26
		Base		101.462595	3,456,248.22	101.681600	3,463,708.46	7,460.24	0.26
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7361	30 Apr 2018		
		Local	11,354,753.000	99.721044	11,323,078.24	98.838900	11,222,912.96	-100,165.28	0.84
		Base		99.721044	11,323,078.24	98.838900	11,222,912.96	-100,165.28	0.84
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.9361	30 Oct 2014		
		Local	5,677,376.000	100.118068	5,684,079.17	100.153400	5,686,085.09	2,005.92	0.43
		Base		100.118068	5,684,079.17	100.153400	5,686,085.09	2,005.92	0.43
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.755	25 Nov 2027		
		Local	2,549,392.040	99.843254	2,545,395.97	100.926100	2,573,001.96	27,605.99	0.19
Original Face:		Base	3,974,164.000	99.843254	2,545,395.97	100.926100	2,573,001.96	27,605.99	0.19
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.552	15 Aug 2025		
		Local	1,169,203.380	100.000000	1,169,203.38	101.287600	1,184,258.04	15,054.66	0.09
Original Face:		Base	2,270,951.000	100.000000	1,169,203.38	101.287600	1,184,258.04	15,054.66	0.09
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.855	25 Jan 2029		
		Local	2,076,474.330	100.000000	2,076,474.33	100.934900	2,095,887.29	19,412.96	0.16
Original Face:		Base	2,838,688.000	100.000000	2,076,474.33	100.934900	2,095,887.29	19,412.96	0.16
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.435	25 Sep 2019		
		Local	2,789,326.740	100.000000	2,789,326.74	100.026400	2,790,063.12	736.38	0.21
Original Face:		Base	2,838,688.000	100.000000	2,789,326.74	100.026400	2,790,063.12	736.38	0.21
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.405	25 Sep 2019		
		Local	9,651,539.970	100.000000	9,651,539.97	100.001900	9,651,723.35	183.38	0.72
Original Face:		Base	9,651,540.000	100.000000	9,651,539.97	100.001900	9,651,723.35	183.38	0.72

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.635222	1,131,333.04	101.463000	1,152,087.00	20,753.96	0.09
		Base		99.635222	1,131,333.04	101.463000	1,152,087.00	20,753.96	0.09
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.780279	4,531,921.48	102.372700	4,649,666.69	117,745.21	0.35
		Base		99.780279	4,531,921.48	102.372700	4,649,666.69	117,745.21	0.35
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		Local	8,516,065.000	99.978360	8,514,222.16	100.305000	8,542,039.00	27,816.84	0.64
		Base		99.978360	8,514,222.16	100.305000	8,542,039.00	27,816.84	0.64
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.963183	2,837,642.88	99.400700	2,821,675.74	-15,967.14	0.21
		Base		99.963183	2,837,642.88	99.400700	2,821,675.74	-15,967.14	0.21
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4861	30 Oct 2017		
		Local	2,838,688.000	99.637309	2,828,392.33	99.169700	2,815,118.37	-13,273.96	0.21
		Base		99.637309	2,828,392.33	99.169700	2,815,118.37	-13,273.96	0.21
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.3974	05 Dec 2014		
		Local	11,354,753.000	100.000000	11,354,753.00	100.066100	11,362,258.49	7,505.49	0.85
		Base		100.000000	11,354,753.00	100.066100	11,362,258.49	7,505.49	0.85
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.4861	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.921500	11,345,839.52	-8,913.48	0.85
		Base		100.000000	11,354,753.00	99.921500	11,345,839.52	-8,913.48	0.85
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.909626	5,672,245.13	100.109400	5,683,587.05	11,341.92	0.43
		Base		99.909626	5,672,245.13	100.109400	5,683,587.05	11,341.92	0.43
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.846709	5,668,673.09	100.105500	5,683,365.63	14,692.54	0.43
		Base		99.846709	5,668,673.09	100.105500	5,683,365.63	14,692.54	0.43
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	5,677,376.000	99.995070	5,677,096.11	100.089800	5,682,474.28	5,378.17	0.43
		Base		99.995070	5,677,096.11	100.089800	5,682,474.28	5,378.17	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.063955	2,812,116.61	97.156200	2,757,961.39	-54,155.22	0.21
		Base		99.063955	2,812,116.61	97.156200	2,757,961.39	-54,155.22	0.21
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.989669	8,515,184.88	99.524000	8,475,528.21	-39,656.67	0.64
	Original Face:	Base	8,516,065.000	99.989669	8,515,184.88	99.524000	8,475,528.21	-39,656.67	0.64
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	277,946.360	99.999291	277,944.39	100.026900	278,021.13	76.74	0.02
	Original Face:	Base	2,838,688.000	99.999291	277,944.39	100.026900	278,021.13	76.74	0.02
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	114.035312	6,474,213.41	113.329700	6,434,153.19	-40,060.22	0.48
		Base		114.035312	6,474,213.41	113.329700	6,434,153.19	-40,060.22	0.48
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8631	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.889800	5,727,893.29	50,517.29	0.43
		Base		100.000000	5,677,376.00	100.889800	5,727,893.29	50,517.29	0.43
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5251	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.924900	4,538,490.03	-3,410.97	0.34
		Base		100.000000	4,541,901.00	99.924900	4,538,490.03	-3,410.97	0.34
US DOLLAR Total									
		Local	877,363,708.180		881,762,303.28		874,318,293.90	-7,444,009.38	65.63
	Original Face:	Base	580,371,752.000		881,762,303.28		874,318,293.90	-7,444,009.38	65.63
FIXED INCOME Total									
		Base	877,363,708.180		881,762,303.28		874,318,293.90	-7,444,009.38	65.63
	Original Face:		580,371,752.000						

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Holdings

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

As of: *July 31, 2014*

View Date: *November 5, 2014*

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									
		1,335,220,486.850	Base		1,339,618,114.56		1,332,150,600.84	-7,467,513.72	100.00
Original Face:		580,371,752.000							

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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	517,216.280	1.000000	517,216.28	1.000000	517,216.28	0.00	0.51
		Base		1.000000	517,216.28	1.000000	517,216.28	0.00	0.51
US DOLLAR Total									
		Local	517,216.280		517,216.28		517,216.28	0.00	0.51
		Base			517,216.28		517,216.28	0.00	0.51
CASH Total									
		Base	517,216.280		517,216.28		517,216.28	0.00	0.51
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417FBG4	BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH					0.67055	11 Sep 2015		
		Local	320,000.000	100.115813	320,370.60	100.365200	321,168.64	798.04	0.32
		Base		100.115813	320,370.60	100.365200	321,168.64	798.04	0.32
25152XQL7	DEUTSCHE BANK AG NY BBA LIBOR USD 3 MONTH					0.5531	23 Jul 2015		
		Local	500,000.000	100.000000	500,000.00	100.019500	500,097.50	97.50	0.49
		Base		100.000000	500,000.00	100.019500	500,097.50	97.50	0.49
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.5796	21 Jun 2016		
		Local	1,800,000.000	100.077218	1,801,389.92	100.192000	1,803,456.00	2,066.08	1.77
		Base		100.077218	1,801,389.92	100.192000	1,803,456.00	2,066.08	1.77
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		Local	841,495.090	100.000000	841,495.09	100.000000	841,495.09	0.00	0.83
		Base		100.000000	841,495.09	100.000000	841,495.09	0.00	0.83
86958CZG2	SVENSKA HANDLSBNKN A BBA LIBOR USD 3 MONTH					0.401	19 Dec 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.064800	1,000,648.00	648.00	0.98
		Base		100.000000	1,000,000.00	100.064800	1,000,648.00	648.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		Local	4,461,495.090		4,463,255.61		4,466,865.23	3,609.62	4.40
		Base			4,463,255.61		4,466,865.23	3,609.62	4.40
CASH EQUIVALENT Total									
		Base	4,461,495.090		4,463,255.61		4,466,865.23	3,609.62	4.40
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.60835	12 Feb 2016		
		Local	950,000.000	100.000000	950,000.00	100.265900	952,526.05	2,526.05	0.94
		Base		100.000000	950,000.00	100.265900	952,526.05	2,526.05	0.94
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6741	13 Nov 2015		
		Local	1,000,000.000	100.119945	1,001,199.45	100.407500	1,004,075.00	2,875.55	0.99
		Base		100.119945	1,001,199.45	100.407500	1,004,075.00	2,875.55	0.99
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998011	539,989.26	99.766270	538,737.86	-1,251.40	0.53
Original Face:		Base	540,000.000	99.998011	539,989.26	99.766270	538,737.86	-1,251.40	0.53
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,320,000.000	99.875850	1,318,361.22	99.838300	1,317,865.56	-495.66	1.30
		Base		99.875850	1,318,361.22	99.838300	1,317,865.56	-495.66	1.30
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.951211	534,738.98	99.880400	534,360.14	-378.84	0.53
		Base		99.951211	534,738.98	99.880400	534,360.14	-378.84	0.53
05578XAB4	BMW VEHICLE OWNER TRUST BMWOT 2013 A A2					0.41	25 Feb 2016		
		Local	473,957.580	99.997576	473,946.09	100.022400	474,063.75	117.66	0.47
Original Face:		Base	625,000.000	99.997576	473,946.09	100.022400	474,063.75	117.66	0.47
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.6951	14 Nov 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.180600	1,502,709.00	2,709.00	1.48
		Base		100.000000	1,500,000.00	100.180600	1,502,709.00	2,709.00	1.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.6951	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.075100	500,375.50	375.50	0.49
		Base		100.000000	500,000.00	100.075100	500,375.50	375.50	0.49
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	102.883661	1,028,836.61	102.789500	1,027,895.00	-941.61	1.01
		Base		102.883661	1,028,836.61	102.789500	1,027,895.00	-941.61	1.01
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.958711	252,895.54	100.137300	253,347.37	451.83	0.25
		Base		99.958711	252,895.54	100.137300	253,347.37	451.83	0.25
06406HCH0	BANK OF NEW YORK MELLON SR UNSECURED 03/16 VAR					0.45715	04 Mar 2016		
		Local	370,000.000	100.000000	370,000.00	100.141000	370,521.70	521.70	0.36
		Base		100.000000	370,000.00	100.141000	370,521.70	521.70	0.36
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.974730	824,791.52	101.017200	833,391.90	8,600.38	0.82
		Base		99.974730	824,791.52	101.017200	833,391.90	8,600.38	0.82
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.517100	804,098.17	99.180600	801,379.25	-2,718.92	0.79
		Base		99.517100	804,098.17	99.180600	801,379.25	-2,718.92	0.79
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	102.608904	1,026,089.04	102.630300	1,026,303.00	213.96	1.01
		Base		102.608904	1,026,089.04	102.630300	1,026,303.00	213.96	1.01
084664CA7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/17 VAR					0.3836	10 Jan 2017		
		Local	320,000.000	100.000000	320,000.00	100.072700	320,232.64	232.64	0.32
		Base		100.000000	320,000.00	100.072700	320,232.64	232.64	0.32
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.278193	275,765.03	100.349500	275,961.13	196.10	0.27
		Base		100.278193	275,765.03	100.349500	275,961.13	196.10	0.27
10138MAD7	BOTTLING GROUP LLC COMPANY GUAR 06/15 4.125					4.125	15 Jun 2015		
		Local	500,000.000	102.957046	514,785.23	103.258400	516,292.00	1,506.77	0.51
		Base		102.957046	514,785.23	103.258400	516,292.00	1,506.77	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
12623MAC7	CNH EQUIPMENT TRUST CNH 2012 A A3					0.94	15 May 2017		
		Local	616,429.150	100.171275	617,484.94	100.168400	617,467.22	-17.72	0.61
Original Face:		Base	2,000,000.000	100.171275	617,484.94	100.168400	617,467.22	-17.72	0.61
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997193	434,987.79	99.662000	433,529.70	-1,458.09	0.43
Original Face:		Base	435,000.000	99.997193	434,987.79	99.662000	433,529.70	-1,458.09	0.43
12625HAB8	CNH EQUIPMENT TRUST CNH 2013 B A2					0.44	17 Oct 2016		
		Local	237,027.830	99.959684	236,932.27	100.005400	237,040.63	108.36	0.23
Original Face:		Base	700,000.000	99.959684	236,932.27	100.005400	237,040.63	108.36	0.23
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	1,000,000.000	99.981927	999,819.27	100.084200	1,000,842.00	1,022.73	0.98
Original Face:		Base	1,000,000.000	99.981927	999,819.27	100.084200	1,000,842.00	1,022.73	0.98
14041NEK3	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A1 A1					0.63	15 Nov 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.832600	998,326.00	-1,674.00	0.98
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	99.832600	998,326.00	-1,674.00	0.98
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995421	329,984.89	100.060400	330,199.32	214.43	0.32
Original Face:		Base	330,000.000	99.995421	329,984.89	100.060400	330,199.32	214.43	0.32
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	103.325843	1,041,524.50	103.474200	1,043,019.94	1,495.44	1.03
		Base		103.325843	1,041,524.50	103.474200	1,043,019.94	1,495.44	1.03
14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.442063	301,326.19	100.697500	302,092.50	766.31	0.30
		Base		100.442063	301,326.19	100.697500	302,092.50	766.31	0.30
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.46715	26 Feb 2016		
		Local	610,000.000	100.000000	610,000.00	100.220700	611,346.27	1,346.27	0.60
		Base		100.000000	610,000.00	100.220700	611,346.27	1,346.27	0.60
161571FV1	CHASE ISSUANCE TRUST CHAIT 2013 A2 A2					0.252	15 Feb 2017		
		Local	495,000.000	100.000000	495,000.00	99.983300	494,917.34	-82.66	0.49
Original Face:		Base	495,000.000	100.000000	495,000.00	99.983300	494,917.34	-82.66	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
166764AC4	CHEVRON CORP SR UNSECURED 06/16 0.889					0.889	24 Jun 2016		
		Local	200,000.000	100.000000	200,000.00	100.431800	200,863.60	863.60	0.20
		Base		100.000000	200,000.00	100.431800	200,863.60	863.60	0.20
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	107.345102	536,725.51	107.553800	537,769.00	1,043.49	0.53
		Base		107.345102	536,725.51	107.553800	537,769.00	1,043.49	0.53
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.5074	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.383900	602,303.40	2,303.40	0.59
		Base		100.000000	600,000.00	100.383900	602,303.40	2,303.40	0.59
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.992791	1,499,891.87	100.112400	1,501,686.00	1,794.13	1.48
Original Face:		Base	1,500,000.000	99.992791	1,499,891.87	100.112400	1,501,686.00	1,794.13	1.48
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.45285	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.139600	600,837.60	837.60	0.59
Original Face:		Base	600,000.000	100.000000	600,000.00	100.139600	600,837.60	837.60	0.59
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		Local	250,000.000	101.180804	252,952.01	101.210000	253,025.00	72.99	0.25
		Base		101.180804	252,952.01	101.210000	253,025.00	72.99	0.25
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.982244	254,955.61	100.501400	251,253.50	-3,702.11	0.25
		Base		101.982244	254,955.61	100.501400	251,253.50	-3,702.11	0.25
191216BC3	COCA COLA CO/THE SR UNSECURED 11/16 VAR					0.32535	01 Nov 2016		
		Local	675,000.000	100.000000	675,000.00	100.089200	675,602.10	602.10	0.66
		Base		100.000000	675,000.00	100.089200	675,602.10	602.10	0.66
19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		Local	217,000.000	110.098613	238,913.99	109.717700	238,087.41	-826.58	0.23
		Base		110.098613	238,913.99	109.717700	238,087.41	-826.58	0.23
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	305,000.000	100.988302	308,014.32	101.149000	308,504.45	490.13	0.30
		Base		100.988302	308,014.32	101.149000	308,504.45	490.13	0.30

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20271RAB6	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/15 1.25					1.25	18 Sep 2015		
		Local	1,200,000.000	100.153825	1,201,845.90	100.793200	1,209,518.40	7,672.50	1.19
		Base		100.153825	1,201,845.90	100.793200	1,209,518.40	7,672.50	1.19
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	647,000.000	100.068994	647,446.39	100.322500	649,086.58	1,640.19	0.64
		Base		100.068994	647,446.39	100.322500	649,086.58	1,640.19	0.64
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.099548	1,576,567.88	99.947500	1,574,173.13	-2,394.75	1.55
Original Face:		Base	1,575,000.000	100.099548	1,576,567.88	99.947500	1,574,173.13	-2,394.75	1.55
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.33175	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	99.984800	729,889.04	-110.96	0.72
Original Face:		Base	730,000.000	100.000000	730,000.00	99.984800	729,889.04	-110.96	0.72
25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		Local	315,000.000	99.669867	313,960.08	99.976000	314,924.40	964.32	0.31
		Base		99.669867	313,960.08	99.976000	314,924.40	964.32	0.31
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.829880	658,877.21	99.448200	656,358.12	-2,519.09	0.65
		Base		99.829880	658,877.21	99.448200	656,358.12	-2,519.09	0.65
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	101.980176	433,415.75	101.941200	433,250.10	-165.65	0.43
		Base		101.980176	433,415.75	101.941200	433,250.10	-165.65	0.43
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.4295	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.051500	245,126.18	126.18	0.24
		Base		100.000000	245,000.00	100.051500	245,126.18	126.18	0.24
278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.4351	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.057100	1,000,571.00	571.00	0.98
		Base		100.000000	1,000,000.00	100.057100	1,000,571.00	571.00	0.98
30231GAA0	EXXON MOBIL CORPORATION SR UNSECURED 03/17 0.921					0.921	15 Mar 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.850300	998,503.00	-1,497.00	0.98
		Base		100.000000	1,000,000.00	99.850300	998,503.00	-1,497.00	0.98

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313373SZ6	FEDERAL HOME LOAN BANK BONDS 06/16 2.125					2.125	10 Jun 2016		
		Local	1,000,000.000	102.987404	1,029,874.04	102.866300	1,028,663.00	-1,211.04	1.01
		Base		102.987404	1,029,874.04	102.866300	1,028,663.00	-1,211.04	1.01
3133802C0	FEDERAL HOME LOAN BANK BONDS 07/17 1.05					1.05	26 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.858500	998,585.00	-1,415.00	0.98
		Base		100.000000	1,000,000.00	99.858500	998,585.00	-1,415.00	0.98
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	100.000000	800,000.00	99.823700	798,589.60	-1,410.40	0.79
		Base		100.000000	800,000.00	99.823700	798,589.60	-1,410.40	0.79
3133EAJU3	FEDERAL FARM CREDIT BANK BONDS 03/16 1.05					1.05	28 Mar 2016		
		Local	1,000,000.000	100.862447	1,008,624.47	101.008200	1,010,082.00	1,457.53	0.99
		Base		100.862447	1,008,624.47	101.008200	1,010,082.00	1,457.53	0.99
3133XXP43	FEDERAL HOME LOAN BANK BONDS 03/16 3.125					3.125	11 Mar 2016		
		Local	1,000,000.000	104.111945	1,041,119.45	104.248200	1,042,482.00	1,362.55	1.03
		Base		104.111945	1,041,119.45	104.248200	1,042,482.00	1,362.55	1.03
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.680493	1,495,207.40	99.321800	1,489,827.00	-5,380.40	1.47
		Base		99.680493	1,495,207.40	99.321800	1,489,827.00	-5,380.40	1.47
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.118490	1,101,303.39	98.427400	1,082,701.40	-18,601.99	1.07
		Base		100.118490	1,101,303.39	98.427400	1,082,701.40	-18,601.99	1.07
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		Local	1,500,000.000	99.973022	1,499,595.33	100.009000	1,500,135.00	539.67	1.48
		Base		99.973022	1,499,595.33	100.009000	1,500,135.00	539.67	1.48
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		Local	542,531.430	101.371803	549,973.89	100.188200	543,552.47	-6,421.42	0.53
Original Face:		Base	1,000,000.000	101.371803	549,973.89	100.188200	543,552.47	-6,421.42	0.53
3136FPET0	FANNIE MAE NOTES 03/16 2					2.0	10 Mar 2016		
		Local	500,000.000	102.297636	511,488.18	102.245900	511,229.50	-258.68	0.50
		Base		102.297636	511,488.18	102.245900	511,229.50	-258.68	0.50

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3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		406,850.150	Local	101.978859	414,901.14	101.963600	414,839.06	-62.08	0.41
	Original Face:	3,500,000.000	Base	101.978859	414,901.14	101.963600	414,839.06	-62.08	0.41
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		315,179.330	Local	102.282954	322,374.73	102.483300	323,006.18	631.45	0.32
	Original Face:	1,000,000.000	Base	102.282954	322,374.73	102.483300	323,006.18	631.45	0.32
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		676,316.880	Local	103.014730	696,706.01	101.402000	685,798.84	-10,907.17	0.67
	Original Face:	2,000,000.000	Base	103.014730	696,706.01	101.402000	685,798.84	-10,907.17	0.67
3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		1,400,000.000	Local	100.173042	1,402,422.59	99.846900	1,397,856.60	-4,565.99	1.38
			Base	100.173042	1,402,422.59	99.846900	1,397,856.60	-4,565.99	1.38
3138NYD28	FNMA POOL AR1920					2.5	01 Jan 2023		
		400,365.400	Local	102.473808	410,269.67	102.459423	410,212.08	-57.59	0.40
	Original Face:	485,000.000	Base	102.473808	410,269.67	102.459423	410,212.08	-57.59	0.40
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		26,735.520	Local	102.932840	27,519.63	101.303300	27,083.96	-435.67	0.03
	Original Face:	200,000.000	Base	102.932840	27,519.63	101.303300	27,083.96	-435.67	0.03
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		152,016.410	Local	104.036610	158,152.72	104.395400	158,698.14	545.42	0.16
	Original Face:	281,000.000	Base	104.036610	158,152.72	104.395400	158,698.14	545.42	0.16
31396QRU5	FANNIE MAE FNR 2009 57 EA					4.0	25 Dec 2026		
		218,399.160	Local	102.250682	223,314.63	100.942500	220,457.57	-2,857.06	0.22
	Original Face:	4,000,000.000	Base	102.250682	223,314.63	100.942500	220,457.57	-2,857.06	0.22
31397SYA6	FANNIE MAE FNR 2011 44 AG					1.5	25 Feb 2021		
		12,725.180	Local	100.391193	12,774.96	99.971400	12,721.54	-53.42	0.01
	Original Face:	650,000.000	Base	100.391193	12,774.96	99.971400	12,721.54	-53.42	0.01
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		253,052.050	Local	101.743839	257,464.87	101.367500	256,512.54	-952.33	0.25
	Original Face:	3,300,000.000	Base	101.743839	257,464.87	101.367500	256,512.54	-952.33	0.25

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31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	171,361.210	101.651406	174,191.08	101.411800	173,780.49	-410.59	0.17
	Original Face:	Base	3,300,000.000	101.651406	174,191.08	101.411800	173,780.49	-410.59	0.17
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	112,264.600	101.408538	113,845.89	101.421700	113,860.67	14.78	0.11
	Original Face:	Base	550,000.000	101.408538	113,845.89	101.421700	113,860.67	14.78	0.11
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.958091	1,199,497.09	99.932300	1,199,187.60	-309.49	1.18
		Base		99.958091	1,199,497.09	99.932300	1,199,187.60	-309.49	1.18
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		Local	1,440,000.000	99.998728	1,439,981.69	100.032000	1,440,460.80	479.11	1.42
	Original Face:	Base	1,440,000.000	99.998728	1,439,981.69	100.032000	1,440,460.80	479.11	1.42
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.988858	779,913.09	99.918100	779,361.18	-551.91	0.77
	Original Face:	Base	780,000.000	99.988858	779,913.09	99.918100	779,361.18	-551.91	0.77
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	870,216.750	99.905363	869,393.20	100.054200	870,688.41	1,295.21	0.86
	Original Face:	Base	1,000,000.000	99.905363	869,393.20	100.054200	870,688.41	1,295.21	0.86
34530DAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A2					0.55	15 Apr 2016		
		Local	432,638.800	99.999760	432,637.76	100.055800	432,880.21	242.45	0.43
	Original Face:	Base	1,000,000.000	99.999760	432,637.76	100.055800	432,880.21	242.45	0.43
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	800,000.000	99.966850	799,734.80	99.894600	799,156.80	-578.00	0.79
	Original Face:	Base	800,000.000	99.966850	799,734.80	99.894600	799,156.80	-578.00	0.79
36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	104.244536	1,146,689.90	104.240900	1,146,649.90	-40.00	1.13
		Base		104.244536	1,146,689.90	104.240900	1,146,649.90	-40.00	1.13
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.986099	574,920.07	100.120800	575,694.60	774.53	0.57
		Base		99.986099	574,920.07	100.120800	575,694.60	774.53	0.57

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38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	1,221,756.910	101.666900	1,242,122.37	100.559300	1,228,590.20	-13,532.17	1.21
	Original Face:	Base	2,750,000.000	101.666900	1,242,122.37	100.559300	1,228,590.20	-13,532.17	1.21
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.853410	629,076.48	99.931600	629,569.08	492.60	0.62
		Base		99.853410	629,076.48	99.931600	629,569.08	492.60	0.62
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	64,517.940	99.948340	64,484.61	100.137700	64,606.78	122.17	0.06
	Original Face:	Base	124,000.000	99.948340	64,484.61	100.137700	64,606.78	122.17	0.06
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.990389	439,957.71	99.729800	438,811.12	-1,146.59	0.43
	Original Face:	Base	440,000.000	99.990389	439,957.71	99.729800	438,811.12	-1,146.59	0.43
43814CAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A2					0.35	22 Jun 2015		
		Local	46,197.920	99.945798	46,172.88	99.999000	46,197.46	24.58	0.05
	Original Face:	Base	550,000.000	99.945798	46,172.88	99.999000	46,197.46	24.58	0.05
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	891,000.000	99.998056	890,982.68	100.063600	891,566.68	584.00	0.88
	Original Face:	Base	891,000.000	99.998056	890,982.68	100.063600	891,566.68	584.00	0.88
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.779946	498,899.73	99.664300	498,321.50	-578.23	0.49
	Original Face:	Base	500,000.000	99.779946	498,899.73	99.664300	498,321.50	-578.23	0.49
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	293,000.000	99.993133	292,979.88	100.086300	293,252.86	272.98	0.29
	Original Face:	Base	293,000.000	99.993133	292,979.88	100.086300	293,252.86	272.98	0.29
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	1,640,000.000	99.999663	1,639,994.47	100.007900	1,640,129.56	135.09	1.61
	Original Face:	Base	1,640,000.000	99.999663	1,639,994.47	100.007900	1,640,129.56	135.09	1.61
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	305,000.000	99.984151	304,951.66	99.917700	304,748.99	-202.67	0.30
	Original Face:	Base	305,000.000	99.984151	304,951.66	99.917700	304,748.99	-202.67	0.30

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458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	102.479468	1,067,836.06	102.445400	1,067,481.07	-354.99	1.05
		Base		102.479468	1,067,836.06	102.445400	1,067,481.07	-354.99	1.05
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.522402	502,612.01	99.855100	499,275.50	-3,336.51	0.49
		Base		100.522402	502,612.01	99.855100	499,275.50	-3,336.51	0.49
459200GU9	IBM CORP SR UNSECURED 01/16 2					2.0	05 Jan 2016		
		Local	500,000.000	101.826522	509,132.61	102.103000	510,515.00	1,382.39	0.50
		Base		101.826522	509,132.61	102.103000	510,515.00	1,382.39	0.50
459200GZ8	IBM CORP SR UNSECURED 10/14 0.875					0.875	31 Oct 2014		
		Local	1,000,000.000	100.044431	1,000,444.31	100.144900	1,001,449.00	1,004.69	0.99
		Base		100.044431	1,000,444.31	100.144900	1,001,449.00	1,004.69	0.99
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	101.009666	505,048.33	100.680400	503,402.00	-1,646.33	0.50
		Base		101.009666	505,048.33	100.680400	503,402.00	-1,646.33	0.50
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.478333	1,507,175.00	100.505000	1,507,575.00	400.00	1.48
		Base		100.478333	1,507,175.00	100.505000	1,507,575.00	400.00	1.48
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	730,000.000	99.989559	729,923.78	100.253900	731,853.47	1,929.69	0.72
Original Face:		Base	730,000.000	99.989559	729,923.78	100.253900	731,853.47	1,929.69	0.72
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	691,702.090	100.000000	691,702.09	100.030400	691,912.37	210.28	0.68
Original Face:		Base	1,000,000.000	100.000000	691,702.09	100.030400	691,912.37	210.28	0.68
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	725,000.000	99.831634	723,779.35	100.177800	726,289.05	2,509.70	0.71
Original Face:		Base	725,000.000	99.831634	723,779.35	100.177800	726,289.05	2,509.70	0.71
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.71715	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.458000	753,435.00	3,435.00	0.74
		Base		100.000000	750,000.00	100.458000	753,435.00	3,435.00	0.74

& 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
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.6111	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.285400	1,002,854.00	2,854.00	0.99
		Base		100.000000	1,000,000.00	100.285400	1,002,854.00	2,854.00	0.99
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.962249	589,777.27	99.871900	589,244.21	-533.06	0.58
		Base		99.962249	589,777.27	99.871900	589,244.21	-533.06	0.58
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	102.010067	500,869.43	101.883000	500,245.53	-623.90	0.49
		Base		102.010067	500,869.43	101.883000	500,245.53	-623.90	0.49
587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	523,478.260	100.051632	523,748.54	100.049100	523,735.29	-13.25	0.52
	Original Face:	Base	750,000.000	100.051632	523,748.54	100.049100	523,735.29	-13.25	0.52
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	705,000.000	99.983773	704,885.60	99.648470	702,521.71	-2,363.89	0.69
	Original Face:	Base	705,000.000	99.983773	704,885.60	99.648470	702,521.71	-2,363.89	0.69
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.983883	1,209,804.99	100.207100	1,212,505.91	2,700.92	1.19
		Base		99.983883	1,209,804.99	100.207100	1,212,505.91	2,700.92	1.19
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	1,000,000.000	101.347452	1,013,474.52	101.518800	1,015,188.00	1,713.48	1.00
		Base		101.347452	1,013,474.52	101.518800	1,015,188.00	1,713.48	1.00
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	102.832312	514,161.56	103.073200	515,366.00	1,204.44	0.51
		Base		102.832312	514,161.56	103.073200	515,366.00	1,204.44	0.51
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.47985	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.110400	1,001,104.00	1,104.00	0.99
		Base		100.000000	1,000,000.00	100.110400	1,001,104.00	1,104.00	0.99
65476VAE9	NISSAN AUTO LEASE TRUST NALT 2013 A A2B					0.282	15 Sep 2015		
		Local	609,589.710	99.944374	609,250.62	99.996700	609,569.59	318.97	0.60
	Original Face:	Base	1,100,000.000	99.944374	609,250.62	99.996700	609,569.59	318.97	0.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		Local	1,192,148.570	99.993263	1,192,068.26	100.094500	1,193,275.15	1,206.89	1.17
	Original Face:	Base	1,290,000.000	99.993263	1,192,068.26	100.094500	1,193,275.15	1,206.89	1.17
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8136	15 Jan 2019		
		Local	500,000.000	100.805786	504,028.93	100.882200	504,411.00	382.07	0.50
		Base		100.805786	504,028.93	100.882200	504,411.00	382.07	0.50
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	106.491668	532,458.34	106.740100	533,700.50	1,242.16	0.53
		Base		106.491668	532,458.34	106.740100	533,700.50	1,242.16	0.53
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5451	28 Jan 2016		
		Local	310,000.000	100.000000	310,000.00	100.132000	310,409.20	409.20	0.31
		Base		100.000000	310,000.00	100.132000	310,409.20	409.20	0.31
69349LAL2	PNC BANK NA SR UNSECURED 04/16 VAR					0.5466	29 Apr 2016		
		Local	1,400,000.000	100.000000	1,400,000.00	100.044000	1,400,616.00	616.00	1.38
		Base		100.000000	1,400,000.00	100.044000	1,400,616.00	616.00	1.38
69371RL38	PACCAR FINANCIAL CORP SR UNSECURED 02/16 VAR					0.49485	08 Feb 2016		
		Local	1,605,000.000	100.076551	1,606,228.64	100.271100	1,609,351.16	3,122.52	1.58
		Base		100.076551	1,606,228.64	100.271100	1,609,351.16	3,122.52	1.58
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.877591	794,026.85	99.571500	791,593.43	-2,433.42	0.78
		Base		99.877591	794,026.85	99.571500	791,593.43	-2,433.42	0.78
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	103.074577	453,528.14	103.179500	453,989.80	461.66	0.45
		Base		103.074577	453,528.14	103.179500	453,989.80	461.66	0.45
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.43715	26 Feb 2016		
		Local	355,000.000	100.000000	355,000.00	100.172200	355,611.31	611.31	0.35
		Base		100.000000	355,000.00	100.172200	355,611.31	611.31	0.35
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		Local	775,000.000	102.871000	797,250.25	102.941100	797,793.53	543.28	0.79
		Base		102.871000	797,250.25	102.941100	797,793.53	543.28	0.79

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	139,000.000	101.456468	141,024.49	101.681600	141,337.42	312.93	0.14
		Base		101.456468	141,024.49	101.681600	141,337.42	312.93	0.14
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.700396	1,017,003.96	101.409700	1,014,097.00	-2,906.96	1.00
		Base		101.700396	1,017,003.96	101.409700	1,014,097.00	-2,906.96	1.00
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.970470	299,911.41	99.894500	299,683.50	-227.91	0.29
		Base		99.970470	299,911.41	99.894500	299,683.50	-227.91	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.927567	704,489.35	98.555600	694,816.98	-9,672.37	0.68
		Base		99.927567	704,489.35	98.555600	694,816.98	-9,672.37	0.68
882508AR5	TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375					2.375	16 May 2016		
		Local	903,000.000	103.278662	932,606.32	103.069700	930,719.39	-1,886.93	0.92
		Base		103.278662	932,606.32	103.069700	930,719.39	-1,886.93	0.92
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.983442	829,862.57	99.884000	829,037.20	-825.37	0.82
	Original Face:	Base	830,000.000	99.983442	829,862.57	99.884000	829,037.20	-825.37	0.82
89236QAC5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2011 B A3					0.68	15 Jun 2015		
		Local	83,841.140	100.081881	83,909.79	100.032100	83,868.05	-41.74	0.08
	Original Face:	Base	900,000.000	100.081881	83,909.79	100.032100	83,868.05	-41.74	0.08
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.950723	999,507.23	99.756600	997,566.00	-1,941.23	0.98
		Base		99.950723	999,507.23	99.756600	997,566.00	-1,941.23	0.98
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	117,950.910	99.996507	117,946.79	100.039500	117,997.50	50.71	0.12
	Original Face:	Base	160,000.000	99.996507	117,946.79	100.039500	117,997.50	50.71	0.12
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	104.072616	1,665,161.86	103.874100	1,661,985.60	-3,176.26	1.64
		Base		104.072616	1,665,161.86	103.874100	1,661,985.60	-3,176.26	1.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90521APG7	MUFG UNION BANK NA SR UNSECURED 09/16 VAR					0.9836	26 Sep 2016		
		Local	265,000.000	100.000000	265,000.00	101.001900	267,655.04	2,655.04	0.26
		Base		100.000000	265,000.00	101.001900	267,655.04	2,655.04	0.26
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.992470	184,986.07	100.100900	185,186.67	200.60	0.18
		Base		99.992470	184,986.07	100.100900	185,186.67	200.60	0.18
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	776,087.200	99.990742	776,015.35	99.995000	776,048.40	33.05	0.76
	Original Face:	Base	800,000.000	99.990742	776,015.35	99.995000	776,048.40	33.05	0.76
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	1,074,903.020	99.997275	1,074,873.73	99.992300	1,074,820.25	-53.48	1.06
	Original Face:	Base	1,200,000.000	99.997275	1,074,873.73	99.992300	1,074,820.25	-53.48	1.06
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	450,000.000	100.000000	450,000.00	99.850000	449,325.00	-675.00	0.44
	Original Face:	Base	450,000.000	100.000000	450,000.00	99.850000	449,325.00	-675.00	0.44
931142BY8	WAL MART STORES INC SR UNSECURED 07/15 4.5					4.5	01 Jul 2015		
		Local	337,000.000	103.531223	348,900.22	103.867500	350,033.48	1,133.26	0.34
		Base		103.531223	348,900.22	103.867500	350,033.48	1,133.26	0.34
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	101.204785	1,416,866.99	101.305000	1,418,270.00	1,403.01	1.40
		Base		101.204785	1,416,866.99	101.305000	1,418,270.00	1,403.01	1.40
94985H5G5	WELLS FARGO BANK NA SR UNSECURED 07/15 VAR					0.5136	20 Jul 2015		
		Local	2,300,000.000	100.000000	2,300,000.00	100.228700	2,305,260.10	5,260.10	2.27
		Base		100.000000	2,300,000.00	100.228700	2,305,260.10	5,260.10	2.27
98385XAF3	XTO ENERGY INC COMPANY GUAR 01/15 5					5.0	31 Jan 2015		
		Local	628,000.000	102.130041	641,376.66	102.310900	642,512.45	1,135.79	0.63
		Base		102.130041	641,376.66	102.310900	642,512.45	1,135.79	0.63
US DOLLAR Total									
		Local	95,947,241.100		96,667,294.92		96,637,190.96	-30,103.96	95.10
	Original Face:	Base	54,949,000.000		96,667,294.92		96,637,190.96	-30,103.96	95.10

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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
FIXED INCOME Total								
		95,947,241.100	Base	96,667,294.92		96,637,190.96	-30,103.96	95.10
Original Face:		54,949,000.000						

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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									
		100,925,952.470	Base		101,647,766.81		101,621,272.47	-26,494.34	100.00
Original Face:		54,949,000.000							

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-8,562.920	1.000000	-8,562.92	1.000000	-8,562.92	0.00	0.00
		Base		1.000000	-8,562.92	1.000000	-8,562.92	0.00	0.00
US DOLLAR Total									
		Local	-8,562.920		-8,562.92		-8,562.92	0.00	0.00
		Base			-8,562.92		-8,562.92	0.00	0.00
CASH Total									
		Base	-8,562.920		-8,562.92		-8,562.92	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
313383ZP9	FEDERAL HOME LOAN BANK BONDS 09/14 0.17					0.17	12 Sep 2014		
		Local	5,000,000.000	99.998034	4,999,901.70	99.998034	4,999,901.70	0.00	0.60
		Base		99.998034	4,999,901.70	99.998034	4,999,901.70	0.00	0.60
3134A2HF8	FREDDIE MAC NOTES 11/14 0.00000					0.01	24 Nov 2014		
		Local	5,000,000.000	99.751799	4,987,589.93	99.924200	4,996,210.00	8,620.07	0.60
		Base		99.751799	4,987,589.93	99.924200	4,996,210.00	8,620.07	0.60
912796BX6	TREASURY BILL 08/14 0.00000					0.01	21 Aug 2014		
		Local	10,000,000.000	99.993352	9,999,335.23	99.993352	9,999,335.23	0.00	1.19
		Base		99.993352	9,999,335.23	99.993352	9,999,335.23	0.00	1.19
979QHR003	SOUTH STREET REPO					0.14	01 Aug 2014		
		Local	24,874,742.230	100.000000	24,874,742.23	100.000000	24,874,742.23	0.00	2.97
		Base		100.000000	24,874,742.23	100.000000	24,874,742.23	0.00	2.97
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		Local	48,876,623.900	100.000000	48,876,623.90	100.000000	48,876,623.90	0.00	5.83
		Base		100.000000	48,876,623.90	100.000000	48,876,623.90	0.00	5.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
			93,751,366.130	Local	93,738,192.99		93,746,813.06	8,620.07	11.19
				Base	93,738,192.99		93,746,813.06	8,620.07	11.19
CASH EQUIVALENT Total									
			93,751,366.130	Base	93,738,192.99		93,746,813.06	8,620.07	11.19
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
			3,197,266.550	Local	102.582181	3,279,825.77	102.972535	3,292,306.42	12,480.65	0.39
	Original Face:		5,000,000.000	Base	102.582181	3,279,825.77	102.972535	3,292,306.42	12,480.65	0.39
3128PT4K8	FED HM LN PC POOL J14426					3.5	01 Feb 2021		
			1,821,477.250	Local	102.089333	1,859,533.97	105.428034	1,920,347.65	60,813.68	0.23
	Original Face:		5,000,000.000	Base	102.089333	1,859,533.97	105.428034	1,920,347.65	60,813.68	0.23
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
			19,930,709.920	Local	105.917091	21,110,028.12	102.041645	20,337,624.26	-772,403.86	2.43
	Original Face:		24,487,993.000	Base	105.917091	21,110,028.12	102.041645	20,337,624.26	-772,403.86	2.43
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
			7,111,269.800	Local	105.789890	7,523,004.53	101.815518	7,240,376.18	-282,628.35	0.86
	Original Face:		10,000,000.000	Base	105.789890	7,523,004.53	101.815518	7,240,376.18	-282,628.35	0.86
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.2262	20 Apr 2016		
			10,000,000.000	Local	100.026210	10,002,621.04	100.148500	10,014,850.00	12,228.96	1.20
				Base	100.026210	10,002,621.04	100.148500	10,014,850.00	12,228.96	1.20
3133813R4	FEDERAL HOME LOAN BANK BONDS 11/17 1					1.0	09 Nov 2017		
			32,490,000.000	Local	100.000000	32,490,000.00	98.881600	32,126,631.84	-363,368.16	3.83
				Base	100.000000	32,490,000.00	98.881600	32,126,631.84	-363,368.16	3.83
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
			9,000,000.000	Local	99.111638	8,920,047.38	98.536300	8,868,267.00	-51,780.38	1.06
				Base	99.111638	8,920,047.38	98.536300	8,868,267.00	-51,780.38	1.06

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3133EA4H8	FEDERAL FARM CREDIT BANK BONDS 07/17 0.82					0.82	11 Jul 2017		
		12,525,000.000	Local	100.000000	12,525,000.00	99.211200	12,426,202.80	-98,797.20	1.48
			Base	100.000000	12,525,000.00	99.211200	12,426,202.80	-98,797.20	1.48
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.17475	23 Apr 2015		
		20,000,000.000	Local	99.994078	19,998,815.64	100.053500	20,010,700.00	11,884.36	2.39
			Base	99.994078	19,998,815.64	100.053500	20,010,700.00	11,884.36	2.39
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.17925	22 Sep 2015		
		30,000,000.000	Local	99.996368	29,998,910.54	100.071000	30,021,300.00	22,389.46	3.58
			Base	99.996368	29,998,910.54	100.071000	30,021,300.00	22,389.46	3.58
3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.1855	06 Apr 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	100.055500	10,005,550.00	5,550.00	1.19
			Base	100.000000	10,000,000.00	100.055500	10,005,550.00	5,550.00	1.19
3133EAWY0	FEDERAL FARM CREDIT BANK BONDS 07/17 1.04					1.04	10 Jul 2017		
		10,000,000.000	Local	100.000000	10,000,000.00	99.789700	9,978,970.00	-21,030.00	1.19
			Base	100.000000	10,000,000.00	99.789700	9,978,970.00	-21,030.00	1.19
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		10,000,000.000	Local	100.000000	10,000,000.00	99.490500	9,949,050.00	-50,950.00	1.19
			Base	100.000000	10,000,000.00	99.490500	9,949,050.00	-50,950.00	1.19
3133EC2Z6	FEDERAL FARM CREDIT BANK BONDS 02/17 0.67					0.67	15 Feb 2017		
		20,000,000.000	Local	100.000000	20,000,000.00	99.190500	19,838,100.00	-161,900.00	2.37
			Base	100.000000	20,000,000.00	99.190500	19,838,100.00	-161,900.00	2.37
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.20525	24 Feb 2016		
		20,000,000.000	Local	100.000000	20,000,000.00	100.109300	20,021,860.00	21,860.00	2.39
			Base	100.000000	20,000,000.00	100.109300	20,021,860.00	21,860.00	2.39
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.215	30 Jan 2018		
		20,000,000.000	Local	100.000000	20,000,000.00	100.017200	20,003,440.00	3,440.00	2.39
			Base	100.000000	20,000,000.00	100.017200	20,003,440.00	3,440.00	2.39
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		10,000,000.000	Local	100.000000	10,000,000.00	99.288100	9,928,810.00	-71,190.00	1.19
			Base	100.000000	10,000,000.00	99.288100	9,928,810.00	-71,190.00	1.19

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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	98.835000	9,883,500.00	-116,500.00	1.18
		Base		100.000000	10,000,000.00	98.835000	9,883,500.00	-116,500.00	1.18
3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	98.567600	9,856,760.00	-143,240.00	1.18
		Base		100.000000	10,000,000.00	98.567600	9,856,760.00	-143,240.00	1.18
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	5,000,000.000	99.999625	4,999,981.26	100.245400	5,012,270.00	12,288.74	0.60
		Base		99.999625	4,999,981.26	100.245400	5,012,270.00	12,288.74	0.60
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	12,455,000.000	100.000000	12,455,000.00	99.635900	12,409,651.35	-45,348.65	1.48
		Base		100.000000	12,455,000.00	99.635900	12,409,651.35	-45,348.65	1.48
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	49,675,000.000	100.000000	49,675,000.00	98.411100	48,885,713.93	-789,286.07	5.83
		Base		100.000000	49,675,000.00	98.411100	48,885,713.93	-789,286.07	5.83
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	98.083300	9,808,330.00	-191,670.00	1.17
		Base		100.000000	10,000,000.00	98.083300	9,808,330.00	-191,670.00	1.17
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	97.973800	19,326,311.79	-399,688.21	2.31
		Base		100.000000	19,726,000.00	97.973800	19,326,311.79	-399,688.21	2.31
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,472,832.350	100.169094	3,478,704.70	100.358900	3,485,296.35	6,591.65	0.42
Original Face:		Base	5,000,000.000	100.169094	3,478,704.70	100.358900	3,485,296.35	6,591.65	0.42
3136A4LU1	FANNIE MAE FNR 2012 19 KG					3.5	25 Mar 2042		
		Local	4,746,933.900	101.514694	4,818,835.43	99.814630	4,738,134.51	-80,700.92	0.57
Original Face:		Base	7,540,000.000	101.514694	4,818,835.43	99.814630	4,738,134.51	-80,700.92	0.57
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	9,628,049.900	99.707754	9,599,912.33	96.045400	9,247,299.04	-352,613.29	1.10
Original Face:		Base	11,452,445.000	99.707754	9,599,912.33	96.045400	9,247,299.04	-352,613.29	1.10

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3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	10,050,101.300	100.359163	10,086,197.55	93.210200	9,367,719.52	-718,478.03	1.12
Original Face:		Base	11,058,708.000	100.359163	10,086,197.55	93.210200	9,367,719.52	-718,478.03	1.12
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,508,357.700	100.268315	4,520,454.28	97.270000	4,385,279.53	-135,174.75	0.52
Original Face:		Base	5,000,000.000	100.268315	4,520,454.28	97.270000	4,385,279.53	-135,174.75	0.52
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		Local	14,000,000.000	100.000000	14,000,000.00	99.626900	13,947,766.00	-52,234.00	1.66
		Base		100.000000	14,000,000.00	99.626900	13,947,766.00	-52,234.00	1.66
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,731,148.350	98.182423	2,681,507.62	101.768100	2,779,437.78	97,930.16	0.33
Original Face:		Base	5,000,000.000	98.182423	2,681,507.62	101.768100	2,779,437.78	97,930.16	0.33
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	421,254.850	102.789815	433,007.08	103.771200	437,141.21	4,134.13	0.05
Original Face:		Base	2,245,000.000	102.789815	433,007.08	103.771200	437,141.21	4,134.13	0.05
3137A4R90	FREDDIE MAC FHR 3780 GX					3.5	15 Sep 2028		
		Local	1,614,791.350	100.735988	1,626,676.02	104.121500	1,681,344.98	54,668.96	0.20
Original Face:		Base	5,000,000.000	100.735988	1,626,676.02	104.121500	1,681,344.98	54,668.96	0.20
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	1,015,320.650	102.778806	1,043,534.44	105.647700	1,072,662.91	29,128.47	0.13
Original Face:		Base	5,000,000.000	102.778806	1,043,534.44	105.647700	1,072,662.91	29,128.47	0.13
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,767,338.400	102.338483	1,808,667.31	102.768700	1,816,270.70	7,603.39	0.22
Original Face:		Base	5,000,000.000	102.338483	1,808,667.31	102.768700	1,816,270.70	7,603.39	0.22
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,287,980.750	99.237988	2,270,546.06	100.097200	2,290,204.67	19,658.61	0.27
Original Face:		Base	3,000,000.000	99.237988	2,270,546.06	100.097200	2,290,204.67	19,658.61	0.27
3137AFPE6	FREDDIE MAC FHR 3919 CE					2.75	15 Oct 2040		
		Local	3,813,301.200	100.310444	3,825,139.38	100.193900	3,820,695.19	-4,444.19	0.46
Original Face:		Base	5,000,000.000	100.310444	3,825,139.38	100.193900	3,820,695.19	-4,444.19	0.46

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3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	7,063,127.000	99.971579	7,061,119.57	98.355200	6,946,952.69	-114,166.88	0.83
	Original Face:	Base	10,000,000.000	99.971579	7,061,119.57	98.355200	6,946,952.69	-114,166.88	0.83
3137ALET2	FREDDIE MAC FHR 4001 MH					2.0	15 Jan 2039		
		Local	2,707,879.700	99.544143	2,695,535.65	100.830400	2,730,365.93	34,830.28	0.33
	Original Face:	Base	3,637,904.000	99.544143	2,695,535.65	100.830400	2,730,365.93	34,830.28	0.33
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,984,033.450	100.369519	1,991,364.83	97.242320	1,929,320.16	-62,044.67	0.23
	Original Face:	Base	5,000,000.000	100.369519	1,991,364.83	97.242320	1,929,320.16	-62,044.67	0.23
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	14,164,675.890	100.462849	14,230,236.97	97.870400	13,863,024.95	-367,212.02	1.65
	Original Face:	Base	20,140,000.000	100.462849	14,230,236.97	97.870400	13,863,024.95	-367,212.02	1.65
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,898,511.000	103.724235	5,080,943.07	101.367500	4,965,498.14	-115,444.93	0.59
	Original Face:	Base	10,000,000.000	103.724235	5,080,943.07	101.367500	4,965,498.14	-115,444.93	0.59
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	8,944,906.970	100.929362	9,028,037.54	97.449500	8,716,767.12	-311,270.42	1.04
	Original Face:	Base	12,022,600.000	100.929362	9,028,037.54	97.449500	8,716,767.12	-311,270.42	1.04
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	12,992,514.930	100.463965	13,052,795.60	94.540300	12,283,162.59	-769,633.01	1.47
	Original Face:	Base	15,363,692.000	100.463965	13,052,795.60	94.540300	12,283,162.59	-769,633.01	1.47
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	18,364,172.400	102.396504	18,804,270.51	99.026200	18,185,342.09	-618,928.42	2.17
	Original Face:	Base	24,000,000.000	102.396504	18,804,270.51	99.026200	18,185,342.09	-618,928.42	2.17
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	8,591,228.400	100.434670	8,628,571.92	96.641700	8,302,709.18	-325,862.74	0.99
	Original Face:	Base	10,000,000.000	100.434670	8,628,571.92	96.641700	8,302,709.18	-325,862.74	0.99
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	24,424,628.660	100.975710	24,662,942.26	97.251500	23,753,317.74	-909,624.52	2.83
	Original Face:	Base	29,723,368.000	100.975710	24,662,942.26	97.251500	23,753,317.74	-909,624.52	2.83

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3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	4,901,841.060	102.073324	5,003,472.10	99.284700	4,866,778.19	-136,693.91	0.58
Original Face:		Base	9,815,000.000	102.073324	5,003,472.10	99.284700	4,866,778.19	-136,693.91	0.58
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	4,227,675.600	102.621029	4,338,484.19	100.646100	4,254,990.61	-83,493.58	0.51
Original Face:		Base	10,000,000.000	102.621029	4,338,484.19	100.646100	4,254,990.61	-83,493.58	0.51
3138A5GX4	FNMA POOL AH3813					4.0	01 Jan 2041		
		Local	10,204,528.520	105.702303	10,786,421.62	105.244027	10,739,656.75	-46,764.87	1.28
Original Face:		Base	16,368,050.000	105.702303	10,786,421.62	105.244027	10,739,656.75	-46,764.87	1.28
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	3,583,746.900	102.566633	3,675,728.53	103.233485	3,699,626.82	23,898.29	0.44
Original Face:		Base	5,000,000.000	102.566633	3,675,728.53	103.233485	3,699,626.82	23,898.29	0.44
3138E4DN8	FNMA POOL AK0108					4.0	01 Jan 2042		
		Local	11,508,731.900	105.662127	12,160,370.95	105.462957	12,137,448.97	-22,921.98	1.45
Original Face:		Base	16,997,435.000	105.662127	12,160,370.95	105.462957	12,137,448.97	-22,921.98	1.45
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,482,600.820	113.408028	3,949,548.93	110.890900	3,861,887.39	-87,661.54	0.46
Original Face:		Base	12,777,000.000	113.408028	3,949,548.93	110.890900	3,861,887.39	-87,661.54	0.46
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,013,850.200	106.971310	1,084,528.84	107.840700	1,093,343.15	8,814.31	0.13
Original Face:		Base	10,000,000.000	106.971310	1,084,528.84	107.840700	1,093,343.15	8,814.31	0.13
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	1,529,174.570	104.199602	1,593,393.81	102.643800	1,569,602.89	-23,790.92	0.19
Original Face:		Base	7,000,000.000	104.199602	1,593,393.81	102.643800	1,569,602.89	-23,790.92	0.19
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,264,169.050	105.291785	1,331,066.16	103.749400	1,311,567.80	-19,498.36	0.16
Original Face:		Base	5,000,000.000	105.291785	1,331,066.16	103.749400	1,311,567.80	-19,498.36	0.16
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	2,179,236.320	104.236660	2,271,563.16	104.590400	2,279,271.98	7,708.82	0.27
Original Face:		Base	16,000,000.000	104.236660	2,271,563.16	104.590400	2,279,271.98	7,708.82	0.27

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31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	895,278.300	102.083925	913,935.23	103.948800	930,631.05	16,695.82	0.11
	Original Face:	Base	10,000,000.000	102.083925	913,935.23	103.948800	930,631.05	16,695.82	0.11
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,025,410.250	106.494299	1,092,003.46	107.267600	1,099,932.97	7,929.51	0.13
	Original Face:	Base	5,000,000.000	106.494299	1,092,003.46	107.267600	1,099,932.97	7,929.51	0.13
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	96.833316	9,344,415.02	95.121100	9,179,186.15	-165,228.87	1.10
		Base		96.833316	9,344,415.02	95.121100	9,179,186.15	-165,228.87	1.10
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.833316	9,683,331.62	95.121100	9,512,110.00	-171,221.62	1.14
		Base		96.833316	9,683,331.62	95.121100	9,512,110.00	-171,221.62	1.14
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.110299	9,711,029.85	95.571100	9,557,110.00	-153,919.85	1.14
		Base		97.110299	9,711,029.85	95.571100	9,557,110.00	-153,919.85	1.14
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.110298	5,642,108.34	95.571100	5,552,680.91	-89,427.43	0.66
		Base		97.110298	5,642,108.34	95.571100	5,552,680.91	-89,427.43	0.66
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.833316	9,683,331.62	95.121100	9,512,110.00	-171,221.62	1.14
		Base		96.833316	9,683,331.62	95.121100	9,512,110.00	-171,221.62	1.14
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.423598	9,642,359.80	94.574800	9,457,480.00	-184,879.80	1.13
		Base		96.423598	9,642,359.80	94.574800	9,457,480.00	-184,879.80	1.13
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.049471	9,704,947.13	95.571100	9,557,110.00	-147,837.13	1.14
		Base		97.049471	9,704,947.13	95.571100	9,557,110.00	-147,837.13	1.14
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.110299	9,711,029.85	95.571100	9,557,110.00	-153,919.85	1.14
		Base		97.110299	9,711,029.85	95.571100	9,557,110.00	-153,919.85	1.14

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.754437	9,675,443.68	95.121100	9,512,110.00	-163,333.68	1.14
		Base		96.754437	9,675,443.68	95.121100	9,512,110.00	-163,333.68	1.14
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.473031	9,647,303.05	94.574800	9,457,480.00	-189,823.05	1.13
		Base		96.473031	9,647,303.05	94.574800	9,457,480.00	-189,823.05	1.13
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	6,378,387.100	103.429589	6,597,139.54	102.292834	6,524,632.93	-72,506.61	0.78
Original Face:		Base	9,875,825.000	103.429589	6,597,139.54	102.292834	6,524,632.93	-72,506.61	0.78
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	8,620,203.300	101.252840	8,728,200.62	98.171000	8,462,539.78	-265,660.84	1.01
Original Face:		Base	10,000,000.000	101.252840	8,728,200.62	98.171000	8,462,539.78	-265,660.84	1.01
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,937,536.100	99.958963	2,936,330.61	103.352900	3,036,028.75	99,698.14	0.36
Original Face:		Base	5,000,000.000	99.958963	2,936,330.61	103.352900	3,036,028.75	99,698.14	0.36
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	10,000,000.000	105.840708	10,584,070.83	105.968800	10,596,880.00	12,809.17	1.26
		Base		105.840708	10,584,070.83	105.968800	10,596,880.00	12,809.17	1.26
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	10,000,000.000	99.909626	9,990,962.60	100.109400	10,010,940.00	19,977.40	1.19
		Base		99.909626	9,990,962.60	100.109400	10,010,940.00	19,977.40	1.19
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	10,000,000.000	99.846709	9,984,670.89	100.105500	10,010,550.00	25,879.11	1.19
		Base		99.846709	9,984,670.89	100.105500	10,010,550.00	25,879.11	1.19
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	10,000,000.000	99.995070	9,999,507.01	100.089800	10,008,980.00	9,472.99	1.19
		Base		99.995070	9,999,507.01	100.089800	10,008,980.00	9,472.99	1.19
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	5,000,000.000	99.063955	4,953,197.75	97.156200	4,857,810.00	-95,387.75	0.58
		Base		99.063955	4,953,197.75	97.156200	4,857,810.00	-95,387.75	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WK2	US TREASURY FRN 01/16 VAR					0.0700015	31 Jan 2016		
		20,000,000.000	Local	100.001519	20,000,303.86	99.986300	19,997,260.00	-3,043.86	2.39
			Base	100.001519	20,000,303.86	99.986300	19,997,260.00	-3,043.86	2.39
US DOLLAR Total									
		751,337,182.610	Local		754,412,969.02		744,117,483.29	-10,295,485.73	88.81
	Original Face:	403,505,020.000	Base		754,412,969.02		744,117,483.29	-10,295,485.73	88.81
FIXED INCOME Total									
		751,337,182.610	Base		754,412,969.02		744,117,483.29	-10,295,485.73	88.81
	Original Face:	403,505,020.000							

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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									
		845,079,985.820	Base		848,142,599.09		837,855,733.43	-10,286,865.66	100.00
Original Face:		403,505,020.000							

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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								
		-132,422.760	Local	1.000000	-132,422.76	1.000000	-132,422.76	0.00	0.01
			Base	1.000000	-132,422.76	1.000000	-132,422.76	0.00	0.01
US DOLLAR Total									
		-132,422.760	Local		-132,422.76		-132,422.76	0.00	0.01
			Base		-132,422.76		-132,422.76	0.00	0.01
CASH Total									
		-132,422.760	Base		-132,422.76		-132,422.76	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1HK8	ABBEY NATIONAL NA LL					0.01	19 Aug 2014		
		5,000,000.000	Local	99.986078	4,999,303.89	99.986078	4,999,303.89	0.00	0.42
			Base	99.986078	4,999,303.89	99.986078	4,999,303.89	0.00	0.42
0027A1KX6	ABBEY NATIONAL NA LL					0.26	31 Oct 2014		
		5,000,000.000	Local	99.934278	4,996,713.89	99.948290	4,997,414.50	700.61	0.42
			Base	99.934278	4,996,713.89	99.948290	4,997,414.50	700.61	0.42
05253CJF4	AUST & NEW ZEA					0.15	15 Sep 2014		
		5,000,000.000	Local	99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	0.42
			Base	99.981250	4,999,062.50	99.981250	4,999,062.50	0.00	0.42
06366BXQ8	BANK OF MONTREAL					0.16	05 Sep 2014		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
06538G5C2	BNK OF TKYO-MTBSHI L					0.22	01 Aug 2014		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06538HJA9	BNK OF TKYO-MTBSHI L				0.21	22 Sep 2014		
	10,000,000.000	Local	100.004325	10,000,432.53	100.004325	10,000,432.53	0.00	0.85
		Base	100.004325	10,000,432.53	100.004325	10,000,432.53	0.00	0.85
06945MHD1	BARTON CAPITAL CORP.				0.2	13 Aug 2014		
	10,000,000.000	Local	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.85
		Base	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.85
06945MK39	BARTON CAPITAL CORP.				0.18	03 Oct 2014		
	10,000,000.000	Local	99.968500	9,996,850.00	99.968500	9,996,850.00	0.00	0.85
		Base	99.968500	9,996,850.00	99.968500	9,996,850.00	0.00	0.85
12476FHK5	CAFCO LLC				0.01	19 Aug 2014		
	10,000,000.000	Local	99.989061	9,998,906.11	99.989061	9,998,906.11	0.00	0.85
		Base	99.989061	9,998,906.11	99.989061	9,998,906.11	0.00	0.85
12476FJ31	CAFCO LLC				0.13	03 Sep 2014		
	5,000,000.000	Local	99.988083	4,999,404.16	99.988083	4,999,404.16	0.00	0.42
		Base	99.988083	4,999,404.16	99.988083	4,999,404.16	0.00	0.42
12622VHD9	CRC FUNDING LLC				0.16	13 Aug 2014		
	5,000,000.000	Local	99.994667	4,999,733.33	99.994667	4,999,733.33	0.00	0.42
		Base	99.994667	4,999,733.33	99.994667	4,999,733.33	0.00	0.42
13738KHF7	CAN AST & CAN LTD JT				0.12	15 Aug 2014		
	5,000,000.000	Local	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.42
		Base	99.995333	4,999,766.67	99.995333	4,999,766.67	0.00	0.42
13738KK14	CAN AST & CAN LTD JT				0.19	01 Oct 2014		
	5,000,000.000	Local	99.967806	4,998,390.28	99.947820	4,997,391.00	-999.28	0.42
		Base	99.967806	4,998,390.28	99.947820	4,997,391.00	-999.28	0.42
13738KKQ9	CAN AST & CAN LTD JT				0.18	24 Oct 2014		
	10,000,000.000	Local	99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.85
		Base	99.958000	9,995,800.00	99.958000	9,995,800.00	0.00	0.85
15060YJ50	CEDAR SPRING CPTL CO				0.23	05 Sep 2014		
	10,000,000.000	Local	99.977639	9,997,763.89	99.977639	9,997,763.89	0.00	0.85
		Base	99.977639	9,997,763.89	99.977639	9,997,763.89	0.00	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YJ84	CEDAR SPRING CPTL CO				0.2	08 Sep 2014		
	5,000,000.000	Local	99.978889	4,998,944.44	99.978889	4,998,944.44	0.00	0.42
		Base	99.978889	4,998,944.44	99.978889	4,998,944.44	0.00	0.42
15060YJ84	CEDAR SPRING CPTL CO				0.23	08 Sep 2014		
	5,000,000.000	Local	99.975722	4,998,786.11	99.975722	4,998,786.11	0.00	0.42
		Base	99.975722	4,998,786.11	99.975722	4,998,786.11	0.00	0.42
16115XHC2	CHARTA LLC				0.01	12 Aug 2014		
	2,500,000.000	Local	99.992972	2,499,824.31	99.992972	2,499,824.31	0.00	0.21
		Base	99.992972	2,499,824.31	99.992972	2,499,824.31	0.00	0.21
16115XJ48	CHARTA LLC				0.15	04 Sep 2014		
	7,600,000.000	Local	99.985833	7,598,923.34	99.985833	7,598,923.34	0.00	0.65
		Base	99.985833	7,598,923.34	99.985833	7,598,923.34	0.00	0.65
16115XJF3	CHARTA LLC				0.15	15 Sep 2014		
	10,000,000.000	Local	99.981250	9,998,125.00	99.981250	9,998,125.00	0.00	0.85
		Base	99.981250	9,998,125.00	99.981250	9,998,125.00	0.00	0.85
17304UQU7	CITIBANK NEW YORK N.				0.23	20 Aug 2014		
	5,000,000.000	Local	100.004215	5,000,210.76	100.004215	5,000,210.76	0.00	0.42
		Base	100.004215	5,000,210.76	100.004215	5,000,210.76	0.00	0.42
17304URZ5	CITIBANK NEW YORK N.				0.21	11 Aug 2014		
	5,000,000.000	Local	100.001387	5,000,069.35	100.001387	5,000,069.35	0.00	0.42
		Base	100.001387	5,000,069.35	100.001387	5,000,069.35	0.00	0.42
19121BHM4	COCA-COLA COMPANY				0.1	21 Aug 2014		
	10,000,000.000	Local	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.85
		Base	99.994444	9,999,444.44	99.994444	9,999,444.44	0.00	0.85
19121BHU6	COCA-COLA COMPANY				0.1	28 Aug 2014		
	5,000,000.000	Local	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.42
		Base	99.992500	4,999,625.00	99.992500	4,999,625.00	0.00	0.42
22532CJ21	CREDIT AGRICOLE NORTH AMER INC				0.16	02 Sep 2014		
	8,000,000.000	Local	99.985778	7,998,862.22	99.985778	7,998,862.22	0.00	0.68
		Base	99.985778	7,998,862.22	99.985778	7,998,862.22	0.00	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
22533MEK3	CREDIT AGRICOLE					0.32	06 Oct 2014		
		11,600,000.000	Local	100.007290	11,600,845.59	100.007290	11,600,845.59	0.00	0.99
			Base	100.007290	11,600,845.59	100.007290	11,600,845.59	0.00	0.99
25152XSR2	DEUTSCHE BANK AG NY					0.26	15 Aug 2014		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
30601WH44	FAIRWAY FINANCE CORP					0.14	04 Aug 2014		
		5,000,000.000	Local	99.998833	4,999,941.67	99.998833	4,999,941.67	0.00	0.42
			Base	99.998833	4,999,941.67	99.998833	4,999,941.67	0.00	0.42
3130A0D49	FEDERAL HOME LOAN BANK BONDS 08/14 VAR					0.096	21 Aug 2014		
		50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.25
			Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	4.25
36962GK86	GENERAL ELEC CAP CORP SR UNSECURED 09/14 4.75					4.75	15 Sep 2014		
		5,000,000.000	Local	100.547085	5,027,354.25	100.547085	5,027,354.25	0.00	0.43
			Base	100.547085	5,027,354.25	100.547085	5,027,354.25	0.00	0.43
3773E3NL7	GLAXOSMITHKLINE FIN PLC					0.18	20 Jan 2015		
		7,000,000.000	Local	99.914000	6,993,980.00	99.860160	6,990,211.20	-3,768.80	0.59
			Base	99.914000	6,993,980.00	99.860160	6,990,211.20	-3,768.80	0.59
38102KH62	GOLDEN FUNDING CORP					0.08	06 Aug 2014		
		16,645,000.000	Local	99.998889	16,644,815.05	99.998889	16,644,815.05	0.00	1.41
			Base	99.998889	16,644,815.05	99.998889	16,644,815.05	0.00	1.41
38143UAV3	GOLDMAN SACHS GROUP INC SR UNSECURED 09/14 VAR					0.8341	29 Sep 2014		
		3,950,000.000	Local	100.049693	3,951,962.89	100.049693	3,951,962.89	0.00	0.34
			Base	100.049693	3,951,962.89	100.049693	3,951,962.89	0.00	0.34
38346MHD9	GOTHAM FDG CORP					0.14	13 Aug 2014		
		10,000,000.000	Local	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.85
			Base	99.995333	9,999,533.33	99.995333	9,999,533.33	0.00	0.85
38346MJH8	GOTHAM FDG CORP					0.15	17 Sep 2014		
		10,000,000.000	Local	99.980417	9,998,041.67	99.980417	9,998,041.67	0.00	0.85
			Base	99.980417	9,998,041.67	99.980417	9,998,041.67	0.00	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4497W1H17	ING (US) FUNDING LLC					0.24	01 Aug 2014		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
45779QH74	INSTITUTIONAL SECURED					0.27	07 Aug 2014		
		10,000,000.000	Local	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	0.85
			Base	99.995500	9,999,550.00	99.995500	9,999,550.00	0.00	0.85
45779QHL3	INSTITUTIONAL SECURED					0.3	20 Aug 2014		
		5,000,000.000	Local	99.984167	4,999,208.33	99.984167	4,999,208.33	0.00	0.42
			Base	99.984167	4,999,208.33	99.984167	4,999,208.33	0.00	0.42
45779VAC9	INSTITUTIONAL SECURED					0.38	04 Sep 2014		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
52952MJ35	LEXINGTN PKR CAP CO LL					0.2	03 Sep 2014		
		10,000,000.000	Local	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.85
			Base	99.981667	9,998,166.67	99.981667	9,998,166.67	0.00	0.85
53127UHM5	LIBERTY FUNDING LLC					0.13	21 Aug 2014		
		5,000,000.000	Local	99.992778	4,999,638.89	99.992778	4,999,638.89	0.00	0.42
			Base	99.992778	4,999,638.89	99.992778	4,999,638.89	0.00	0.42
53127UJC5	LIBERTY FUNDING LLC					0.17	12 Sep 2014		
		10,000,000.000	Local	99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.85
			Base	99.980167	9,998,016.67	99.980167	9,998,016.67	0.00	0.85
5766P1HR5	MATCHPOINT MASTER TR					0.13	25 Aug 2014		
		10,000,000.000	Local	99.991333	9,999,133.34	99.991333	9,999,133.34	0.00	0.85
			Base	99.991333	9,999,133.34	99.991333	9,999,133.34	0.00	0.85
5766P1HR5	MATCHPOINT MASTER TR					0.15	25 Aug 2014		
		10,000,000.000	Local	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.85
			Base	99.990000	9,999,000.00	99.990000	9,999,000.00	0.00	0.85
62455BHJ7	MOUNTCLIFF					0.2	18 Aug 2014		
		5,000,000.000	Local	99.990556	4,999,527.78	99.990556	4,999,527.78	0.00	0.42
			Base	99.990556	4,999,527.78	99.990556	4,999,527.78	0.00	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BHL2	MOUNTCLIFF					0.17	20 Aug 2014		
		10,000,000.000	Local	99.991028	9,999,102.77	99.991028	9,999,102.77	0.00	0.85
			Base	99.991028	9,999,102.77	99.991028	9,999,102.77	0.00	0.85
62455BN84	MOUNTCLIFF					0.35	08 Jan 2015		
		5,000,000.000	Local	99.844444	4,992,222.22	99.844444	4,992,222.22	0.00	0.42
			Base	99.844444	4,992,222.22	99.844444	4,992,222.22	0.00	0.42
63253KMC8	NAT'L AUSTRALIA FNDG					0.175	12 Dec 2014		
		10,000,000.000	Local	99.935347	9,993,534.72	99.935110	9,993,511.00	-23.72	0.85
			Base	99.935347	9,993,534.72	99.935110	9,993,511.00	-23.72	0.85
63253TXB9	NATL AUSTRALIA BK LT					0.1	15 Aug 2014		
		5,000,000.000	Local	99.999611	4,999,980.56	99.999611	4,999,980.56	0.00	0.42
			Base	99.999611	4,999,980.56	99.999611	4,999,980.56	0.00	0.42
63743DHJ3	NATL RURAL UTIL COOP					0.09	18 Aug 2014		
		8,000,000.000	Local	99.995750	7,999,660.00	99.995750	7,999,660.00	0.00	0.68
			Base	99.995750	7,999,660.00	99.995750	7,999,660.00	0.00	0.68
63743DHU8	NATL RURAL UTIL COOP					0.1	28 Aug 2014		
		10,000,000.000	Local	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.85
			Base	99.992500	9,999,250.00	99.992500	9,999,250.00	0.00	0.85
65409SHB7	NIEUW AMSTERDAM RECV					0.16	11 Aug 2014		
		15,000,000.000	Local	99.995556	14,999,333.33	99.995556	14,999,333.33	0.00	1.27
			Base	99.995556	14,999,333.33	99.995556	14,999,333.33	0.00	1.27
65409SJ33	NIEUW AMSTERDAM RECV					0.12	03 Sep 2014		
		5,000,000.000	Local	99.989000	4,999,450.00	99.989000	4,999,450.00	0.00	0.42
			Base	99.989000	4,999,450.00	99.989000	4,999,450.00	0.00	0.42
76582KH46	RIDGEFIELD FUNDING CO					0.12	04 Aug 2014		
		15,000,000.000	Local	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	1.27
			Base	99.999000	14,999,850.00	99.999000	14,999,850.00	0.00	1.27
78009NQQ2	ROYAL BK OF CANADA BBA LIBOR USD 1 MONTH					0.23475	23 Feb 2015		
		10,000,000.000	Local	100.028332	10,002,833.22	99.994700	9,999,470.00	-3,363.22	0.85
			Base	100.028332	10,002,833.22	99.994700	9,999,470.00	-3,363.22	0.85

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79540BH58	SALISBURY RECEIVABLES CO					0.1	05 Aug 2014		
		15,000,000.000	Local	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	1.27
			Base	99.998889	14,999,833.33	99.998889	14,999,833.33	0.00	1.27
79540BJH0	SALISBURY RECEIVABLES CO					0.15	17 Sep 2014		
		5,000,000.000	Local	99.980417	4,999,020.83	99.980417	4,999,020.83	0.00	0.42
			Base	99.980417	4,999,020.83	99.980417	4,999,020.83	0.00	0.42
82124MH45	SHEFFIELD RECEIVABLE					0.15	04 Aug 2014		
		5,000,000.000	Local	99.998750	4,999,937.50	99.998750	4,999,937.50	0.00	0.42
			Base	99.998750	4,999,937.50	99.998750	4,999,937.50	0.00	0.42
82124MK66	SHEFFIELD RECEIVABLE					0.17	06 Oct 2014		
		10,000,000.000	Local	99.968833	9,996,883.34	99.968833	9,996,883.34	0.00	0.85
			Base	99.968833	9,996,883.34	99.968833	9,996,883.34	0.00	0.85
85520ML35	STARBIRD FDG. CORP					0.26	03 Nov 2014		
		10,000,000.000	Local	99.932111	9,993,211.11	99.946430	9,994,643.00	1,431.89	0.85
			Base	99.932111	9,993,211.11	99.946430	9,994,643.00	1,431.89	0.85
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		4,870,709.340	Local	100.000000	4,870,709.34	100.000000	4,870,709.34	0.00	0.41
			Base	100.000000	4,870,709.34	100.000000	4,870,709.34	0.00	0.41
86562U5M0	SUMITOMO MITSUI BKG CORP					0.21	27 Aug 2014		
		10,000,000.000	Local	100.004330	10,000,433.01	100.004330	10,000,433.01	0.00	0.85
			Base	100.004330	10,000,433.01	100.004330	10,000,433.01	0.00	0.85
86563HH60	SUMITOMO TR & BKNG C					0.16	06 Aug 2014		
		5,000,000.000	Local	99.997778	4,999,888.89	99.997778	4,999,888.89	0.00	0.42
			Base	99.997778	4,999,888.89	99.997778	4,999,888.89	0.00	0.42
87019SHD9	SWEDBANK					0.12	13 Aug 2014		
		5,000,000.000	Local	99.996000	4,999,800.00	99.996000	4,999,800.00	0.00	0.42
			Base	99.996000	4,999,800.00	99.996000	4,999,800.00	0.00	0.42
87019SHK3	SWEDBANK					0.17	19 Aug 2014		
		10,000,000.000	Local	99.991500	9,999,150.00	99.991500	9,999,150.00	0.00	0.85
			Base	99.991500	9,999,150.00	99.991500	9,999,150.00	0.00	0.85

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87019SJ39	SWEDBANK					0.15	03 Sep 2014		
		Local	5,000,000.000	99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	0.42
		Base		99.986250	4,999,312.50	99.986250	4,999,312.50	0.00	0.42
88602UJ84	THUNDER BAY FNDNG LLC					0.17	08 Sep 2014		
		Local	10,000,000.000	99.982056	9,998,205.56	99.982056	9,998,205.56	0.00	0.85
		Base		99.982056	9,998,205.56	99.982056	9,998,205.56	0.00	0.85
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	18 Sep 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.85
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	16 Oct 2014		
		Local	344,561.520	100.000000	344,561.52	100.000000	344,561.52	0.00	0.03
		Base		100.000000	344,561.52	100.000000	344,561.52	0.00	0.03
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	14 Nov 2014		
		Local	9,607,865.440	100.000000	9,607,865.44	100.000000	9,607,865.44	0.00	0.82
		Base		100.000000	9,607,865.44	100.000000	9,607,865.44	0.00	0.82
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	18 Dec 2014		
		Local	10,500,000.000	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.89
		Base		100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.89
92646LHE3	VICTORY RECEIVABLES					0.14	14 Aug 2014		
		Local	16,074,000.000	99.994944	16,073,187.37	99.994944	16,073,187.37	0.00	1.37
		Base		99.994944	16,073,187.37	99.994944	16,073,187.37	0.00	1.37
92646LHF0	VICTORY RECEIVABLES					0.14	15 Aug 2014		
		Local	5,000,000.000	99.994556	4,999,727.78	99.994556	4,999,727.78	0.00	0.42
		Base		99.994556	4,999,727.78	99.994556	4,999,727.78	0.00	0.42
9497F1H11	WELLS FARGO & CO					0.01	01 Aug 2014		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.42
96442MH65	WHITE POINT FDG INC					0.19	06 Aug 2014		
		Local	10,000,000.000	99.997361	9,999,736.11	99.997361	9,999,736.11	0.00	0.85
		Base		99.997361	9,999,736.11	99.997361	9,999,736.11	0.00	0.85

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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
96442MHF5	WHITE POINT FDG INC				0.1999	15 Aug 2014		
	10,000,000.000	Local	99.992226	9,999,222.61	99.992226	9,999,222.61	0.00	0.85
		Base	99.992226	9,999,222.61	99.992226	9,999,222.61	0.00	0.85
979QHT009	WELLS FARGO REPO				0.08	01 Aug 2014		
	176,505,608.750	Local	100.000000	176,505,608.75	100.000000	176,505,608.75	0.00	14.99
		Base	100.000000	176,505,608.75	100.000000	176,505,608.75	0.00	14.99
979QHU006	DEUTSCHE BANK REPO				0.06	06 Aug 2014		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.50
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.50
979QRC005	BANK OF AMERICA REPO				0.04	15 Aug 2014		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	6.37
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	6.37
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.24	18 Sep 2014		
	4,800,576.860	Local	100.000000	4,800,576.86	100.000000	4,800,576.86	0.00	0.41
		Base	100.000000	4,800,576.86	100.000000	4,800,576.86	0.00	0.41
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				0.31	08 Jan 2015		
	4,052,489.330	Local	100.000000	4,052,489.33	100.000000	4,052,489.33	0.00	0.34
		Base	100.000000	4,052,489.33	100.000000	4,052,489.33	0.00	0.34
98137SHL5	WORKING CAP. MAN. CO				0.14	20 Aug 2014		
	10,000,000.000	Local	99.992611	9,999,261.11	99.992611	9,999,261.11	0.00	0.85
		Base	99.992611	9,999,261.11	99.992611	9,999,261.11	0.00	0.85
US DOLLAR Total								
	1,017,050,811.240	Local		1,017,006,830.79		1,017,000,808.27	-6,022.52	86.39
		Base		1,017,006,830.79		1,017,000,808.27	-6,022.52	86.39
CASH EQUIVALENT Total								
	1,017,050,811.240	Base		1,017,006,830.79		1,017,000,808.27	-6,022.52	86.39

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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02665WAD3	AMERICAN HONDA FINANCE UNSECURED 12/14 VAR					0.2303	05 Dec 2014		
		Local	5,000,000.000	100.000000	5,000,000.00	99.996800	4,999,840.00	-160.00	0.42
		Base		100.000000	5,000,000.00	99.996800	4,999,840.00	-160.00	0.42
05579UAA1	BMW VEHICLE LEASE TRUST BMWLT 2014 1 A1					0.2	20 Apr 2015		
		Local	6,917,968.850	100.000000	6,917,968.85	99.977380	6,916,404.01	-1,564.84	0.59
	Original Face:	Base	15,000,000.000	100.000000	6,917,968.85	99.977380	6,916,404.01	-1,564.84	0.59
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		Local	3,000,000.000	100.000000	3,000,000.00	100.045100	3,001,353.00	1,353.00	0.25
		Base		100.000000	3,000,000.00	100.045100	3,001,353.00	1,353.00	0.25
14313QAA3	CARMAX AUTO OWNER TRUST CARMX 2014 1 A1					0.19	17 Feb 2015		
		Local	611,514.130	100.000000	611,514.13	100.000000	611,514.13	0.00	0.05
	Original Face:	Base	4,000,000.000	100.000000	611,514.13	100.000000	611,514.13	0.00	0.05
14313RAA1	CARMAX AUTO OWNER TRUST CARMX 2014 2 A1					0.19	15 May 2015		
		Local	6,732,271.880	100.000000	6,732,271.88	100.000000	6,732,271.88	0.00	0.57
	Original Face:	Base	10,500,000.000	100.000000	6,732,271.88	100.000000	6,732,271.88	0.00	0.57
14912L4Y4	CATERPILLAR FINANCIAL SE SR UNSECURED 12/14 1.125					1.125	15 Dec 2014		
		Local	1,865,000.000	100.328653	1,871,129.37	100.299800	1,870,591.27	-538.10	0.16
		Base		100.328653	1,871,129.37	100.299800	1,870,591.27	-538.10	0.16
1730T0C31	CITIGROUP INC SR UNSECURED 05/15 VAR					1.0	12 May 2015		
		Local	15,000,000.000	100.016000	15,002,400.00	99.990300	14,998,545.00	-3,855.00	1.27
		Base		100.016000	15,002,400.00	99.990300	14,998,545.00	-3,855.00	1.27
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.1271	17 Sep 2015		
		Local	10,000,000.000	99.988167	9,998,816.68	99.979900	9,997,990.00	-826.68	0.85
		Base		99.988167	9,998,816.68	99.979900	9,997,990.00	-826.68	0.85
34530JAA4	FORD CREDIT AUTO LEASE TRUST FORDL 2014 A A1 144A					0.2	15 Apr 2015		
		Local	2,911,695.010	100.000000	2,911,695.01	100.000000	2,911,695.01	0.00	0.25
	Original Face:	Base	6,000,000.000	100.000000	2,911,695.01	100.000000	2,911,695.01	0.00	0.25
34530KAF0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A1 144A					0.18	15 Jul 2015		
		Local	8,679,551.930	100.000000	8,679,551.93	99.993980	8,679,029.42	-522.51	0.74
	Original Face:	Base	11,000,000.000	100.000000	8,679,551.93	99.993980	8,679,029.42	-522.51	0.74

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34530LAA9	FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A1 144A					0.18	15 Aug 2015		
		Local	11,000,000.000	100.000000	11,000,000.00	100.012500	11,001,375.00	1,375.00	0.93
Original Face:		Base	11,000,000.000	100.000000	11,000,000.00	100.012500	11,001,375.00	1,375.00	0.93
36163LAA8	GE EQUIPMENT SMALL TICKET LLC GEEST 2014 1A A1 144A					0.25	24 Apr 2015		
		Local	1,484,164.660	100.000000	1,484,164.66	100.001890	1,484,192.71	28.05	0.13
Original Face:		Base	2,250,000.000	100.000000	1,484,164.66	100.001890	1,484,192.71	28.05	0.13
36163NAA4	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A1					0.2	23 Jun 2015		
		Local	2,412,893.790	100.000000	2,412,893.79	99.993800	2,412,744.19	-149.60	0.20
Original Face:		Base	3,000,000.000	100.000000	2,412,893.79	99.993800	2,412,744.19	-149.60	0.20
361894AA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2014 1A A1 144A					0.25	20 Apr 2015		
		Local	3,902,796.400	100.000000	3,902,796.40	99.988840	3,902,360.85	-435.55	0.33
Original Face:		Base	10,000,000.000	100.000000	3,902,796.40	99.988840	3,902,360.85	-435.55	0.33
38141GEA8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/15 5.125					5.125	15 Jan 2015		
		Local	5,000,000.000	102.039024	5,101,951.22	102.031300	5,101,565.00	-386.22	0.43
		Base		102.039024	5,101,951.22	102.031300	5,101,565.00	-386.22	0.43
41284AAA6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2014 1 A1					0.2	15 Apr 2015		
		Local	2,144,371.340	100.000000	2,144,371.34	100.000000	2,144,371.34	0.00	0.18
Original Face:		Base	7,000,000.000	100.000000	2,144,371.34	100.000000	2,144,371.34	0.00	0.18
43813JAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A1					0.19	23 Mar 2015		
		Local	3,285,056.020	100.000000	3,285,056.02	100.000000	3,285,056.02	0.00	0.28
Original Face:		Base	8,000,000.000	100.000000	3,285,056.02	100.000000	3,285,056.02	0.00	0.28
43814GAA8	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A1					0.18	18 May 2015		
		Local	2,298,315.100	100.000000	2,298,315.10	100.000000	2,298,315.10	0.00	0.20
Original Face:		Base	3,100,000.000	100.000000	2,298,315.10	100.000000	2,298,315.10	0.00	0.20
44890RAA9	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A1					0.2	17 Feb 2015		
		Local	617,022.760	100.016466	617,124.36	100.000000	617,022.76	-101.60	0.05
Original Face:		Base	4,000,000.000	100.016466	617,124.36	100.000000	617,022.76	-101.60	0.05
44890TAA5	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 A A1 144A					0.2	16 Mar 2015		
		Local	2,711,123.540	100.000000	2,711,123.54	99.995640	2,711,005.34	-118.20	0.23
Original Face:		Base	7,300,000.000	100.000000	2,711,123.54	99.995640	2,711,005.34	-118.20	0.23

& 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
44890UAA2	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B A1					0.18	15 May 2015		
		Local	3,645,586.690	100.000000	3,645,586.69	100.000000	3,645,586.69	0.00	0.31
	Original Face:	Base	6,000,000.000	100.000000	3,645,586.69	100.000000	3,645,586.69	0.00	0.31
44890VAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A1 144A					0.2	15 Jul 2015		
		Local	4,158,575.070	100.000000	4,158,575.07	99.985440	4,157,969.58	-605.49	0.35
	Original Face:	Base	5,000,000.000	100.000000	4,158,575.07	99.985440	4,157,969.58	-605.49	0.35
47787VAA9	JOHN DEERE OWNER TRUST JDOT 2014 A A1					0.2	15 May 2015		
		Local	8,523,897.020	100.000000	8,523,897.02	99.973620	8,521,648.42	-2,248.60	0.72
	Original Face:	Base	15,000,000.000	100.000000	8,523,897.02	99.973620	8,521,648.42	-2,248.60	0.72
58768EAA7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A1					0.2	15 Apr 2015		
		Local	4,398,568.620	100.000000	4,398,568.62	99.971040	4,397,294.79	-1,273.83	0.37
	Original Face:	Base	8,000,000.000	100.000000	4,398,568.62	99.971040	4,397,294.79	-1,273.83	0.37
587729AA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A1					0.18	15 Jul 2015		
		Local	4,000,000.000	100.000000	4,000,000.00	100.001660	4,000,066.40	66.40	0.34
	Original Face:	Base	4,000,000.000	100.000000	4,000,000.00	100.001660	4,000,066.40	66.40	0.34
65477NAA4	NISSAN AUTO LEASE TRUST NALT 2014 A A1					0.18	15 Jun 2015		
		Local	3,467,328.720	100.000000	3,467,328.72	99.993840	3,467,115.13	-213.59	0.29
	Original Face:	Base	4,000,000.000	100.000000	3,467,328.72	99.993840	3,467,115.13	-213.59	0.29
73328YAA5	PORSCHE FINANCIAL AUTO SECURIT PFAST 2014 1 A1 144A					0.18	26 May 2015		
		Local	8,642,961.980	100.000000	8,642,961.98	99.988440	8,641,962.85	-999.13	0.73
	Original Face:	Base	13,500,000.000	100.000000	8,642,961.98	99.988440	8,641,962.85	-999.13	0.73
742718DM8	PROCTER + GAMBLE CO/THE SR UNSECURED 02/15 3.5					3.5	15 Feb 2015		
		Local	10,000,000.000	101.696539	10,169,653.85	101.673800	10,167,380.00	-2,273.85	0.86
		Base		101.696539	10,169,653.85	101.673800	10,167,380.00	-2,273.85	0.86
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	3,590,000.000	101.256742	3,635,117.04	101.178700	3,632,315.33	-2,801.71	0.31
		Base		101.256742	3,635,117.04	101.178700	3,632,315.33	-2,801.71	0.31
92867RAA7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 1 A1					0.19	20 May 2015		
		Local	3,194,026.320	100.000000	3,194,026.32	99.998100	3,193,965.63	-60.69	0.27
	Original Face:	Base	6,000,000.000	100.000000	3,194,026.32	99.998100	3,193,965.63	-60.69	0.27

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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
92887FAA9	VOLVO FINANCIAL EQUIPMENT LLC VFET 2014 1A A1 144A					0.21	16 Mar 2015		
		Local	1,954,234.630	100.000000	1,954,234.63	100.000000	1,954,234.63	0.00	0.17
Original Face:		Base	4,000,000.000	100.000000	1,954,234.63	100.000000	1,954,234.63	0.00	0.17
92976GAC5	WELLS FARGO BANK NA SUBORDINATED 11/14 VAR					0.60285	03 Nov 2014		
		Local	969,000.000	100.077050	969,746.61	100.039100	969,378.88	-367.73	0.08
		Base		100.077050	969,746.61	100.039100	969,378.88	-367.73	0.08
949746CR0	WELLS FARGO + COMPANY SUBORDINATED 11/14 5					5.0	15 Nov 2014		
		Local	7,500,000.000	101.334275	7,600,070.62	101.261500	7,594,612.50	-5,458.12	0.65
		Base		101.334275	7,600,070.62	101.261500	7,594,612.50	-5,458.12	0.65
US DOLLAR Total									
		Local	159,617,924.460		160,042,911.45		160,020,772.86	-22,138.59	13.59
Original Face:		Base	167,650,000.000		160,042,911.45		160,020,772.86	-22,138.59	13.59
FIXED INCOME Total									
		Base	159,617,924.460		160,042,911.45		160,020,772.86	-22,138.59	13.59
Original Face:			167,650,000.000						

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Books Closed

Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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									
		1,176,536,312.940	Base		1,176,917,319.48		1,176,889,158.37	-28,161.11	100.00
Original Face:		167,650,000.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
465139BC6	AID ISRAEL ZEROS US GOVT GUAR 09/14 0.00000					0.01	15 Sep 2014		
			8,026,000.000	Local	99.992664	8,025,411.19	99.992664	8,025,411.19	0.00	0.86
				Base	99.992664	8,025,411.19	99.992664	8,025,411.19	0.00	0.86
465139CY7	AID ISRAEL US GOVT GUAR 09/14 0.00000					0.01	15 Sep 2014		
			6,725,000.000	Local	99.992747	6,724,512.21	99.992747	6,724,512.21	0.00	0.72
				Base	99.992747	6,724,512.21	99.992747	6,724,512.21	0.00	0.72
912796DF3	TREASURY BILL 01/15 0.00000					0.01	08 Jan 2015		
			25,000,000.000	Local	99.959243	24,989,810.86	99.976700	24,994,175.00	4,364.14	2.69
				Base	99.959243	24,989,810.86	99.976700	24,994,175.00	4,364.14	2.69
912796DP1	TREASURY BILL 03/15 0.00000					0.045	05 Mar 2015		
			45,000,000.000	Local	99.973000	44,987,850.00	99.962500	44,983,125.00	-4,725.00	4.83
				Base	99.973000	44,987,850.00	99.962500	44,983,125.00	-4,725.00	4.83
912828LQ1	US TREASURY N/B 09/14 2.375					2.375	30 Sep 2014		
			50,000,000.000	Local	100.382487	50,191,243.54	100.382487	50,191,243.54	0.00	5.39
				Base	100.382487	50,191,243.54	100.382487	50,191,243.54	0.00	5.39
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.27	01 Aug 2014		
			90,322,344.150	Local	100.000000	90,322,344.15	100.000000	90,322,344.15	0.00	9.71
				Base	100.000000	90,322,344.15	100.000000	90,322,344.15	0.00	9.71
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	11 Sep 2014		
			6,035,620.510	Local	100.000000	6,035,620.51	100.000000	6,035,620.51	0.00	0.65
				Base	100.000000	6,035,620.51	100.000000	6,035,620.51	0.00	0.65
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	18 Sep 2014		
			10,077,160.860	Local	100.000000	10,077,160.86	100.000000	10,077,160.86	0.00	1.08
				Base	100.000000	10,077,160.86	100.000000	10,077,160.86	0.00	1.08
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	09 Oct 2014		
			2,750,000.000	Local	100.000000	2,750,000.00	100.000000	2,750,000.00	0.00	0.30
				Base	100.000000	2,750,000.00	100.000000	2,750,000.00	0.00	0.30

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	16 Oct 2014		
		Local	7,721,557.580	100.000000	7,721,557.58	100.000000	7,721,557.58	0.00	0.83
		Base		100.000000	7,721,557.58	100.000000	7,721,557.58	0.00	0.83
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	08 Jan 2015		
		Local	2,697,510.670	100.000000	2,697,510.67	100.000000	2,697,510.67	0.00	0.29
		Base		100.000000	2,697,510.67	100.000000	2,697,510.67	0.00	0.29
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	15 Jan 2015		
		Local	573,814.650	100.000000	573,814.65	100.000000	573,814.65	0.00	0.06
		Base		100.000000	573,814.65	100.000000	573,814.65	0.00	0.06
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	15 Jan 2015		
		Local	7,500,000.000	100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.81
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.81
979QHR003	SOUTH STREET REPO					0.06	15 Aug 2014		
		Local	35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.76
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	3.76
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		Local	509,036,888.430	100.000000	509,036,888.43	100.000000	509,036,888.43	0.00	54.70
		Base		100.000000	509,036,888.43	100.000000	509,036,888.43	0.00	54.70
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	11 Sep 2014		
		Local	3,002,482.580	100.000000	3,002,482.58	100.000000	3,002,482.58	0.00	0.32
		Base		100.000000	3,002,482.58	100.000000	3,002,482.58	0.00	0.32
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	18 Sep 2014		
		Local	526,719.060	100.000000	526,719.06	100.000000	526,719.06	0.00	0.06
		Base		100.000000	526,719.06	100.000000	526,719.06	0.00	0.06
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.31	11 Dec 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.11
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.11
US DOLLAR Total									
		Local	810,995,098.490		811,162,926.29		811,162,565.43	-360.86	87.17
		Base			811,162,926.29		811,162,565.43	-360.86	87.17

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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 Total									
		810,995,098.490	Base		811,162,926.29		811,162,565.43	-360.86	87.17
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
465139HM8	AID ISRAEL US GOVT GUAR 11/14 0.00000					0.01	15 Nov 2014		
		34,000,000.000	Local	99.976963	33,992,167.32	99.890300	33,962,702.00	-29,465.32	3.65
			Base	99.976963	33,992,167.32	99.890300	33,962,702.00	-29,465.32	3.65
912828LZ1	US TREASURY N/B 11/14 2.125					2.125	30 Nov 2014		
		50,000,000.000	Local	100.685508	50,342,754.04	100.679700	50,339,850.00	-2,904.04	5.41
			Base	100.685508	50,342,754.04	100.679700	50,339,850.00	-2,904.04	5.41
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		10,000,000.000	Local	101.082405	10,108,240.53	101.082000	10,108,200.00	-40.53	1.09
			Base	101.082405	10,108,240.53	101.082000	10,108,200.00	-40.53	1.09
912828WK2	US TREASURY FRN 01/16 VAR					0.0700015	31 Jan 2016		
		25,000,000.000	Local	99.989965	24,997,491.36	99.986300	24,996,575.00	-916.36	2.69
			Base	99.989965	24,997,491.36	99.986300	24,996,575.00	-916.36	2.69
US DOLLAR Total									
		119,000,000.000	Local		119,440,653.25		119,407,327.00	-33,326.25	12.83
			Base		119,440,653.25		119,407,327.00	-33,326.25	12.83
FIXED INCOME Total									
		119,000,000.000	Base		119,440,653.25		119,407,327.00	-33,326.25	12.83

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		929,995,098.490	Base	930,603,579.54		930,569,892.43	-33,687.11	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
604129R24	MINNESOTA ST MNS 10/14 FIXED 5					5.0	01 Oct 2014		
		Local	10,170,000.000	100.807463	10,252,118.95	100.807463	10,252,118.95	0.00	3.45
		Base		100.807463	10,252,118.95	100.807463	10,252,118.95	0.00	3.45
64966GC91	NEW YORK NY NYC 08/14 FIXED 5					5.0	01 Aug 2014		
		Local	3,420,000.000	100.000000	3,420,000.00	100.000000	3,420,000.00	0.00	1.15
		Base		100.000000	3,420,000.00	100.000000	3,420,000.00	0.00	1.15
64966KEE9	NEW YORK NY NYC 08/14 FIXED 4					4.0	01 Aug 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.36
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	3.36
658289YS6	NORTH CAROLINA ST UNIV AT RALE NCSHGR 10/14 FIXED 4					4.0	01 Oct 2014		
		Local	1,350,000.000	100.613547	1,358,282.88	100.613547	1,358,282.88	0.00	0.46
		Base		100.613547	1,358,282.88	100.613547	1,358,282.88	0.00	0.46
67755CF87	OHIO ST BLDG AUTH OHSFAC 10/14 FIXED 5					5.0	01 Oct 2014		
		Local	2,000,000.000	100.787517	2,015,750.33	100.787517	2,015,750.33	0.00	0.68
		Base		100.787517	2,015,750.33	100.787517	2,015,750.33	0.00	0.68
730146AC1	PMA LEVY AID ANTIC NTSPROGRA PMANTS 10/14 FIXED 2					2.0	17 Oct 2014		
		Local	7,250,000.000	100.359537	7,276,066.42	100.359537	7,276,066.42	0.00	2.45
		Base		100.359537	7,276,066.42	100.359537	7,276,066.42	0.00	2.45
882723CX5	TEXAS ST TXS 08/14 FIXED 2					2.0	28 Aug 2014		
		Local	10,000,000.000	100.133947	10,013,394.72	100.133947	10,013,394.72	0.00	3.37
		Base		100.133947	10,013,394.72	100.133947	10,013,394.72	0.00	3.37
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	15,714,270.430	100.000000	15,714,270.43	100.000000	15,714,270.43	0.00	5.28
		Base		100.000000	15,714,270.43	100.000000	15,714,270.43	0.00	5.28
97701PAJ1	WISCONSIN ST SCH DISTS CASH FL WISEDU 10/14 FIXED 1					1.0	10 Oct 2014		
		Local	4,700,000.000	100.131637	4,706,186.95	100.131637	4,706,186.95	0.00	1.58
		Base		100.131637	4,706,186.95	100.131637	4,706,186.95	0.00	1.58

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Base Currency: 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									
		64,604,270.430	Local		64,756,070.68		64,756,070.68	0.00	21.77
			Base		64,756,070.68		64,756,070.68	0.00	21.77
CASH EQUIVALENT Total									
		64,604,270.430	Base		64,756,070.68		64,756,070.68	0.00	21.77
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
010056FK0	AKRON OH INCOME TAX REVENUE AKRGEN 11/14 FIXED 1.000000000					1.0	12 Nov 2014		
		2,000,000.000	Local	100.202649	2,004,052.98	100.235000	2,004,700.00	647.02	0.67
			Base	100.202649	2,004,052.98	100.235000	2,004,700.00	647.02	0.67
04057PDQ8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/17 FIXED 4.75					4.75	01 Sep 2017		
		1,000,000.000	Local	100.358221	1,003,582.21	100.332000	1,003,320.00	-262.21	0.34
			Base	100.358221	1,003,582.21	100.332000	1,003,320.00	-262.21	0.34
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		2,000,000.000	Local	104.955841	2,099,116.82	104.939000	2,098,780.00	-336.82	0.71
			Base	104.955841	2,099,116.82	104.939000	2,098,780.00	-336.82	0.71
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		2,245,000.000	Local	108.400552	2,433,592.39	108.783000	2,442,178.35	8,585.96	0.82
			Base	108.400552	2,433,592.39	108.783000	2,442,178.35	8,585.96	0.82
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		4,760,000.000	Local	108.605263	5,169,610.50	108.924000	5,184,782.40	15,171.90	1.74
			Base	108.605263	5,169,610.50	108.924000	5,184,782.40	15,171.90	1.74
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		2,380,000.000	Local	108.584775	2,584,317.65	108.924000	2,592,391.20	8,073.55	0.87
			Base	108.584775	2,584,317.65	108.924000	2,592,391.20	8,073.55	0.87
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		8,930,000.000	Local	108.569083	9,695,219.07	108.924000	9,726,913.20	31,694.13	3.27
			Base	108.569083	9,695,219.07	108.924000	9,726,913.20	31,694.13	3.27

& 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
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	108.470178	1,122,666.34	108.924000	1,127,363.40	4,697.06	0.38
		Base		108.470178	1,122,666.34	108.924000	1,127,363.40	4,697.06	0.38
041042VE9	ARKANSAS ST ARS 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	5,885,000.000	102.433761	6,028,226.85	102.548000	6,034,949.80	6,722.95	2.03
		Base		102.433761	6,028,226.85	102.548000	6,034,949.80	6,722.95	2.03
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	105.359222	2,049,236.87	105.585000	2,053,628.25	4,391.38	0.69
		Base		105.359222	2,049,236.87	105.585000	2,053,628.25	4,391.38	0.69
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	102.432661	2,868,114.51	102.548000	2,871,344.00	3,229.49	0.97
		Base		102.432661	2,868,114.51	102.548000	2,871,344.00	3,229.49	0.97
091185ND6	BIRMINGHAM MI CITY SCH DIST BIRSCD 11/19 FIXED 5					5.0	01 Nov 2019		
		Local	1,090,000.000	101.167339	1,102,724.00	101.170000	1,102,753.00	29.00	0.37
		Base		101.167339	1,102,724.00	101.170000	1,102,753.00	29.00	0.37
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	103.222497	1,548,337.46	103.210000	1,548,150.00	-187.46	0.52
		Base		103.222497	1,548,337.46	103.210000	1,548,150.00	-187.46	0.52
16532LJG2	CHESAPEAKE VA CHE 05/15 FIXED 2					2.0	01 May 2015		
		Local	7,235,000.000	101.374489	7,334,444.30	101.388000	7,335,421.80	977.50	2.47
		Base		101.374489	7,334,444.30	101.388000	7,335,421.80	977.50	2.47
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	103.977134	1,497,270.73	104.163000	1,499,947.20	2,676.47	0.50
		Base		103.977134	1,497,270.73	104.163000	1,499,947.20	2,676.47	0.50
198504RP9	COLUMBIA SC WTRWKS SWR SYS COLWTR 02/20 FIXED 5					5.0	01 Feb 2020		
		Local	2,000,000.000	102.341446	2,046,828.92	102.369000	2,047,380.00	551.08	0.69
		Base		102.341446	2,046,828.92	102.369000	2,047,380.00	551.08	0.69
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	104.370971	1,675,154.08	104.517000	1,677,497.85	2,343.77	0.56
		Base		104.370971	1,675,154.08	104.517000	1,677,497.85	2,343.77	0.56

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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
258174AM3	DORCHESTER CNTY SC SCH DIST 2 DOREDU 12/22 FIXED 5.25					5.25	01 Dec 2022		
		Local	2,050,000.000	101.637329	2,083,565.25	101.642000	2,083,661.00	95.75	0.70
		Base		101.637329	2,083,565.25	101.642000	2,083,661.00	95.75	0.70
280515ZU4	EDGEWOOD TX INDEP SCH DIST BEX EDGSCD 02/15 FIXED 2					2.0	15 Feb 2015		
		Local	1,790,000.000	100.878699	1,805,728.72	100.981000	1,807,559.90	1,831.18	0.61
		Base		100.878699	1,805,728.72	100.981000	1,807,559.90	1,831.18	0.61
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	110.360432	4,414,417.26	110.499000	4,419,960.00	5,542.74	1.49
		Base		110.360432	4,414,417.26	110.499000	4,419,960.00	5,542.74	1.49
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	115.884982	2,549,469.60	115.741000	2,546,302.00	-3,167.60	0.86
		Base		115.884982	2,549,469.60	115.741000	2,546,302.00	-3,167.60	0.86
373384XV3	GEORGIA ST GAS 11/14 FIXED 4					4.0	01 Nov 2014		
		Local	7,740,000.000	100.935094	7,812,376.28	100.936000	7,812,446.40	70.12	2.63
		Base		100.935094	7,812,376.28	100.936000	7,812,446.40	70.12	2.63
414005JP4	HARRIS CNTY TX HAR 10/24 FIXED 5.25					5.25	01 Oct 2024		
		Local	1,250,000.000	100.817619	1,260,220.24	100.785000	1,259,812.50	-407.74	0.42
		Base		100.817619	1,260,220.24	100.785000	1,259,812.50	-407.74	0.42
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	104.243013	2,486,195.85	104.378000	2,489,415.30	3,219.45	0.84
		Base		104.243013	2,486,195.85	104.378000	2,489,415.30	3,219.45	0.84
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	2,000,000.000	106.671318	2,133,426.35	106.675000	2,133,500.00	73.65	0.72
		Base		106.671318	2,133,426.35	106.675000	2,133,500.00	73.65	0.72
529063LB3	LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	2,935,000.000	101.839607	2,988,992.46	101.906000	2,990,941.10	1,948.64	1.01
		Base		101.839607	2,988,992.46	101.906000	2,990,941.10	1,948.64	1.01
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	104.810536	2,515,452.87	104.968000	2,519,232.00	3,779.13	0.85
		Base		104.810536	2,515,452.87	104.968000	2,519,232.00	3,779.13	0.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		1,000,000.000	Local	107.420917	1,074,209.17	107.449000	1,074,490.00	280.83	0.36
			Base	107.420917	1,074,209.17	107.449000	1,074,490.00	280.83	0.36
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		2,780,000.000	Local	103.953095	2,889,896.03	104.190000	2,896,482.00	6,585.97	0.97
			Base	103.953095	2,889,896.03	104.190000	2,896,482.00	6,585.97	0.97
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		34,965,000.000	Local	104.755580	36,627,788.59	104.968000	36,702,061.20	74,272.61	12.34
			Base	104.755580	36,627,788.59	104.968000	36,702,061.20	74,272.61	12.34
576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		10,000,000.000	Local	104.750273	10,475,027.30	104.968000	10,496,800.00	21,772.70	3.53
			Base	104.750273	10,475,027.30	104.968000	10,496,800.00	21,772.70	3.53
603790DH6	MINNEAPOLIS MN SPL SCH DIST 1 MINSCD 02/15 FIXED 3					3.0	01 Feb 2015		
		1,360,000.000	Local	101.314330	1,377,874.89	101.417000	1,379,271.20	1,396.31	0.46
			Base	101.314330	1,377,874.89	101.417000	1,379,271.20	1,396.31	0.46
604115AE5	MINNESOTA ST PUBLIC FACS AUTH MNSFAC 03/15 FIXED 5					5.0	01 Mar 2015		
		2,775,000.000	Local	102.793193	2,852,511.10	102.802000	2,852,755.50	244.40	0.96
			Base	102.793193	2,852,511.10	102.802000	2,852,755.50	244.40	0.96
6041287L6	MINNESOTA ST MNS 08/24 FIXED 5					5.0	01 Aug 2024		
		2,250,000.000	Local	100.000000	2,250,000.00	100.000000	2,250,000.00	0.00	0.76
			Base	100.000000	2,250,000.00	100.000000	2,250,000.00	0.00	0.76
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		6,970,000.000	Local	103.968042	7,246,572.55	104.136000	7,258,279.20	11,706.65	2.44
			Base	103.968042	7,246,572.55	104.136000	7,258,279.20	11,706.65	2.44
641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		4,000,000.000	Local	103.041598	4,121,663.90	103.196000	4,127,840.00	6,176.10	1.39
			Base	103.041598	4,121,663.90	103.196000	4,127,840.00	6,176.10	1.39
645918BM4	NEW JERSEY ST ECON DEV AUTH RE NJSDEV 03/21 FIXED 5.25					5.25	01 Mar 2021		
		3,800,000.000	Local	102.831653	3,907,602.80	102.916000	3,910,808.00	3,205.20	1.31
			Base	102.831653	3,907,602.80	102.916000	3,910,808.00	3,205.20	1.31

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65825PCQ1	NORTH CAROLINA ST CAPITAL IMPT NCSGEN 05/15 FIXED 5					5.0	01 May 2015		
		7,940,000.000	Local	103.522818	8,219,711.78	103.603000	8,226,078.20	6,366.42	2.77
			Base	103.522818	8,219,711.78	103.603000	8,226,078.20	6,366.42	2.77
677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		2,000,000.000	Local	104.069375	2,081,387.49	104.163000	2,083,260.00	1,872.51	0.70
			Base	104.069375	2,081,387.49	104.163000	2,083,260.00	1,872.51	0.70
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		9,570,000.000	Local	108.901509	10,421,874.43	109.250000	10,455,225.00	33,350.57	3.52
			Base	108.901509	10,421,874.43	109.250000	10,455,225.00	33,350.57	3.52
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		7,255,000.000	Local	109.443926	7,940,156.81	109.794000	7,965,554.70	25,397.89	2.68
			Base	109.443926	7,940,156.81	109.794000	7,965,554.70	25,397.89	2.68
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		1,500,000.000	Local	106.657886	1,599,868.29	106.605000	1,599,075.00	-793.29	0.54
			Base	106.657886	1,599,868.29	106.605000	1,599,075.00	-793.29	0.54
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		1,170,000.000	Local	104.968839	1,228,135.42	105.127000	1,229,985.90	1,850.48	0.41
			Base	104.968839	1,228,135.42	105.127000	1,229,985.90	1,850.48	0.41
736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		1,600,000.000	Local	103.470538	1,655,528.61	103.611000	1,657,776.00	2,247.39	0.56
			Base	103.470538	1,655,528.61	103.611000	1,657,776.00	2,247.39	0.56
762243KV4	RHODE ISLAND ST HLTH EDUCTNL RISMED 09/17 FIXED 5.25					5.25	15 Sep 2017		
		1,000,000.000	Local	100.607703	1,006,077.03	100.566000	1,005,660.00	-417.03	0.34
			Base	100.607703	1,006,077.03	100.566000	1,005,660.00	-417.03	0.34
812643DL5	SEATTLE WA MUNI LIGHT PWR RE SEAPWR 02/15 FIXED 5					5.0	01 Feb 2015		
		2,000,000.000	Local	102.355798	2,047,115.96	102.389000	2,047,780.00	664.04	0.69
			Base	102.355798	2,047,115.96	102.389000	2,047,780.00	664.04	0.69
833221PL2	SNOHOMISH CNTY WA SCH DIST 20 SNOSCD 12/22 FIXED 5					5.0	01 Dec 2022		
		4,515,000.000	Local	101.573001	4,586,020.98	101.562000	4,585,524.30	-496.68	1.54
			Base	101.573001	4,586,020.98	101.562000	4,585,524.30	-496.68	1.54

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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
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	103.046297	3,771,494.48	103.203000	3,777,229.80	5,735.32	1.27
		Base		103.046297	3,771,494.48	103.203000	3,777,229.80	5,735.32	1.27
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	107.070566	4,288,176.18	107.055000	4,287,552.75	-623.43	1.44
		Base		107.070566	4,288,176.18	107.055000	4,287,552.75	-623.43	1.44
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	108.874207	2,177,484.14	109.208000	2,184,160.00	6,675.86	0.73
		Base		108.874207	2,177,484.14	109.208000	2,184,160.00	6,675.86	0.73
938718ZM8	WASHINGTON CNTY UT SCH DIST SA WASSCD 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,795,000.000	102.636968	2,868,703.25	102.796000	2,873,148.20	4,444.95	0.97
		Base		102.636968	2,868,703.25	102.796000	2,873,148.20	4,444.95	0.97
93974C4Y3	WASHINGTON ST WAS 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	5,570,000.000	101.864528	5,673,854.20	101.906000	5,676,164.20	2,310.00	1.91
		Base		101.864528	5,673,854.20	101.906000	5,676,164.20	2,310.00	1.91
93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		Local	1,690,000.000	103.329025	1,746,260.53	103.511000	1,749,335.90	3,075.37	0.59
		Base		103.329025	1,746,260.53	103.511000	1,749,335.90	3,075.37	0.59
9698715B4	WILLIAMSON CNTY TN WMN 03/15 FIXED 3					3.0	01 Mar 2015		
		Local	1,645,000.000	101.551236	1,670,517.84	101.635000	1,671,895.75	1,377.91	0.56
		Base		101.551236	1,670,517.84	101.635000	1,671,895.75	1,377.91	0.56
97705L4A2	WISCONSIN ST WIS 05/15 FIXED 3					3.0	01 May 2015		
		Local	8,885,000.000	102.040002	9,066,254.15	102.119000	9,073,273.15	7,019.00	3.05
		Base		102.040002	9,066,254.15	102.119000	9,073,273.15	7,019.00	3.05
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		Local	5,000,000.000	102.651948	5,132,597.39	102.857000	5,142,850.00	10,252.61	1.73
		Base		102.651948	5,132,597.39	102.857000	5,142,850.00	10,252.61	1.73
US DOLLAR Total									
		Local	222,300,000.000		232,316,705.85		232,654,646.60	337,940.75	78.23
		Base			232,316,705.85		232,654,646.60	337,940.75	78.23

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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
FIXED INCOME Total								
		222,300,000.000	Base	232,316,705.85		232,654,646.60	337,940.75	78.23

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		286,904,270.430	Base	297,072,776.53		297,410,717.28	337,940.75	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	1,801,549.700	1.000000	1,801,549.70	1.000000	1,801,549.70	0.00	0.59
		Base		1.000000	1,801,549.70	1.000000	1,801,549.70	0.00	0.59
US DOLLAR Total									
		Local	1,801,549.700		1,801,549.70		1,801,549.70	0.00	0.59
		Base			1,801,549.70		1,801,549.70	0.00	0.59
CASH Total									
		Base	1,801,549.700		1,801,549.70		1,801,549.70	0.00	0.59
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
		Local	5,000,000.000	99.941944	4,997,097.22	99.948800	4,997,440.00	342.78	1.65
		Base		99.941944	4,997,097.22	99.948800	4,997,440.00	342.78	1.65
22532CK60	CREDIT AGRICOLE NORTH AMER INC					0.22	06 Oct 2014		
		Local	10,000,000.000	99.959667	9,995,966.67	99.959667	9,995,966.67	0.00	3.30
		Base		99.959667	9,995,966.67	99.959667	9,995,966.67	0.00	3.30
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
		Local	5,000,000.000	99.921667	4,996,083.33	99.948010	4,997,400.50	1,317.17	1.65
		Base		99.921667	4,996,083.33	99.948010	4,997,400.50	1,317.17	1.65
62455BK12	MOUNTCLIFF					0.25	01 Oct 2014		
		Local	10,000,000.000	99.957639	9,995,763.89	99.957639	9,995,763.89	0.00	3.30
		Base		99.957639	9,995,763.89	99.957639	9,995,763.89	0.00	3.30
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		Local	4,681,618.400	100.000000	4,681,618.40	100.000000	4,681,618.40	0.00	1.54
		Base		100.000000	4,681,618.40	100.000000	4,681,618.40	0.00	1.54

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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
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		Local	8,427,723.780	100.000000	8,427,723.78	100.000000	8,427,723.78	0.00	2.78
		Base		100.000000	8,427,723.78	100.000000	8,427,723.78	0.00	2.78
US DOLLAR Total									
		Local	43,109,342.180		43,094,253.29		43,095,913.24	1,659.95	14.21
		Base			43,094,253.29		43,095,913.24	1,659.95	14.21
CASH EQUIVALENT Total									
		Base	43,109,342.180		43,094,253.29		43,095,913.24	1,659.95	14.21
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02582JFV7	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2009 2 A					1.402	15 Mar 2017		
		Local	1,175,000.000	101.433960	1,191,849.03	100.047900	1,175,562.83	-16,286.20	0.39
Original Face:		Base	1,175,000.000	101.433960	1,191,849.03	100.047900	1,175,562.83	-16,286.20	0.39
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	98.368138	2,065,730.90	109.521600	2,299,953.60	234,222.70	0.76
		Base		98.368138	2,065,730.90	109.521600	2,299,953.60	234,222.70	0.76
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.352843	993,528.43	105.252400	1,052,524.00	58,995.57	0.35
		Base		99.352843	993,528.43	105.252400	1,052,524.00	58,995.57	0.35
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.53175	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	100.006700	3,000,201.00	201.00	0.99
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.006700	3,000,201.00	201.00	0.99
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	4,500,000.000	99.956758	4,498,054.12	103.770900	4,669,690.50	171,636.38	1.54
		Base		99.956758	4,498,054.12	103.770900	4,669,690.50	171,636.38	1.54
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.55175	15 Sep 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.299600	2,005,992.00	5,992.00	0.66
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.299600	2,005,992.00	5,992.00	0.66

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06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.991688	1,999,833.76	102.789500	2,055,790.00	55,956.24	0.68
		Base		99.991688	1,999,833.76	102.789500	2,055,790.00	55,956.24	0.68
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	3,000,000.000	99.973448	2,999,203.44	98.869800	2,966,094.00	-33,109.44	0.98
		Base		99.973448	2,999,203.44	98.869800	2,966,094.00	-33,109.44	0.98
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.939864	1,998,797.28	102.630300	2,052,606.00	53,808.72	0.68
		Base		99.939864	1,998,797.28	102.630300	2,052,606.00	53,808.72	0.68
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.931270	1,998,625.39	102.926400	2,058,528.00	59,902.61	0.68
		Base		99.931270	1,998,625.39	102.926400	2,058,528.00	59,902.61	0.68
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.816760	1,996,335.19	102.599400	2,051,988.00	55,652.81	0.68
		Base		99.816760	1,996,335.19	102.599400	2,051,988.00	55,652.81	0.68
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.632	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.716200	3,021,486.00	21,486.00	1.00
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.716200	3,021,486.00	21,486.00	1.00
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.908131	2,583,248.15	102.495100	2,623,874.56	40,626.41	0.86
		Base		100.908131	2,583,248.15	102.495100	2,623,874.56	40,626.41	0.86
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.630919	805,047.35	107.553800	860,430.40	55,383.05	0.28
		Base		100.630919	805,047.35	107.553800	860,430.40	55,383.05	0.28
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	103.455825	2,741,579.35	105.549200	2,797,053.80	55,474.45	0.92
		Base		103.455825	2,741,579.35	105.549200	2,797,053.80	55,474.45	0.92
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,481,419.900	101.594398	4,552,871.59	97.447350	4,367,024.93	-185,846.66	1.44
	Original Face:	Base	5,000,000.000	101.594398	4,552,871.59	97.447350	4,367,024.93	-185,846.66	1.44

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312962EA7	FED HM LN PC POOL B10129					3.5	01 Oct 2018		
		Local	270,602.420	101.651863	275,072.40	105.260872	284,838.47	9,766.07	0.09
Original Face:		Base	3,158,366.000	101.651863	275,072.40	105.260872	284,838.47	9,766.07	0.09
312969QJ0	FED HM LN PC POOL B16757					5.0	01 Oct 2019		
		Local	210,434.550	100.479294	211,443.15	105.533474	222,078.89	10,635.74	0.07
Original Face:		Base	2,500,000.000	100.479294	211,443.15	105.533474	222,078.89	10,635.74	0.07
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	96.341400	1,926,828.00	-73,172.00	0.64
		Base		100.000000	2,000,000.00	96.341400	1,926,828.00	-73,172.00	0.64
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.111638	3,964,465.50	98.536300	3,941,452.00	-23,013.50	1.30
		Base		99.111638	3,964,465.50	98.536300	3,941,452.00	-23,013.50	1.30
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	96.821500	2,904,645.00	-95,355.00	0.96
		Base		100.000000	3,000,000.00	96.821500	2,904,645.00	-95,355.00	0.96
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.652	25 Jun 2022		
		Local	2,934,408.620	100.000000	2,934,408.62	100.680400	2,954,374.34	19,965.72	0.97
Original Face:		Base	3,000,000.000	100.000000	2,934,408.62	100.680400	2,954,374.34	19,965.72	0.97
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	6,079,513.230	100.495890	6,109,660.90	97.151800	5,906,356.53	-203,304.37	1.95
Original Face:		Base	7,000,000.000	100.495890	6,109,660.90	97.151800	5,906,356.53	-203,304.37	1.95
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,508,357.700	100.268315	4,520,454.28	97.270000	4,385,279.53	-135,174.75	1.45
Original Face:		Base	5,000,000.000	100.268315	4,520,454.28	97.270000	4,385,279.53	-135,174.75	1.45
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	8,438,789.970	99.279266	8,377,968.76	98.111200	8,279,398.11	-98,570.65	2.73
Original Face:		Base	9,000,000.000	99.279266	8,377,968.76	98.111200	8,279,398.11	-98,570.65	2.73
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.344400	5,334,794.28	-35,205.72	1.76
		Base		100.000000	5,370,000.00	99.344400	5,334,794.28	-35,205.72	1.76

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3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,731,148.350	98.182423	2,681,507.62	101.768100	2,779,437.78	97,930.16	0.92
Original Face:		Base	5,000,000.000	98.182423	2,681,507.62	101.768100	2,779,437.78	97,930.16	0.92
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	2,471,066.200	97.749247	2,415,448.61	99.701200	2,463,682.65	48,234.04	0.81
Original Face:		Base	5,000,000.000	97.749247	2,415,448.61	99.701200	2,463,682.65	48,234.04	0.81
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	1,174,903.160	101.163847	1,188,577.24	103.386400	1,214,690.08	26,112.84	0.40
Original Face:		Base	4,000,000.000	101.163847	1,188,577.24	103.386400	1,214,690.08	26,112.84	0.40
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	609,192.390	102.778786	626,120.54	105.647700	643,597.75	17,477.21	0.21
Original Face:		Base	3,000,000.000	102.778786	626,120.54	105.647700	643,597.75	17,477.21	0.21
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	724,412.160	99.774182	722,776.31	104.325700	755,748.06	32,971.75	0.25
Original Face:		Base	2,000,000.000	99.774182	722,776.31	104.325700	755,748.06	32,971.75	0.25
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,966,410.420	103.590496	2,037,014.30	105.599400	2,076,517.61	39,503.31	0.68
Original Face:		Base	2,000,000.000	103.590496	2,037,014.30	105.599400	2,076,517.61	39,503.31	0.68
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,666,770.300	102.573917	1,709,671.58	106.052700	1,767,654.91	57,983.33	0.58
Original Face:		Base	3,000,000.000	102.573917	1,709,671.58	106.052700	1,767,654.91	57,983.33	0.58
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,772,946.190	103.895943	3,919,938.04	106.407500	4,014,697.72	94,759.68	1.32
Original Face:		Base	4,750,000.000	103.895943	3,919,938.04	106.407500	4,014,697.72	94,759.68	1.32
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,525,320.500	99.238001	1,513,697.58	100.097200	1,526,803.11	13,105.53	0.50
Original Face:		Base	2,000,000.000	99.238001	1,513,697.58	100.097200	1,526,803.11	13,105.53	0.50
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	105.365342	2,107,306.84	101.494700	2,029,894.00	-77,412.84	0.67
Original Face:		Base	2,000,000.000	105.365342	2,107,306.84	101.494700	2,029,894.00	-77,412.84	0.67

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.369516	796,545.91	97.242320	771,728.06	-24,817.85	0.25
Original Face:		Base	2,000,000.000	100.369516	796,545.91	97.242320	771,728.06	-24,817.85	0.25
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	358,374.690	102.566607	367,572.76	103.233485	369,962.68	2,389.92	0.12
Original Face:		Base	500,000.000	102.566607	367,572.76	103.233485	369,962.68	2,389.92	0.12
3138XMFR6	FNMA POOL AV9175					4.0	01 Mar 2034		
		Local	6,839,025.830	106.440039	7,279,461.73	106.299688	7,269,863.12	-9,598.61	2.40
Original Face:		Base	7,000,000.000	106.440039	7,279,461.73	106.299688	7,269,863.12	-9,598.61	2.40
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	143,279.850	99.357432	142,359.18	101.510400	145,443.95	3,084.77	0.05
Original Face:		Base	5,000,000.000	99.357432	142,359.18	101.510400	145,443.95	3,084.77	0.05
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	302,775.780	100.074791	303,002.23	103.464200	313,264.54	10,262.31	0.10
Original Face:		Base	6,000,000.000	100.074791	303,002.23	103.464200	313,264.54	10,262.31	0.10
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	378,387.800	102.340165	387,242.70	103.646400	392,185.33	4,942.63	0.13
Original Face:		Base	10,000,000.000	102.340165	387,242.70	103.646400	392,185.33	4,942.63	0.13
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,614,691.930	107.294649	1,732,478.04	107.790200	1,740,479.66	8,001.62	0.57
Original Face:		Base	1,625,000.000	107.294649	1,732,478.04	107.790200	1,740,479.66	8,001.62	0.57
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	149,349.550	104.091161	155,459.68	103.930500	155,219.73	-239.95	0.05
Original Face:		Base	2,500,000.000	104.091161	155,459.68	103.930500	155,219.73	-239.95	0.05
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	179,055.660	102.083939	182,787.07	103.948800	186,126.21	3,339.14	0.06
Original Face:		Base	2,000,000.000	102.083939	182,787.07	103.948800	186,126.21	3,339.14	0.06
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,511,415.930	99.001360	1,496,322.32	101.888300	1,539,956.00	43,633.68	0.51
Original Face:		Base	3,000,000.000	99.001360	1,496,322.32	101.888300	1,539,956.00	43,633.68	0.51

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31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		2,752,041.090	Local	97.749187	2,690,097.79	101.572500	2,795,316.94	105,219.15	0.92
	Original Face:	4,867,385.000	Base	97.749187	2,690,097.79	101.572500	2,795,316.94	105,219.15	0.92
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		1,025,410.250	Local	106.494299	1,092,003.46	107.267600	1,099,932.97	7,929.51	0.36
	Original Face:	5,000,000.000	Base	106.494299	1,092,003.46	107.267600	1,099,932.97	7,929.51	0.36
31402DPT1	FNMA POOL 725934					5.0	01 Nov 2019		
		234,055.740	Local	100.607889	235,478.54	106.729102	249,805.59	14,327.05	0.08
	Original Face:	3,000,000.000	Base	100.607889	235,478.54	106.729102	249,805.59	14,327.05	0.08
31418A5Z7	FNMA POOL MA1763					3.5	01 Jan 2034		
		6,717,490.430	Local	103.403492	6,946,119.68	103.503640	6,952,847.11	6,727.43	2.29
	Original Face:	7,000,000.000	Base	103.403492	6,946,119.68	103.503640	6,952,847.11	6,727.43	2.29
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		5,000,000.000	Local	99.996441	4,999,822.06	99.964580	4,998,229.00	-1,593.06	1.65
	Original Face:	5,000,000.000	Base	99.996441	4,999,822.06	99.964580	4,998,229.00	-1,593.06	1.65
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		4,500,000.000	Local	99.999346	4,499,970.58	99.914980	4,496,174.10	-3,796.48	1.48
	Original Face:	4,500,000.000	Base	99.999346	4,499,970.58	99.914980	4,496,174.10	-3,796.48	1.48
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.60175	15 Mar 2020		
		2,000,000.000	Local	100.000000	2,000,000.00	99.708800	1,994,176.00	-5,824.00	0.66
	Original Face:	2,000,000.000	Base	100.000000	2,000,000.00	99.708800	1,994,176.00	-5,824.00	0.66
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		246,488.840	Local	102.053087	251,549.47	106.145850	261,637.67	10,088.20	0.09
	Original Face:	1,808,277.000	Base	102.053087	251,549.47	106.145850	261,637.67	10,088.20	0.09
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		1,771,000.000	Local	100.702477	1,783,440.86	110.322800	1,953,816.79	170,375.93	0.64
			Base	100.702477	1,783,440.86	110.322800	1,953,816.79	170,375.93	0.64
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.02485	08 Feb 2016		
		3,000,000.000	Local	100.000000	3,000,000.00	100.540300	3,016,209.00	16,209.00	0.99
			Base	100.000000	3,000,000.00	100.540300	3,016,209.00	16,209.00	0.99

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.23065	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	100.409000	4,016,360.00	16,360.00	1.32
		Base		100.000000	4,000,000.00	100.409000	4,016,360.00	16,360.00	1.32
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.6796	22 Mar 2016		
		Local	3,000,000.000	98.447691	2,953,430.74	100.005800	3,000,174.00	46,743.26	0.99
		Base		98.447691	2,953,430.74	100.005800	3,000,174.00	46,743.26	0.99
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	5,000,000.000	100.701519	5,035,075.95	101.916300	5,095,815.00	60,739.05	1.68
		Base		100.701519	5,035,075.95	101.916300	5,095,815.00	60,739.05	1.68
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	138,902.430	100.132647	139,086.68	103.616100	143,925.28	4,838.60	0.05
Original Face:		Base	5,650,000.000	100.132647	139,086.68	103.616100	143,925.28	4,838.60	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,937,536.100	99.958555	2,936,318.65	103.352900	3,036,028.75	99,710.10	1.00
Original Face:		Base	5,000,000.000	99.958555	2,936,318.65	103.352900	3,036,028.75	99,710.10	1.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,554,662.970	99.777871	1,551,209.62	101.198000	1,573,287.83	22,078.21	0.52
Original Face:		Base	3,000,000.000	99.777871	1,551,209.62	101.198000	1,573,287.83	22,078.21	0.52
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	5,000,000.000	99.994489	4,999,724.47	99.989700	4,999,485.00	-239.47	1.65
Original Face:		Base	5,000,000.000	99.994489	4,999,724.47	99.989700	4,999,485.00	-239.47	1.65
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.987834	4,999,391.72	99.890010	4,994,500.50	-4,891.22	1.65
Original Face:		Base	5,000,000.000	99.987834	4,999,391.72	99.890010	4,994,500.50	-4,891.22	1.65
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.934079	1,998,681.58	102.445400	2,048,908.00	50,226.42	0.68
		Base		99.934079	1,998,681.58	102.445400	2,048,908.00	50,226.42	0.68
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.777416	1,995,548.31	100.680400	2,013,608.00	18,059.69	0.66
		Base		99.777416	1,995,548.31	100.680400	2,013,608.00	18,059.69	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.580700	3,017,421.00	17,421.00	0.99
		Base		100.000000	3,000,000.00	100.580700	3,017,421.00	17,421.00	0.99
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		Local	4,000,000.000	99.949417	3,997,976.67	100.962500	4,038,500.00	40,523.33	1.33
		Base		99.949417	3,997,976.67	100.962500	4,038,500.00	40,523.33	1.33
46625YXN8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 A3					5.26615	15 Dec 2044		
		Local	935,953.150	104.907436	981,884.45	100.645000	941,990.05	-39,894.40	0.31
Original Face:		Base	1,700,000.000	104.907436	981,884.45	100.645000	941,990.05	-39,894.40	0.31
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27915	15 Dec 2044		
		Local	4,000,000.000	107.889221	4,315,568.85	105.620400	4,224,816.00	-90,752.85	1.39
Original Face:		Base	4,000,000.000	107.889221	4,315,568.85	105.620400	4,224,816.00	-90,752.85	1.39
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	113.228503	3,396,855.08	113.202400	3,396,072.00	-783.08	1.12
		Base		113.228503	3,396,855.08	113.202400	3,396,072.00	-783.08	1.12
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.850179	988,501.79	97.246400	972,464.00	-16,037.79	0.32
		Base		98.850179	988,501.79	97.246400	972,464.00	-16,037.79	0.32
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	104.882623	4,367,312.41	108.142500	4,503,053.70	135,741.29	1.48
		Base		104.882623	4,367,312.41	108.142500	4,503,053.70	135,741.29	1.48
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	4,050,000.000	96.226080	3,897,156.23	99.836900	4,043,394.45	146,238.22	1.33
		Base		96.226080	3,897,156.23	99.836900	4,043,394.45	146,238.22	1.33
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.913829	799,310.63	110.884300	887,074.40	87,763.77	0.29
		Base		99.913829	799,310.63	110.884300	887,074.40	87,763.77	0.29
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,000,000.000	99.923773	2,997,713.18	103.156400	3,094,692.00	96,978.82	1.02
		Base		99.923773	2,997,713.18	103.156400	3,094,692.00	96,978.82	1.02

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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
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.805471	4,491,246.21	102.716800	4,622,256.00	131,009.79	1.52
		Base		99.805471	4,491,246.21	102.716800	4,622,256.00	131,009.79	1.52
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.306448	1,003,064.48	106.740100	1,067,401.00	64,336.52	0.35
		Base		100.306448	1,003,064.48	106.740100	1,067,401.00	64,336.52	0.35
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.891726	4,994,586.28	99.701000	4,985,050.00	-9,536.28	1.64
		Base		99.891726	4,994,586.28	99.701000	4,985,050.00	-9,536.28	1.64
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.672141	2,990,164.22	101.409700	3,042,291.00	52,126.78	1.00
		Base		99.672141	2,990,164.22	101.409700	3,042,291.00	52,126.78	1.00
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.9361	30 Oct 2014		
		Local	5,000,000.000	100.118068	5,005,903.41	100.153400	5,007,670.00	1,766.59	1.65
		Base		100.118068	5,005,903.41	100.153400	5,007,670.00	1,766.59	1.65
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.398501	1,003,985.01	114.538700	1,145,387.00	141,401.99	0.38
		Base		100.398501	1,003,985.01	114.538700	1,145,387.00	141,401.99	0.38
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.66385	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.100400	5,005,020.00	5,020.00	1.65
		Base		100.000000	5,000,000.00	100.100400	5,005,020.00	5,020.00	1.65
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.756227	997,562.27	111.346400	1,113,464.00	115,901.73	0.37
		Base		99.756227	997,562.27	111.346400	1,113,464.00	115,901.73	0.37
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.983442	3,999,337.67	99.884000	3,995,360.00	-3,977.67	1.32
Original Face:		Base	4,000,000.000	99.983442	3,999,337.67	99.884000	3,995,360.00	-3,977.67	1.32
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.780260	1,995,605.20	102.372700	2,047,454.00	51,848.80	0.67
		Base		99.780260	1,995,605.20	102.372700	2,047,454.00	51,848.80	0.67

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89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.963183	4,998,159.16	99.400700	4,970,035.00	-28,124.16	1.64
		Base		99.963183	4,998,159.16	99.400700	4,970,035.00	-28,124.16	1.64
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.297546	5,014,877.29	98.351600	4,917,580.00	-97,297.29	1.62
		Base		100.297546	5,014,877.29	98.351600	4,917,580.00	-97,297.29	1.62
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.969787	4,998,489.37	99.984400	4,999,220.00	730.63	1.65
		Base		99.969787	4,998,489.37	99.984400	4,999,220.00	730.63	1.65
92343VAY0	VERIZON COMMUNICATIONS SR UNSECURED 04/16 3					3.0	01 Apr 2016		
		Local	5,000,000.000	99.827427	4,991,371.35	103.537800	5,176,890.00	185,518.65	1.71
		Base		99.827427	4,991,371.35	103.537800	5,176,890.00	185,518.65	1.71
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.941960	4,997,097.99	99.725100	4,986,255.00	-10,842.99	1.64
		Base		99.941960	4,997,097.99	99.725100	4,986,255.00	-10,842.99	1.64
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.899755	998,997.55	111.051100	1,110,511.00	111,513.45	0.37
		Base		99.899755	998,997.55	111.051100	1,110,511.00	111,513.45	0.37
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8631	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.889800	5,044,490.00	44,490.00	1.66
		Base		100.000000	5,000,000.00	100.889800	5,044,490.00	44,490.00	1.66
US DOLLAR Total									
		Local	254,318,207.460		256,283,144.78		258,451,846.85	2,168,702.07	85.20
	Original Face:	Base	182,734,028.000		256,283,144.78		258,451,846.85	2,168,702.07	85.20
FIXED INCOME Total									
		Base	254,318,207.460		256,283,144.78		258,451,846.85	2,168,702.07	85.20
	Original Face:		182,734,028.000						

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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 12 CAWCD MED TRM
STATE OF ARIZONA
FUND: ATZI

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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								
		299,229,099.340	Base	301,178,947.77		303,349,309.79	2,170,362.02	100.00
Original Face:		182,734,028.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
		Local	242,290.320	100.000000	242,290.32	100.000000	242,290.32	0.00	2.02
		Base		100.000000	242,290.32	100.000000	242,290.32	0.00	2.02
US DOLLAR Total									
		Local	242,290.320		242,290.32		242,290.32	0.00	2.02
		Base			242,290.32		242,290.32	0.00	2.02
CASH EQUIVALENT Total									
		Base	242,290.320		242,290.32		242,290.32	0.00	2.02
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
ACI081B93	LOCAL GOV INVS POOL 4 MUTUAL FUND								
		Local	5,420,611.140	1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	45.12
		Base		1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	45.12
ACI081BB8	LOCAL GOV INVS POOL 700 MUTUAL FUND								
		Local	532,905.982	1.009259	537,840.02	1.009264	537,842.82	2.80	4.48
		Base		1.009259	537,840.02	1.009264	537,842.82	2.80	4.48
US DOLLAR Total									
		Local	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.60
		Base			5,958,451.16		5,958,453.96	2.80	49.60
EQUITY Total									
		Base	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.60
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31294KTB1	FED HM LN PC POOL E01446					4.5	01 Sep 2018		
		Local	217,302.090	99.849845	216,975.80	105.541080	229,342.97	12,367.17	1.91
Original Face:		Base	3,000,000.000	99.849845	216,975.80	105.541080	229,342.97	12,367.17	1.91
313379S75	FEDERAL HOME LOAN BANK BONDS 06/22 2.5					2.5	27 Jun 2022		
		Local	400,000.000	100.000000	400,000.00	98.045300	392,181.20	-7,818.80	3.26
		Base		100.000000	400,000.00	98.045300	392,181.20	-7,818.80	3.26
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.490500	994,905.00	-5,095.00	8.28
		Base		100.000000	1,000,000.00	99.490500	994,905.00	-5,095.00	8.28
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,803,914.080	100.164186	1,806,875.85	92.927900	1,676,339.47	-130,536.38	13.95
Original Face:		Base	2,000,000.000	100.164186	1,806,875.85	92.927900	1,676,339.47	-130,536.38	13.95
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	97.997500	734,981.25	-15,018.75	6.12
		Base		100.000000	750,000.00	97.997500	734,981.25	-15,018.75	6.12
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	190,506.730	101.194887	192,783.07	103.386400	196,958.05	4,174.98	1.64
Original Face:		Base	648,587.000	101.194887	192,783.07	103.386400	196,958.05	4,174.98	1.64
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	491,602.610	103.590365	509,252.94	105.599400	519,129.41	9,876.47	4.32
Original Face:		Base	500,000.000	103.590365	509,252.94	105.599400	519,129.41	9,876.47	4.32
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	354,954.360	102.539555	363,968.62	103.233485	366,431.76	2,463.14	3.05
Original Face:		Base	495,228.000	102.539555	363,968.62	103.233485	366,431.76	2,463.14	3.05
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	110,838.100	102.669227	113,796.62	110.584800	122,570.09	8,773.47	1.02
Original Face:		Base	1,000,000.000	102.669227	113,796.62	110.584800	122,570.09	8,773.47	1.02
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	228,321.660	102.030618	232,958.00	106.145850	242,353.97	9,395.97	2.02
Original Face:		Base	1,675,000.000	102.030618	232,958.00	106.145850	242,353.97	9,395.97	2.02

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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
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	237,310.800	102.099774	242,293.79	105.088100	249,385.41	7,091.62	2.08
Original Face:		Base	877,500.000	102.099774	242,293.79	105.088100	249,385.41	7,091.62	2.08
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	85,626.560	101.054229	86,529.26	102.708500	87,945.76	1,416.50	0.73
Original Face:		Base	400,000.000	101.054229	86,529.26	102.708500	87,945.76	1,416.50	0.73
US DOLLAR Total									
		Local	5,870,376.990		5,915,433.95		5,812,524.34	-102,909.61	48.38
Original Face:		Base	10,596,315.000		5,915,433.95		5,812,524.34	-102,909.61	48.38
FIXED INCOME Total									
		Base	5,870,376.990		5,915,433.95		5,812,524.34	-102,909.61	48.38
Original Face:			10,596,315.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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									
		12,066,184.432	Base		12,116,175.43		12,013,268.62	-102,906.81	100.00
Original Face:		10,596,315.000							

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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	4,756.830	1.000000	4,756.83	1.000000	4,756.83	0.00	0.00
		Base		1.000000	4,756.83	1.000000	4,756.83	0.00	0.00
US DOLLAR Total									
		Local	4,756.830		4,756.83		4,756.83	0.00	0.00
		Base			4,756.83		4,756.83	0.00	0.00
CASH Total									
		Base	4,756.830		4,756.83		4,756.83	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
		Local	5,000,000.000	99.941944	4,997,097.22	99.948800	4,997,440.00	342.78	1.50
		Base		99.941944	4,997,097.22	99.948800	4,997,440.00	342.78	1.50
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
		Local	5,000,000.000	99.921667	4,996,083.33	99.948010	4,997,400.50	1,317.17	1.50
		Base		99.921667	4,996,083.33	99.948010	4,997,400.50	1,317.17	1.50
62455BKE4	MOUNTCLIFF					0.27	14 Oct 2014		
		Local	5,000,000.000	99.944500	4,997,225.00	99.944500	4,997,225.00	0.00	1.50
		Base		99.944500	4,997,225.00	99.944500	4,997,225.00	0.00	1.50
78009NHT6	ROYAL BK OF CANADA					0.5751	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	99.820000	1,996,400.00	-3,600.00	0.60
		Base		100.000000	2,000,000.00	99.820000	1,996,400.00	-3,600.00	0.60
85749P9B9	STATE STR INSTL LIQUID RESVS					0.0684375	31 Dec 2099		
		Local	914,346.620	100.000000	914,346.62	100.000000	914,346.62	0.00	0.27
		Base		100.000000	914,346.62	100.000000	914,346.62	0.00	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
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.80
			Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.80
US DOLLAR Total									
		23,914,346.620	Local		23,904,752.17		23,902,812.12	-1,940.05	7.17
			Base		23,904,752.17		23,902,812.12	-1,940.05	7.17
CASH EQUIVALENT Total									
		23,914,346.620	Base		23,904,752.17		23,902,812.12	-1,940.05	7.17
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	100.584027	2,011,680.53	103.424200	2,068,484.00	56,803.47	0.62
			Base	100.584027	2,011,680.53	103.424200	2,068,484.00	56,803.47	0.62
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		5,000,000.000	Local	102.793538	5,139,676.90	103.031400	5,151,570.00	11,893.10	1.54
			Base	102.793538	5,139,676.90	103.031400	5,151,570.00	11,893.10	1.54
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8181	22 May 2018		
		5,000,000.000	Local	100.029957	5,001,497.85	100.718400	5,035,920.00	34,422.15	1.51
			Base	100.029957	5,001,497.85	100.718400	5,035,920.00	34,422.15	1.51
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.62535	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.044400	5,002,220.00	2,220.00	1.50
			Base	100.000000	5,000,000.00	100.044400	5,002,220.00	2,220.00	1.50
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		2,500,000.000	Local	113.078288	2,826,957.20	112.754200	2,818,855.00	-8,102.20	0.85
			Base	113.078288	2,826,957.20	112.754200	2,818,855.00	-8,102.20	0.85
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.55175	15 Sep 2017		
		3,000,000.000	Local	100.000000	3,000,000.00	100.299600	3,008,988.00	8,988.00	0.90
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.299600	3,008,988.00	8,988.00	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	2,000,000.000	99.904219	1,998,084.37	100.528300	2,010,566.00	12,481.63	0.60
		Base		99.904219	1,998,084.37	100.528300	2,010,566.00	12,481.63	0.60
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	5,000,000.000	99.973448	4,998,672.40	98.869800	4,943,490.00	-55,182.40	1.48
		Base		99.973448	4,998,672.40	98.869800	4,943,490.00	-55,182.40	1.48
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.52735	23 May 2017		
		Local	2,530,000.000	96.259087	2,435,354.89	99.260900	2,511,300.77	75,945.88	0.75
		Base		96.259087	2,435,354.89	99.260900	2,511,300.77	75,945.88	0.75
126802CF2	CABELA S MASTER CREDIT CARD TR CABMT 2012 2A A2 144A					0.632	15 Jun 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.716200	3,021,486.00	21,486.00	0.91
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.716200	3,021,486.00	21,486.00	0.91
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.988642	1,999,772.84	99.794200	1,995,884.00	-3,888.84	0.60
		Base		99.988642	1,999,772.84	99.794200	1,995,884.00	-3,888.84	0.60
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.899973	1,997,999.45	101.514000	2,030,280.00	32,280.55	0.61
		Base		99.899973	1,997,999.45	101.514000	2,030,280.00	32,280.55	0.61
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8361	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.60
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.60
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	2,500,000.000	100.363722	2,509,093.05	100.788900	2,519,722.50	10,629.45	0.76
		Base		100.363722	2,509,093.05	100.788900	2,519,722.50	10,629.45	0.76
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.984927	1,999,698.54	100.862300	2,017,246.00	17,547.46	0.60
		Base		99.984927	1,999,698.54	100.862300	2,017,246.00	17,547.46	0.60
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.502	15 May 2036		
		Local	1,283,487.520	100.056503	1,284,212.73	99.917059	1,282,422.98	-1,789.75	0.38
Original Face:		Base	16,000,000.000	100.056503	1,284,212.73	99.917059	1,282,422.98	-1,789.75	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
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,481,419.900	101.594398	4,552,871.59	97.447350	4,367,024.93	-185,846.66	1.31
Original Face:		Base	5,000,000.000	101.594398	4,552,871.59	97.447350	4,367,024.93	-185,846.66	1.31
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	9,037,413.700	105.775073	9,559,330.90	98.938930	8,941,520.41	-617,810.49	2.68
Original Face:		Base	10,000,000.000	105.775073	9,559,330.90	98.938930	8,941,520.41	-617,810.49	2.68
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	121.836659	3,045,916.48	118.573300	2,964,332.50	-81,583.98	0.89
		Base		121.836659	3,045,916.48	118.573300	2,964,332.50	-81,583.98	0.89
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	120.581145	3,014,528.62	116.135100	2,903,377.50	-111,151.12	0.87
		Base		120.581145	3,014,528.62	116.135100	2,903,377.50	-111,151.12	0.87
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	93.396900	4,669,845.00	-330,155.00	1.40
		Base		100.000000	5,000,000.00	93.396900	4,669,845.00	-330,155.00	1.40
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		Local	2,000,000.000	100.000000	2,000,000.00	96.341400	1,926,828.00	-73,172.00	0.58
		Base		100.000000	2,000,000.00	96.341400	1,926,828.00	-73,172.00	0.58
313381RP2	FEDERAL HOME LOAN BANK BONDS 07/25 3					3.0	11 Jul 2025		
		Local	1,200,000.000	100.000000	1,200,000.00	96.338900	1,156,066.80	-43,933.20	0.35
		Base		100.000000	1,200,000.00	96.338900	1,156,066.80	-43,933.20	0.35
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		Local	3,250,000.000	100.000000	3,250,000.00	96.821500	3,146,698.75	-103,301.25	0.94
		Base		100.000000	3,250,000.00	96.821500	3,146,698.75	-103,301.25	0.94
3133EAS82	FEDERAL FARM CREDIT BANK BONDS 06/20 1.84					1.84	04 Jun 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	97.497400	1,949,948.00	-50,052.00	0.58
		Base		100.000000	2,000,000.00	97.497400	1,949,948.00	-50,052.00	0.58
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.490500	994,905.00	-5,095.00	0.30
		Base		100.000000	1,000,000.00	99.490500	994,905.00	-5,095.00	0.30

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3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	98.059000	1,961,180.00	-38,820.00	0.59
		Base		100.000000	2,000,000.00	98.059000	1,961,180.00	-38,820.00	0.59
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	99.635900	4,981,795.00	-18,205.00	1.49
		Base		100.000000	5,000,000.00	99.635900	4,981,795.00	-18,205.00	1.49
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.652	25 Jun 2022		
		Local	2,934,408.690	100.000000	2,934,408.69	100.680400	2,954,374.41	19,965.72	0.89
Original Face:		Base	3,000,000.000	100.000000	2,934,408.69	100.680400	2,954,374.41	19,965.72	0.89
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		Local	5,000,000.000	101.364898	5,068,244.89	97.548700	4,877,435.00	-190,809.89	1.46
Original Face:		Base	5,000,000.000	101.364898	5,068,244.89	97.548700	4,877,435.00	-190,809.89	1.46
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		Local	2,000,000.000	101.027119	2,020,542.37	96.679900	1,933,598.00	-86,944.37	0.58
Original Face:		Base	2,000,000.000	101.027119	2,020,542.37	96.679900	1,933,598.00	-86,944.37	0.58
3136FT4X4	FANNIE MAE NOTES 09/24 3					3.0	27 Sep 2024		
		Local	2,480,000.000	100.000000	2,480,000.00	97.323300	2,413,617.84	-66,382.16	0.72
		Base		100.000000	2,480,000.00	97.323300	2,413,617.84	-66,382.16	0.72
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.997500	979,975.00	-20,025.00	0.29
		Base		100.000000	1,000,000.00	97.997500	979,975.00	-20,025.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		Local	3,237,159.900	100.943650	3,267,707.35	98.347900	3,183,678.78	-84,028.57	0.95
Original Face:		Base	5,000,000.000	100.943650	3,267,707.35	98.347900	3,183,678.78	-84,028.57	0.95
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		Local	5,000,000.000	105.071216	5,253,560.80	102.603900	5,130,195.00	-123,365.80	1.54
Original Face:		Base	5,000,000.000	105.071216	5,253,560.80	102.603900	5,130,195.00	-123,365.80	1.54
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	3,000,000.000	105.370244	3,161,107.31	101.494700	3,044,841.00	-116,266.31	0.91
Original Face:		Base	3,000,000.000	105.370244	3,161,107.31	101.494700	3,044,841.00	-116,266.31	0.91

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3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		Local	5,564,999.940	101.883901	5,669,839.05	97.139180	5,405,795.31	-264,043.74	1.62
Original Face:		Base	5,565,000.000	101.883901	5,669,839.05	97.139180	5,405,795.31	-264,043.74	1.62
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	107.129729	4,814,410.02	103.805900	4,665,037.15	-149,372.87	1.40
Original Face:		Base	4,494,000.000	107.129729	4,814,410.02	103.805900	4,665,037.15	-149,372.87	1.40
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.369516	796,545.91	97.242320	771,728.06	-24,817.85	0.23
Original Face:		Base	2,000,000.000	100.369516	796,545.91	97.242320	771,728.06	-24,817.85	0.23
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	3,516,553.100	100.462849	3,532,829.42	97.870400	3,441,664.59	-91,164.83	1.03
Original Face:		Base	5,000,000.000	100.462849	3,532,829.42	97.870400	3,441,664.59	-91,164.83	1.03
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.798399	863,528.91	95.535710	810,404.18	-53,124.73	0.24
Original Face:		Base	10,630,000.000	101.798399	863,528.91	95.535710	810,404.18	-53,124.73	0.24
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	10,890,137.700	100.468550	10,941,163.40	96.571800	10,516,802.00	-424,361.40	3.15
Original Face:		Base	14,878,168.000	100.468550	10,941,163.40	96.571800	10,516,802.00	-424,361.40	3.15
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.896668	4,944,833.39	95.106500	4,755,325.00	-189,508.39	1.43
Original Face:		Base	5,000,000.000	98.896668	4,944,833.39	95.106500	4,755,325.00	-189,508.39	1.43
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,421,371.050	99.538074	4,400,947.58	97.653100	4,317,605.89	-83,341.69	1.29
Original Face:		Base	5,000,000.000	99.538074	4,400,947.58	97.653100	4,317,605.89	-83,341.69	1.29
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.563656	5,078,182.78	102.211600	5,110,580.00	32,397.22	1.53
Original Face:		Base	5,000,000.000	101.563656	5,078,182.78	102.211600	5,110,580.00	32,397.22	1.53
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.781185	5,189,059.23	103.065100	5,153,255.00	-35,804.23	1.54
Original Face:		Base	5,000,000.000	103.781185	5,189,059.23	103.065100	5,153,255.00	-35,804.23	1.54

& 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
3138EDSW2	FNMA POOL AK8632					3.5	01 Apr 2042		
		Local	4,149,154.800	104.505357	4,336,089.02	102.085852	4,235,700.03	-100,388.99	1.27
Original Face:		Base	5,000,000.000	104.505357	4,336,089.02	102.085852	4,235,700.03	-100,388.99	1.27
3138L0WA5	FNMA POOL AM0640					2.21	01 May 2021		
		Local	1,800,000.000	101.956114	1,835,210.05	98.593300	1,774,679.40	-60,530.65	0.53
Original Face:		Base	1,800,000.000	101.956114	1,835,210.05	98.593300	1,774,679.40	-60,530.65	0.53
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,013,850.200	106.970794	1,084,523.61	107.840700	1,093,343.15	8,819.54	0.33
Original Face:		Base	10,000,000.000	106.970794	1,084,523.61	107.840700	1,093,343.15	8,819.54	0.33
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.913319	6,534,799.13	105.347700	6,320,862.00	-213,937.13	1.89
Original Face:		Base	6,000,000.000	108.913319	6,534,799.13	105.347700	6,320,862.00	-213,937.13	1.89
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,793,022.880	107.681087	5,161,179.15	106.726700	5,115,435.15	-45,744.00	1.53
Original Face:		Base	5,568,000.000	107.681087	5,161,179.15	106.726700	5,115,435.15	-45,744.00	1.53
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,025,410.250	106.494298	1,092,003.45	107.267600	1,099,932.97	7,929.52	0.33
Original Face:		Base	5,000,000.000	106.494298	1,092,003.45	107.267600	1,099,932.97	7,929.52	0.33
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.50175	15 Sep 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.025300	2,000,506.00	506.00	0.60
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.025300	2,000,506.00	506.00	0.60
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.982789	1,999,655.77	100.208800	2,004,176.00	4,520.23	0.60
Original Face:		Base	2,000,000.000	99.982789	1,999,655.77	100.208800	2,004,176.00	4,520.23	0.60
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.996441	4,999,822.06	99.964580	4,998,229.00	-1,593.06	1.50
Original Face:		Base	5,000,000.000	99.996441	4,999,822.06	99.964580	4,998,229.00	-1,593.06	1.50
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.60175	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	99.708800	2,991,264.00	-8,736.00	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.708800	2,991,264.00	-8,736.00	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36159LBS4	GE DEALER FLOORPLAN MASTER NOT GEDFT 2012 1 A					0.723	20 Feb 2017		
		4,000,000.000	Local	100.252882	4,010,115.29	100.207500	4,008,300.00	-1,815.29	1.20
Original Face:		4,000,000.000	Base	100.252882	4,010,115.29	100.207500	4,008,300.00	-1,815.29	1.20
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		5,000,000.000	Local	99.884774	4,994,238.71	101.841200	5,092,060.00	97,821.29	1.53
			Base	99.884774	4,994,238.71	101.841200	5,092,060.00	97,821.29	1.53
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2306	15 Mar 2023		
		4,000,000.000	Local	100.000000	4,000,000.00	100.409000	4,016,360.00	16,360.00	1.20
			Base	100.000000	4,000,000.00	100.409000	4,016,360.00	16,360.00	1.20
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4351	28 Jan 2016		
		5,000,000.000	Local	100.000000	5,000,000.00	100.059200	5,002,960.00	2,960.00	1.50
			Base	100.000000	5,000,000.00	100.059200	5,002,960.00	2,960.00	1.50
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		5,000,000.000	Local	104.143441	5,207,172.04	102.375100	5,118,755.00	-88,417.04	1.53
Original Face:		5,000,000.000	Base	104.143441	5,207,172.04	102.375100	5,118,755.00	-88,417.04	1.53
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		3,000,000.000	Local	110.508977	3,315,269.30	111.606000	3,348,180.00	32,910.70	1.00
			Base	110.508977	3,315,269.30	111.606000	3,348,180.00	32,910.70	1.00
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		5,000,000.000	Local	99.987834	4,999,391.72	99.890010	4,994,500.50	-4,891.22	1.50
Original Face:		5,000,000.000	Base	99.987834	4,999,391.72	99.890010	4,994,500.50	-4,891.22	1.50
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		3,000,000.000	Local	101.192491	3,035,774.74	102.378000	3,071,340.00	35,565.26	0.92
			Base	101.192491	3,035,774.74	102.378000	3,071,340.00	35,565.26	0.92
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		2,000,000.000	Local	99.777548	1,995,550.96	100.680400	2,013,608.00	18,057.04	0.60
			Base	99.777548	1,995,550.96	100.680400	2,013,608.00	18,057.04	0.60
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.580700	3,017,421.00	17,421.00	0.90
			Base	100.000000	3,000,000.00	100.580700	3,017,421.00	17,421.00	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.211797	5,010,589.83	100.506700	5,025,335.00	14,745.17	1.51
		Base		100.211797	5,010,589.83	100.506700	5,025,335.00	14,745.17	1.51
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.27915	15 Dec 2044		
		Local	4,800,000.000	107.889223	5,178,682.72	105.620400	5,069,779.20	-108,903.52	1.52
Original Face:		Base	4,800,000.000	107.889223	5,178,682.72	105.620400	5,069,779.20	-108,903.52	1.52
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.640964	4,982,048.22	99.158900	4,957,945.00	-24,103.22	1.49
		Base		99.640964	4,982,048.22	99.158900	4,957,945.00	-24,103.22	1.49
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	7,000,000.000	96.230796	6,736,155.75	99.836900	6,988,583.00	252,427.25	2.10
		Base		96.230796	6,736,155.75	99.836900	6,988,583.00	252,427.25	2.10
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.881594	4,994,079.70	99.513900	4,975,695.00	-18,384.70	1.49
		Base		99.881594	4,994,079.70	99.513900	4,975,695.00	-18,384.70	1.49
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	111.337053	1,820,360.81	111.740400	1,826,955.54	6,594.73	0.55
		Base		111.337053	1,820,360.81	111.740400	1,826,955.54	6,594.73	0.55
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.867994	2,996,039.83	98.675100	2,960,253.00	-35,786.83	0.89
		Base		99.867994	2,996,039.83	98.675100	2,960,253.00	-35,786.83	0.89
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.468530	2,984,055.90	97.459200	2,923,776.00	-60,279.90	0.88
		Base		99.468530	2,984,055.90	97.459200	2,923,776.00	-60,279.90	0.88
78008SVU7	ROYAL BANK OF CANADA UNSECURED 05/20 VAR					0.62485	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.216900	2,916,507.00	-83,493.00	0.87
		Base		100.000000	3,000,000.00	97.216900	2,916,507.00	-83,493.00	0.87
78444AAC1	SLM STUDENT LOAN TRUST SLMA 2007 4 A3					0.2941	25 Jan 2022		
		Local	810,773.170	99.592223	807,467.02	99.929200	810,199.14	2,732.12	0.24
Original Face:		Base	5,000,000.000	99.592223	807,467.02	99.929200	810,199.14	2,732.12	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.252	15 Dec 2021		
		Local	1,805,462.720	100.000000	1,805,462.72	100.379700	1,812,318.06	6,855.34	0.54
Original Face:		Base	5,000,000.000	100.000000	1,805,462.72	100.379700	1,812,318.06	6,855.34	0.54
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.435	25 Sep 2019		
		Local	1,965,222.320	100.000000	1,965,222.32	100.026400	1,965,741.14	518.82	0.59
Original Face:		Base	2,000,000.000	100.000000	1,965,222.32	100.026400	1,965,741.14	518.82	0.59
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.803721	2,994,111.64	100.339300	3,010,179.00	16,067.36	0.90
		Base		99.803721	2,994,111.64	100.339300	3,010,179.00	16,067.36	0.90
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.66385	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.100400	5,005,020.00	5,020.00	1.50
		Base		100.000000	5,000,000.00	100.100400	5,005,020.00	5,020.00	1.50
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.983442	3,999,337.67	99.884000	3,995,360.00	-3,977.67	1.20
Original Face:		Base	4,000,000.000	99.983442	3,999,337.67	99.884000	3,995,360.00	-3,977.67	1.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.963183	4,998,159.16	99.400700	4,970,035.00	-28,124.16	1.49
		Base		99.963183	4,998,159.16	99.400700	4,970,035.00	-28,124.16	1.49
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4861	30 Oct 2017		
		Local	4,000,000.000	99.818654	3,992,746.17	99.169700	3,966,788.00	-25,958.17	1.19
		Base		99.818654	3,992,746.17	99.169700	3,966,788.00	-25,958.17	1.19
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.969787	4,998,489.37	99.984400	4,999,220.00	730.63	1.50
		Base		99.969787	4,998,489.37	99.984400	4,999,220.00	730.63	1.50
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	103.260706	3,097,821.17	102.467900	3,074,037.00	-23,784.17	0.92
		Base		103.260706	3,097,821.17	102.467900	3,074,037.00	-23,784.17	0.92
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	195,827.310	99.999295	195,825.93	100.026900	195,879.99	54.06	0.06
Original Face:		Base	2,000,000.000	99.999295	195,825.93	100.026900	195,879.99	54.06	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6036	15 Oct 2016		
		Local	5,000,000.000	96.513808	4,825,690.41	99.838300	4,991,915.00	166,224.59	1.50
		Base		96.513808	4,825,690.41	99.838300	4,991,915.00	166,224.59	1.50
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8631	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.889800	5,044,490.00	44,490.00	1.51
		Base		100.000000	5,000,000.00	100.889800	5,044,490.00	44,490.00	1.51
US DOLLAR Total									
		Local	307,956,562.100		313,225,400.78		309,651,492.62	-3,573,908.16	92.83
	Original Face:	Base	204,735,168.000		313,225,400.78		309,651,492.62	-3,573,908.16	92.83
FIXED INCOME Total									
		Base	307,956,562.100		313,225,400.78		309,651,492.62	-3,573,908.16	92.83
	Original Face:		204,735,168.000						

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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									
		331,875,665.550	Base		337,134,909.78		333,559,061.57	-3,575,848.21	100.00
Original Face:		204,735,168.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	902,658.460	1.000000	902,658.46	1.000000	902,658.46	0.00	0.08
		Base		1.000000	902,658.46	1.000000	902,658.46	0.00	0.08
US DOLLAR Total									
		Local	902,658.460		902,658.46		902,658.46	0.00	0.08
		Base			902,658.46		902,658.46	0.00	0.08
CASH Total									
		Base	902,658.460		902,658.46		902,658.46	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
134429AU3	CAMPBELL SOUP CO SR UNSECURED 08/14 3.375					3.375	15 Aug 2014		
		Local	3,458,099.000	100.099323	3,461,533.68	100.099323	3,461,533.68	0.00	0.31
		Base		100.099323	3,461,533.68	100.099323	3,461,533.68	0.00	0.31
15060YJ84	CEDAR SPRING CPTL CO					0.23	08 Sep 2014		
		Local	40,000,000.000	99.975722	39,990,288.89	99.975722	39,990,288.89	0.00	3.59
		Base		99.975722	39,990,288.89	99.975722	39,990,288.89	0.00	3.59
2063C1J27	CONCORD MIN CPTL CO					0.2	02 Sep 2014		
		Local	30,000,000.000	99.982222	29,994,666.67	99.982222	29,994,666.67	0.00	2.70
		Base		99.982222	29,994,666.67	99.982222	29,994,666.67	0.00	2.70
2284K1J20	CROWN POINT CAP CO.					0.2	02 Sep 2014		
		Local	30,000,000.000	99.982222	29,994,666.67	99.982222	29,994,666.67	0.00	2.70
		Base		99.982222	29,994,666.67	99.982222	29,994,666.67	0.00	2.70
4497W1M11	ING (US) FUNDING LLC					0.3	01 Dec 2014		
		Local	40,000,000.000	99.898333	39,959,333.34	99.920390	39,968,156.00	8,822.66	3.59
		Base		99.898333	39,959,333.34	99.920390	39,968,156.00	8,822.66	3.59

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45779VAC9	INSTITUTIONAL SECURED					0.38	04 Sep 2014		
		25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25
			Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	2.25
62455BKE4	MOUNTCLIFF					0.27	14 Oct 2014		
		30,000,000.000	Local	99.944500	29,983,350.00	99.944500	29,983,350.00	0.00	2.70
			Base	99.944500	29,983,350.00	99.944500	29,983,350.00	0.00	2.70
64966GC91	NEW YORK NY NYC 08/14 FIXED 5					5.0	01 Aug 2014		
		1,729,049.000	Local	100.000000	1,729,049.00	100.000000	1,729,049.00	0.00	0.16
			Base	100.000000	1,729,049.00	100.000000	1,729,049.00	0.00	0.16
76582KKH3	RIDGEFIELD FUNDING CO					0.3296	17 Oct 2014		
		7,500,000.000	Local	99.929502	7,494,712.66	99.915430	7,493,657.25	-1,055.41	0.67
			Base	99.929502	7,494,712.66	99.915430	7,493,657.25	-1,055.41	0.67
78009NHT6	ROYAL BK OF CANADA					0.5751	14 Aug 2017		
		9,942,034.000	Local	100.000002	9,942,034.15	99.820000	9,924,138.34	-17,895.81	0.89
			Base	100.000002	9,942,034.15	99.820000	9,924,138.34	-17,895.81	0.89
85520MJ87	STARBIRD FDG. CORP					0.21	08 Sep 2014		
		30,000,000.000	Local	99.977833	29,993,350.00	99.977833	29,993,350.00	0.00	2.70
			Base	99.977833	29,993,350.00	99.977833	29,993,350.00	0.00	2.70
96442MJ30	WHITE POINT FDG INC					0.2	03 Sep 2014		
		40,660,000.000	Local	99.981667	40,652,545.66	99.981667	40,652,545.66	0.00	3.65
			Base	99.981667	40,652,545.66	99.981667	40,652,545.66	0.00	3.65
979QHT009	WELLS FARGO REPO					0.08	01 Aug 2014		
		18,000,000.000	Local	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	1.62
			Base	100.000000	18,000,000.00	100.000000	18,000,000.00	0.00	1.62
US DOLLAR Total									
		306,289,182.000	Local		306,195,530.72		306,185,402.16	-10,128.56	27.52
			Base		306,195,530.72		306,185,402.16	-10,128.56	27.52
CASH EQUIVALENT Total									
		306,289,182.000	Base		306,195,530.72		306,185,402.16	-10,128.56	27.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.60835	12 Feb 2016		
		Local	4,322,624.000	99.999991	4,322,623.59	100.265900	4,334,117.86	11,494.27	0.39
		Base		99.999991	4,322,623.59	100.265900	4,334,117.86	11,494.27	0.39
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.98285	06 Nov 2015		
		Local	6,483,935.000	100.000004	6,483,935.29	100.774600	6,534,159.56	50,224.27	0.59
		Base		100.000004	6,483,935.29	100.774600	6,534,159.56	50,224.27	0.59
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.302	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	100.042400	4,324,456.34	1,832.79	0.39
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	100.042400	4,324,456.34	1,832.79	0.39
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.642200	2,175,191.95	101.163200	2,186,452.38	11,260.43	0.20
		Base		100.642200	2,175,191.95	101.163200	2,186,452.38	11,260.43	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000052	598,683.31	100.143000	599,539.12	855.81	0.05
		Base		100.000052	598,683.31	100.143000	599,539.12	855.81	0.05
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.55175	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.299600	6,503,361.19	19,425.87	0.58
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.299600	6,503,361.19	19,425.87	0.58
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.904210	4,318,483.34	100.528300	4,345,460.42	26,977.08	0.39
		Base		99.904210	4,318,483.34	100.528300	4,345,460.42	26,977.08	0.39
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		Local	3,025,836.000	100.000011	3,025,836.34	100.045100	3,027,200.65	1,364.31	0.27
		Base		100.000011	3,025,836.34	100.045100	3,027,200.65	1,364.31	0.27
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.931225	3,455,720.69	102.926400	3,559,296.81	103,576.12	0.32
		Base		99.931225	3,455,720.69	102.926400	3,559,296.81	103,576.12	0.32

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084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999990	2,161,311.78	99.807600	2,157,153.64	-4,158.14	0.19
		Base		99.999990	2,161,311.78	99.807600	2,157,153.64	-4,158.14	0.19
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	115.649105	3,299,390.31	114.435800	3,264,775.56	-34,614.75	0.29
		Base		115.649105	3,299,390.31	114.435800	3,264,775.56	-34,614.75	0.29
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.000	99.989686	1,728,870.67	100.126000	1,731,227.60	2,356.93	0.16
Original Face:		Base	1,729,049.000	99.989686	1,728,870.67	100.126000	1,731,227.60	2,356.93	0.16
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	106.266117	725,771.01	107.923800	737,092.57	11,321.56	0.07
		Base		106.266117	725,771.01	107.923800	737,092.57	11,321.56	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.52735	23 May 2017		
		Local	8,336,180.000	99.030195	8,255,335.30	99.260900	8,274,567.29	19,231.99	0.74
		Base		99.030195	8,255,335.30	99.260900	8,274,567.29	19,231.99	0.74
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	7,780,722.390	99.992095	7,780,107.36	100.901800	7,850,888.94	70,781.58	0.71
Original Face:		Base	7,780,722.000	99.992095	7,780,107.36	100.901800	7,850,888.94	70,781.58	0.71
14161GBE9	CARDS II TRUST CARD2 2012 4A A 144A					0.602	15 Sep 2017		
		Local	2,161,311.770	100.000000	2,161,311.78	100.031880	2,162,000.80	689.02	0.19
Original Face:		Base	2,161,312.000	100.000000	2,161,311.78	100.031880	2,162,000.80	689.02	0.19
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.899750	3,454,632.26	101.514000	3,510,454.62	55,822.36	0.32
		Base		99.899750	3,454,632.26	101.514000	3,510,454.62	55,822.36	0.32
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.000	99.990459	1,296,663.28	100.775800	1,306,847.47	10,184.19	0.12
Original Face:		Base	1,296,787.000	99.990459	1,296,663.28	100.775800	1,306,847.47	10,184.19	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.989621	6,051,044.90	99.530500	6,023,260.40	-27,784.50	0.54
Original Face:		Base	6,051,673.000	99.989621	6,051,044.90	99.530500	6,023,260.40	-27,784.50	0.54

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14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.908112	2,180,939.13	102.495100	2,215,238.90	34,299.77	0.20
		Base		100.908112	2,180,939.13	102.495100	2,215,238.90	34,299.77	0.20
161571FM1	CHAIT 2012 A6 A 08/17 FLT					0.282	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	100.000000	3,933,587.43	0.00	0.35
Original Face:		Base	3,933,587.000	100.000000	3,933,587.43	100.000000	3,933,587.43	0.00	0.35
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	8,645,247.000	99.977111	8,643,268.16	100.306900	8,671,779.26	28,511.10	0.78
		Base		99.977111	8,643,268.16	100.306900	8,671,779.26	28,511.10	0.78
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.60035	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.10	100.000000	8,645,247.00	-0.10	0.78
		Base		100.000001	8,645,247.10	100.000000	8,645,247.00	-0.10	0.78
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	8,645,247.000	100.000001	8,645,247.08	100.817600	8,715,930.54	70,683.46	0.78
		Base		100.000001	8,645,247.08	100.817600	8,715,930.54	70,683.46	0.78
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.984967	5,618,566.23	100.862300	5,667,867.18	49,300.95	0.51
		Base		99.984967	5,618,566.23	100.862300	5,667,867.18	49,300.95	0.51
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.955144	9,995,514.42	99.806300	9,980,630.00	-14,884.42	0.90
		Base		99.955144	9,995,514.42	99.806300	9,980,630.00	-14,884.42	0.90
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.130	99.993993	2,593,418.34	100.341600	2,602,433.78	9,015.44	0.23
Original Face:		Base	2,593,574.000	99.993993	2,593,418.34	100.341600	2,602,433.78	9,015.44	0.23
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.522	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.396900	3,471,824.03	13,725.19	0.31
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.396900	3,471,824.03	13,725.19	0.31
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.602	15 May 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.162400	6,061,500.89	9,827.92	0.54
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.162400	6,061,500.89	9,827.92	0.54

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254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.989097	6,051,013.17	99.947500	6,048,495.84	-2,517.33	0.54
Original Face:		Base	6,051,673.000	99.989097	6,051,013.17	99.947500	6,048,495.84	-2,517.33	0.54
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.513182	3,441,264.36	100.300900	3,468,504.42	27,240.06	0.31
		Base		99.513182	3,441,264.36	100.300900	3,468,504.42	27,240.06	0.31
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,340,314.600	102.582185	1,374,924.00	102.972535	1,380,155.92	5,231.92	0.12
Original Face:		Base	2,096,032.000	102.582185	1,374,924.00	102.972535	1,380,155.92	5,231.92	0.12
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.827705	4,746,693.58	102.649400	4,880,861.95	134,168.37	0.44
		Base		99.827705	4,746,693.58	102.649400	4,880,861.95	134,168.37	0.44
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	7,036,342.670	105.917089	7,452,689.33	102.041645	7,179,999.81	-272,689.52	0.65
Original Face:		Base	8,645,247.000	105.917089	7,452,689.33	102.041645	7,179,999.81	-272,689.52	0.65
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	3,073,934.550	105.789890	3,251,911.98	101.815518	3,129,742.39	-122,169.59	0.28
Original Face:		Base	4,322,624.000	105.789890	3,251,911.98	101.815518	3,129,742.39	-122,169.59	0.28
3132HRJ43	FED HM LN PC POOL Q14783					3.0	01 Jan 2043		
		Local	3,991,628.880	103.557718	4,133,639.79	98.050174	3,913,799.06	-219,840.73	0.35
Original Face:		Base	4,322,624.000	103.557718	4,133,639.79	98.050174	3,913,799.06	-219,840.73	0.35
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.17925	22 Sep 2015		
		Local	4,322,624.000	99.989096	4,322,152.68	100.071000	4,325,693.06	3,540.38	0.39
		Base		99.989096	4,322,152.68	100.071000	4,325,693.06	3,540.38	0.39
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	9,734,548.000	100.000000	9,734,548.00	99.288100	9,665,247.75	-69,300.25	0.87
		Base		100.000000	9,734,548.00	99.288100	9,665,247.75	-69,300.25	0.87
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	8,645,247.000	100.000000	8,645,247.00	98.835000	8,544,529.87	-100,717.13	0.77
		Base		100.000000	8,645,247.00	98.835000	8,544,529.87	-100,717.13	0.77

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3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64					0.64	09 May 2017		
		Local	6,483,935.000	100.000000	6,483,935.00	98.567600	6,391,059.12	-92,875.88	0.57
		Base		100.000000	6,483,935.00	98.567600	6,391,059.12	-92,875.88	0.57
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	2,161,312.000	99.999618	2,161,303.74	100.245400	2,166,615.86	5,312.12	0.19
		Base		99.999618	2,161,303.74	100.245400	2,166,615.86	5,312.12	0.19
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	99.999994	1,945,180.88	99.479600	1,935,058.28	-10,122.60	0.17
		Base		99.999994	1,945,180.88	99.479600	1,935,058.28	-10,122.60	0.17
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	100.000000	10,806,559.00	98.466900	10,640,883.64	-165,675.36	0.96
		Base		100.000000	10,806,559.00	98.466900	10,640,883.64	-165,675.36	0.96
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.05	98.083300	16,959,087.10	-331,406.95	1.52
		Base		100.000000	17,290,494.05	98.083300	16,959,087.10	-331,406.95	1.52
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,199,636.330	103.589191	1,242,693.57	102.372500	1,228,097.70	-14,595.87	0.11
	Original Face:	Base	2,161,312.000	103.589191	1,242,693.57	102.372500	1,228,097.70	-14,595.87	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,002,349.690	100.169100	3,007,426.65	100.358900	3,013,125.12	5,698.47	0.27
	Original Face:	Base	4,322,624.000	100.169100	3,007,426.65	100.358900	3,013,125.12	5,698.47	0.27
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,337,081.550	101.879181	3,399,791.36	98.368500	3,282,637.06	-117,154.30	0.30
	Original Face:	Base	4,322,624.000	101.879181	3,399,791.36	98.368500	3,282,637.06	-117,154.30	0.30
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,323,858.910	102.008230	7,470,938.83	98.671700	7,226,576.09	-244,362.74	0.65
	Original Face:	Base	8,584,720.000	102.008230	7,470,938.83	98.671700	7,226,576.09	-244,362.74	0.65
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,565,445.930	101.018668	4,611,952.67	98.228600	4,484,573.62	-127,379.05	0.40
	Original Face:	Base	5,571,429.000	101.018668	4,611,952.67	98.228600	4,484,573.62	-127,379.05	0.40

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,174,941.650	101.812860	3,232,498.90	99.589600	3,161,911.69	-70,587.21	0.28
Original Face:		Base	4,322,624.000	101.812860	3,232,498.90	99.589600	3,161,911.69	-70,587.21	0.28
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,636,619.030	101.015412	4,683,699.81	95.720300	4,438,185.65	-245,514.16	0.40
Original Face:		Base	5,111,816.000	101.015412	4,683,699.81	95.720300	4,438,185.65	-245,514.16	0.40
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,629,687.450	99.564800	3,613,891.04	94.731700	3,438,464.63	-175,426.41	0.31
Original Face:		Base	4,322,624.000	99.564800	3,613,891.04	94.731700	3,438,464.63	-175,426.41	0.31
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,743,166.540	101.913405	4,833,922.53	95.863300	4,546,955.97	-286,966.56	0.41
Original Face:		Base	5,326,337.000	101.913405	4,833,922.53	95.863300	4,546,955.97	-286,966.56	0.41
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,629,687.450	100.421160	3,644,974.25	95.299000	3,459,055.84	-185,918.41	0.31
Original Face:		Base	4,322,624.000	100.421160	3,644,974.25	95.299000	3,459,055.84	-185,918.41	0.31
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,554,955.310	100.861248	7,620,022.24	93.887800	7,093,181.33	-526,840.91	0.64
Original Face:		Base	8,645,247.000	100.861248	7,620,022.24	93.887800	7,093,181.33	-526,840.91	0.64
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,897,587.040	100.520397	3,917,869.98	95.247600	3,712,358.11	-205,511.87	0.33
Original Face:		Base	4,322,624.000	100.520397	3,917,869.98	95.247600	3,712,358.11	-205,511.87	0.33
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,897,587.040	100.268314	3,908,044.80	97.270000	3,791,182.91	-116,861.89	0.34
Original Face:		Base	4,322,624.000	100.268314	3,908,044.80	97.270000	3,791,182.91	-116,861.89	0.34
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	5,346,012.250	102.056572	5,455,956.86	97.055900	5,188,620.30	-267,336.56	0.47
Original Face:		Base	6,483,935.000	102.056572	5,455,956.86	97.055900	5,188,620.30	-267,336.56	0.47
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,629,862.680	99.798330	3,622,542.34	96.118200	3,488,958.67	-133,583.67	0.31
Original Face:		Base	4,322,624.000	99.798330	3,622,542.34	96.118200	3,488,958.67	-133,583.67	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,714.00	98.896600	16,479,846.58	-183,867.42	1.48
		Base		100.000000	16,663,714.00	98.896600	16,479,846.58	-183,867.42	1.48
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	4,722,290.420	97.441221	4,601,457.46	101.768100	4,805,785.24	204,327.78	0.43
	Original Face:	Base	8,645,247.000	97.441221	4,601,457.46	101.768100	4,805,785.24	204,327.78	0.43
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,068,149.010	97.749247	1,044,107.61	99.701200	1,064,957.38	20,849.77	0.10
	Original Face:	Base	2,161,312.000	97.749247	1,044,107.61	99.701200	1,064,957.38	20,849.77	0.10
3137A4R90	FREDDIE MAC FHR 3780 GX					3.5	15 Sep 2028		
		Local	2,094,040.430	100.735984	2,109,452.23	104.121500	2,180,346.31	70,894.08	0.20
	Original Face:	Base	6,483,935.000	100.735984	2,109,452.23	104.121500	2,180,346.31	70,894.08	0.20
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,598,575.420	100.169608	2,602,982.81	99.951900	2,597,325.51	-5,657.30	0.23
	Original Face:	Base	4,527,840.000	100.169608	2,602,982.81	99.951900	2,597,325.51	-5,657.30	0.23
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,527,907.880	102.338483	1,563,637.75	102.768700	1,570,211.07	6,573.32	0.14
	Original Face:	Base	4,322,624.000	102.338483	1,563,637.75	102.768700	1,570,211.07	6,573.32	0.14
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,982,812.040	101.755190	4,052,717.94	99.003600	3,943,127.30	-109,590.64	0.35
	Original Face:	Base	8,645,247.000	101.755190	4,052,717.94	99.003600	3,943,127.30	-109,590.64	0.35
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,648,346.750	99.237987	1,635,786.13	100.097200	1,649,948.94	14,162.81	0.15
	Original Face:	Base	2,161,312.000	99.237987	1,635,786.13	100.097200	1,649,948.94	14,162.81	0.15
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,526,562.110	99.971556	1,526,127.90	98.355200	1,501,453.22	-24,674.68	0.13
	Original Face:	Base	2,161,312.000	99.971556	1,526,127.90	98.355200	1,501,453.22	-24,674.68	0.13
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,645,121.000	99.943196	1,644,186.50	98.656700	1,623,022.09	-21,164.41	0.15
	Original Face:	Base	2,472,541.000	99.943196	1,644,186.50	98.656700	1,623,022.09	-21,164.41	0.15

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,246.120	100.369507	1,721,584.08	97.242320	1,667,945.12	-53,638.96	0.15
Original Face:		Base	4,322,624.000	100.369507	1,721,584.08	97.242320	1,667,945.12	-53,638.96	0.15
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,483,227.750	100.463964	5,508,667.94	94.540300	5,183,859.96	-324,807.98	0.47
Original Face:		Base	6,483,935.000	100.463964	5,508,667.94	94.540300	5,183,859.96	-324,807.98	0.47
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,928,452.550	100.114387	4,934,090.04	94.252600	4,645,194.67	-288,895.37	0.42
Original Face:		Base	5,619,411.000	100.114387	4,934,090.04	94.252600	4,645,194.67	-288,895.37	0.42
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,966,385.490	101.586694	4,029,319.90	94.774600	3,759,125.98	-270,193.92	0.34
Original Face:		Base	4,322,624.000	101.586694	4,029,319.90	94.774600	3,759,125.98	-270,193.92	0.34
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,913,765.580	100.029927	3,914,936.84	95.945300	3,755,074.13	-159,862.71	0.34
Original Face:		Base	4,322,624.000	100.029927	3,914,936.84	95.945300	3,755,074.13	-159,862.71	0.34
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,784,413.050	100.927919	9,875,204.43	96.968000	9,487,749.65	-387,454.78	0.85
Original Face:		Base	10,806,559.000	100.927919	9,875,204.43	96.968000	9,487,749.65	-387,454.78	0.85
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,555,961.420	100.589817	9,612,324.06	97.653100	9,331,692.56	-280,631.50	0.84
Original Face:		Base	10,806,559.000	100.589817	9,612,324.06	97.653100	9,331,692.56	-280,631.50	0.84
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,059,666.030	100.672235	4,086,956.52	94.314500	3,828,853.72	-258,102.80	0.34
Original Face:		Base	4,322,624.000	100.672235	4,086,956.52	94.314500	3,828,853.72	-258,102.80	0.34
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,109,434.330	99.880051	6,102,106.11	95.428000	5,830,110.99	-271,995.12	0.52
Original Face:		Base	6,483,935.000	99.880051	6,102,106.11	95.428000	5,830,110.99	-271,995.12	0.52
3137B1ZN5	FREDDIE MAC FHR 4204 QU					3.0	15 May 2043		
		Local	3,432,434.750	100.270199	3,441,709.16	95.186800	3,267,224.80	-174,484.36	0.29
Original Face:		Base	3,458,099.000	100.270199	3,441,709.16	95.186800	3,267,224.80	-174,484.36	0.29

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3138WND30	FNMA POOL AT1021					2.5	01 May 2028		
		Local	5,907,041.600	104.468378	6,170,990.57	100.976766	5,964,739.57	-206,251.00	0.54
Original Face:		Base	6,483,935.000	104.468378	6,170,990.57	100.976766	5,964,739.57	-206,251.00	0.54
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	91,783.470	99.569356	91,388.21	102.545000	94,119.36	2,731.15	0.01
Original Face:		Base	6,483,935.000	99.569356	91,388.21	102.545000	94,119.36	2,731.15	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,540,297.870	101.682282	1,566,210.03	102.898600	1,584,944.94	18,734.91	0.14
Original Face:		Base	33,932,595.000	101.682282	1,566,210.03	102.898600	1,584,944.94	18,734.91	0.14
31394GBQ5	FREDDIE MAC FHR 2647 A					3.25	15 Apr 2032		
		Local	2,849,472.860	101.710224	2,898,205.22	102.927300	2,932,885.48	34,680.26	0.26
Original Face:		Base	44,966,091.000	101.710224	2,898,205.22	102.927300	2,932,885.48	34,680.26	0.26
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,921,942.240	106.971308	2,055,926.75	107.840700	2,072,635.97	16,709.22	0.19
Original Face:		Base	18,956,866.000	106.971308	2,055,926.75	107.840700	2,072,635.97	16,709.22	0.19
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,177,760.920	99.001359	2,156,012.91	101.888300	2,218,883.58	62,870.67	0.20
Original Face:		Base	4,322,624.000	99.001359	2,156,012.91	101.888300	2,218,883.58	62,870.67	0.20
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,329,738.680	106.494302	1,416,095.92	107.267600	1,426,378.77	10,282.85	0.13
Original Face:		Base	6,483,935.000	106.494302	1,416,095.92	107.267600	1,426,378.77	10,282.85	0.13
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.502	15 Sep 2016		
		Local	8,645,247.100	100.000000	8,645,247.10	100.025300	8,647,434.35	2,187.25	0.78
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	100.025300	8,647,434.35	2,187.25	0.78
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.982788	4,321,879.56	100.208800	4,331,649.19	9,769.63	0.39
Original Face:		Base	4,322,624.000	99.982788	4,321,879.56	100.208800	4,331,649.19	9,769.63	0.39
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.981355	4,321,817.60	99.973800	4,321,491.02	-326.58	0.39
Original Face:		Base	4,322,624.000	99.981355	4,321,817.60	99.973800	4,321,491.02	-326.58	0.39

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34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	11,850,000.000	99.996441	11,849,578.29	99.964580	11,845,802.73	-3,775.56	1.06
Original Face:		Base	11,850,000.000	99.996441	11,849,578.29	99.964580	11,845,802.73	-3,775.56	1.06
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999346	9,999,934.62	99.914980	9,991,498.00	-8,436.62	0.90
Original Face:		Base	10,000,000.000	99.999346	9,999,934.62	99.914980	9,991,498.00	-8,436.62	0.90
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.985235	7,998,818.79	99.783620	7,982,689.60	-16,129.19	0.72
Original Face:		Base	8,000,000.000	99.985235	7,998,818.79	99.783620	7,982,689.60	-16,129.19	0.72
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.632	15 May 2019		
		Local	3,025,836.480	100.000000	3,025,836.48	100.271700	3,034,057.68	8,221.20	0.27
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.271700	3,034,057.68	8,221.20	0.27
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.602	15 Mar 2020		
		Local	8,645,247.100	100.000000	8,645,247.10	99.708800	8,620,072.14	-25,174.96	0.77
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	99.708800	8,620,072.14	-25,174.96	0.77
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.991592	6,249,474.49	99.803650	6,237,728.13	-11,746.36	0.56
Original Face:		Base	6,250,000.000	99.991592	6,249,474.49	99.803650	6,237,728.13	-11,746.36	0.56
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.42335	11 May 2016		
		Local	8,645,247.000	99.381096	8,591,741.26	99.969300	8,642,592.91	50,851.65	0.78
		Base		99.381096	8,591,741.26	99.969300	8,642,592.91	50,851.65	0.78
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.02485	08 Feb 2016		
		Local	2,161,312.000	99.999990	2,161,311.79	100.540300	2,172,989.57	11,677.78	0.20
		Base		99.999990	2,161,311.79	100.540300	2,172,989.57	11,677.78	0.20
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.990995	864,447.15	100.208800	866,330.13	1,882.98	0.08
		Base		99.990995	864,447.15	100.208800	866,330.13	1,882.98	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5341	29 Jan 2016		
		Local	1,080,656.000	99.999991	1,080,655.90	100.192100	1,082,731.94	2,076.04	0.10
		Base		99.999991	1,080,655.90	100.192100	1,082,731.94	2,076.04	0.10

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	4,322,624.000	100.701509	4,352,947.59	101.916300	4,405,458.44	52,510.85	0.40
		Base		100.701509	4,352,947.59	101.916300	4,405,458.44	52,510.85	0.40
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	46,227.240	100.147359	46,295.36	103.616100	47,898.86	1,603.50	0.00
Original Face:		Base	1,880,341.000	100.147359	46,295.36	103.616100	47,898.86	1,603.50	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,440,357.720	102.660953	6,611,732.63	96.353500	6,205,510.08	-406,222.55	0.56
Original Face:		Base	7,989,505.000	102.660953	6,611,732.63	96.353500	6,205,510.08	-406,222.55	0.56
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.988723	864,427.51	103.062900	891,004.54	26,577.03	0.08
		Base		99.988723	864,427.51	103.062900	891,004.54	26,577.03	0.08
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.627651	6,973,935.55	99.623600	6,973,652.00	-283.55	0.63
		Base		99.627651	6,973,935.55	99.623600	6,973,652.00	-283.55	0.63
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	10,000,000.000	99.994490	9,999,448.95	99.989700	9,998,970.00	-478.95	0.90
Original Face:		Base	10,000,000.000	99.994490	9,999,448.95	99.989700	9,998,970.00	-478.95	0.90
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.987835	9,998,783.45	99.890010	9,989,001.00	-9,782.45	0.90
Original Face:		Base	10,000,000.000	99.987835	9,998,783.45	99.890010	9,989,001.00	-9,782.45	0.90
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.934132	1,295,932.83	102.445400	1,328,498.63	32,565.80	0.12
		Base		99.934132	1,295,932.83	102.445400	1,328,498.63	32,565.80	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.19225	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.09	99.999700	8,645,221.06	-26.03	0.78
		Base		100.000001	8,645,247.09	99.999700	8,645,221.06	-26.03	0.78
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.392123	4,612,966.85	102.378000	4,704,216.89	91,250.04	0.42
		Base		100.392123	4,612,966.85	102.378000	4,704,216.89	91,250.04	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
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.59335	12 Feb 2019		
		1,512,918.000	Local	100.000016	1,512,918.24	100.580700	1,521,703.51	8,785.27	0.14
			Base	100.000016	1,512,918.24	100.580700	1,521,703.51	8,785.27	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		7,638,076.000	Local	99.974475	7,636,126.39	100.962500	7,711,592.48	75,466.09	0.69
			Base	99.974475	7,636,126.39	100.962500	7,711,592.48	75,466.09	0.69
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.12875	25 Jan 2018		
		3,509,970.000	Local	100.240263	3,518,403.16	101.625300	3,567,017.54	48,614.38	0.32
			Base	100.240263	3,518,403.16	101.625300	3,567,017.54	48,614.38	0.32
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		4,000,000.000	Local	99.877066	3,995,082.65	99.389000	3,975,560.00	-19,522.65	0.36
			Base	99.877066	3,995,082.65	99.389000	3,975,560.00	-19,522.65	0.36
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5598	13 Jun 2016		
		4,322,624.000	Local	99.100037	4,283,721.99	99.654500	4,307,689.33	23,967.34	0.39
			Base	99.100037	4,283,721.99	99.654500	4,307,689.33	23,967.34	0.39
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.52735	23 Nov 2016		
		4,322,624.000	Local	99.942235	4,320,127.04	100.699900	4,352,878.05	32,751.01	0.39
			Base	99.942235	4,320,127.04	100.699900	4,352,878.05	32,751.01	0.39
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		3,025,836.000	Local	99.932794	3,023,802.46	99.607200	3,013,950.52	-9,851.94	0.27
			Base	99.932794	3,023,802.46	99.607200	3,013,950.52	-9,851.94	0.27
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		7,500,000.000	Local	99.903732	7,492,779.88	99.397700	7,454,827.50	-37,952.38	0.67
			Base	99.903732	7,492,779.88	99.397700	7,454,827.50	-37,952.38	0.67
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		2,161,312.000	Local	99.640955	2,153,551.91	99.158900	2,143,133.20	-10,418.71	0.19
			Base	99.640955	2,153,551.91	99.158900	2,143,133.20	-10,418.71	0.19
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		2,161,312.000	Local	99.899137	2,159,132.04	101.518800	2,194,138.01	35,005.97	0.20
			Base	99.899137	2,159,132.04	101.518800	2,194,138.01	35,005.97	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	8,104,919.000	99.465195	8,061,573.48	99.836900	8,091,699.88	30,126.40	0.73
		Base		99.465195	8,061,573.48	99.836900	8,091,699.88	30,126.40	0.73
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	864,525.000	99.946588	864,063.24	100.347000	867,524.90	3,461.66	0.08
		Base		99.946588	864,063.24	100.347000	867,524.90	3,461.66	0.08
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,340,013.000	101.416804	1,358,998.36	102.003800	1,366,864.18	7,865.82	0.12
		Base		101.416804	1,358,998.36	102.003800	1,366,864.18	7,865.82	0.12
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.923775	3,023,529.55	103.156400	3,121,343.49	97,813.94	0.28
		Base		99.923775	3,023,529.55	103.156400	3,121,343.49	97,813.94	0.28
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.966944	6,481,791.65	100.333800	6,505,578.38	23,786.73	0.58
		Base		99.966944	6,481,791.65	100.333800	6,505,578.38	23,786.73	0.58
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		Local	4,188,622.000	100.949650	4,228,399.23	100.939000	4,227,953.16	-446.07	0.38
		Base		100.949650	4,228,399.23	100.939000	4,227,953.16	-446.07	0.38
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.45175	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.046900	6,054,511.20	2,838.23	0.54
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.046900	6,054,511.20	2,838.23	0.54
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.998797	5,999,927.82	99.888380	5,993,302.80	-6,625.02	0.54
Original Face:		Base	6,000,000.000	99.998797	5,999,927.82	99.888380	5,993,302.80	-6,625.02	0.54
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5451	28 Jan 2016		
		Local	2,161,312.000	99.999990	2,161,311.79	100.132000	2,164,164.93	2,853.14	0.19
		Base		99.999990	2,161,311.79	100.132000	2,164,164.93	2,853.14	0.19
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.891730	6,476,914.87	99.701000	6,464,548.03	-12,366.84	0.58
		Base		99.891730	6,476,914.87	99.701000	6,464,548.03	-12,366.84	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5306	15 Jun 2018		
		Local	4,322,624.000	99.999990	4,322,623.57	100.194300	4,331,022.86	8,399.29	0.39
		Base		99.999990	4,322,623.57	100.194300	4,331,022.86	8,399.29	0.39
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	101.462599	2,631,507.60	101.681600	2,637,187.54	5,679.94	0.24
		Base		101.462599	2,631,507.60	101.681600	2,637,187.54	5,679.94	0.24
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7361	30 Apr 2018		
		Local	8,645,247.000	99.721045	8,621,130.65	98.838900	8,544,867.04	-76,263.61	0.77
		Base		99.721045	8,621,130.65	98.838900	8,544,867.04	-76,263.61	0.77
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.9361	30 Oct 2014		
		Local	4,322,624.000	100.118062	4,327,727.37	100.153400	4,329,254.91	1,527.54	0.39
		Base		100.118062	4,327,727.37	100.153400	4,329,254.91	1,527.54	0.39
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.755	25 Nov 2027		
		Local	1,941,048.350	99.843254	1,938,005.83	100.926100	1,959,024.40	21,018.57	0.18
Original Face:		Base	3,025,836.000	99.843254	1,938,005.83	100.926100	1,959,024.40	21,018.57	0.18
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.552	15 Aug 2025		
		Local	890,204.540	100.000000	890,204.54	101.287600	901,666.81	11,462.27	0.08
Original Face:		Base	1,729,049.000	100.000000	890,204.54	101.287600	901,666.81	11,462.27	0.08
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.855	25 Jan 2029		
		Local	1,580,979.670	100.000001	1,580,979.68	100.934900	1,595,760.25	14,780.57	0.14
Original Face:		Base	2,161,312.000	100.000001	1,580,979.68	100.934900	1,595,760.25	14,780.57	0.14
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.435	25 Sep 2019		
		Local	2,123,729.060	100.000000	2,123,729.07	100.026400	2,124,289.72	560.65	0.19
Original Face:		Base	2,161,312.000	100.000000	2,123,729.07	100.026400	2,124,289.72	560.65	0.19
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.405	25 Sep 2019		
		Local	7,348,460.030	100.000000	7,348,460.03	100.001900	7,348,599.65	139.62	0.66
Original Face:		Base	7,348,460.000	100.000000	7,348,460.03	100.001900	7,348,599.65	139.62	0.66
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.779436	6,984,560.51	100.383700	7,026,859.00	42,298.49	0.63
		Base		99.779436	6,984,560.51	100.383700	7,026,859.00	42,298.49	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
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.635192	861,371.14	101.463000	877,173.00	15,801.86	0.08
		Base		99.635192	861,371.14	101.463000	877,173.00	15,801.86	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.685933	6,908,015.29	98.103200	6,867,224.00	-40,791.29	0.62
		Base		98.685933	6,908,015.29	98.103200	6,867,224.00	-40,791.29	0.62
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.984641	5,999,078.47	99.755470	5,985,328.20	-13,750.27	0.54
Original Face:		Base	6,000,000.000	99.984641	5,999,078.47	99.755470	5,985,328.20	-13,750.27	0.54
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.780275	3,450,500.68	102.372700	3,540,149.31	89,648.63	0.32
		Base		99.780275	3,450,500.68	102.372700	3,540,149.31	89,648.63	0.32
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		Local	6,483,935.000	99.978364	6,482,532.11	100.305000	6,503,711.00	21,178.89	0.58
		Base		99.978364	6,482,532.11	100.305000	6,503,711.00	21,178.89	0.58
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.963173	2,160,516.05	99.400700	2,148,359.26	-12,156.79	0.19
		Base		99.963173	2,160,516.05	99.400700	2,148,359.26	-12,156.79	0.19
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4861	30 Oct 2017		
		Local	2,161,312.000	99.637299	2,153,472.90	99.169700	2,143,366.63	-10,106.27	0.19
		Base		99.637299	2,153,472.90	99.169700	2,143,366.63	-10,106.27	0.19
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.3974	05 Dec 2014		
		Local	8,645,247.000	100.000001	8,645,247.07	100.066100	8,650,961.51	5,714.44	0.78
		Base		100.000001	8,645,247.07	100.066100	8,650,961.51	5,714.44	0.78
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.4861	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.10	99.921500	8,638,460.48	-6,786.62	0.78
		Base		100.000001	8,645,247.10	99.921500	8,638,460.48	-6,786.62	0.78
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.049274	10,004,927.44	99.554700	9,955,470.00	-49,457.44	0.89
		Base		100.049274	10,004,927.44	99.554700	9,955,470.00	-49,457.44	0.89

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.616747	9,961,674.69	99.281200	9,928,120.00	-33,554.69	0.89
		Base		99.616747	9,961,674.69	99.281200	9,928,120.00	-33,554.69	0.89
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.909617	4,318,717.09	100.109400	4,327,352.95	8,635.86	0.39
		Base		99.909617	4,318,717.09	100.109400	4,327,352.95	8,635.86	0.39
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.846700	4,315,997.41	100.105500	4,327,184.37	11,186.96	0.39
		Base		99.846700	4,315,997.41	100.105500	4,327,184.37	11,186.96	0.39
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	4,322,624.000	99.995062	4,322,410.56	100.089800	4,326,505.72	4,095.16	0.39
		Base		99.995062	4,322,410.56	100.089800	4,326,505.72	4,095.16	0.39
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.063945	2,141,080.94	97.156200	2,099,848.61	-41,232.33	0.19
		Base		99.063945	2,141,080.94	97.156200	2,099,848.61	-41,232.33	0.19
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.201182	19,840,236.41	98.867200	19,773,440.00	-66,796.41	1.78
		Base		99.201182	19,840,236.41	98.867200	19,773,440.00	-66,796.41	1.78
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.910684	19,982,136.87	99.839800	19,967,960.00	-14,176.87	1.79
		Base		99.910684	19,982,136.87	99.839800	19,967,960.00	-14,176.87	1.79
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.969787	19,993,957.47	99.984400	19,996,880.00	2,922.53	1.80
		Base		99.969787	19,993,957.47	99.984400	19,996,880.00	2,922.53	1.80
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.989664	6,483,265.15	99.524000	6,453,071.79	-30,193.36	0.58
Original Face:		Base	6,483,935.000	99.989664	6,483,265.15	99.524000	6,453,071.79	-30,193.36	0.58
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	211,621.890	99.999291	211,620.39	100.026900	211,678.82	58.43	0.02
Original Face:		Base	2,161,312.000	99.999291	211,620.39	100.026900	211,678.82	58.43	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
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	114.035300	4,929,317.25	113.329700	4,898,816.81	-30,500.44	0.44
		Base		114.035300	4,929,317.25	113.329700	4,898,816.81	-30,500.44	0.44
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8631	23 Apr 2018		
		Local	4,322,624.000	99.999990	4,322,623.57	100.889800	4,361,086.71	38,463.14	0.39
		Base		99.999990	4,322,623.57	100.889800	4,361,086.71	38,463.14	0.39
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5251	14 May 2018		
		Local	3,458,099.000	99.999996	3,458,098.85	99.924900	3,455,501.97	-2,596.88	0.31
		Base		99.999996	3,458,098.85	99.924900	3,455,501.97	-2,596.88	0.31
US DOLLAR Total									
		Local	808,353,644.260		811,323,223.55		805,352,077.18	-5,971,146.37	72.40
	Original Face:	Base	509,981,681.000		811,323,223.55		805,352,077.18	-5,971,146.37	72.40
FIXED INCOME Total									
		Base	808,353,644.260		811,323,223.55		805,352,077.18	-5,971,146.37	72.40
	Original Face:		509,981,681.000						

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Holdings

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

As of: *July 31, 2014* *View Date:* *November 5, 2014*

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								
		1,115,545,484.720	Base	1,118,421,412.73		1,112,440,137.80	-5,981,274.93	100.00
Original Face:		509,981,681.000						

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Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	-258,447.170	Local	-258,447.17	-258,447.17	0.04	0.00		0.00
		Base	-258,447.17	-258,447.17	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	4,462,230.980	Local	4,462,230.98	4,462,230.98	0.62	0.00		0.00
		Base	4,462,230.98	4,462,230.98	0.62	0.00	0.00	0.00
EQUITY								
	18,255,261.000	Local	482,010,345.30	716,896,930.51	99.35	234,886,585.21		234,886,585.21
		Base	482,010,345.30	716,896,930.51	99.35	234,886,585.21	0.00	234,886,585.21
US DOLLAR Total								
	22,459,044.810	Local	486,214,129.11	721,100,714.32	100.00	234,886,585.21		234,886,585.21
		Base	486,214,129.11	721,100,714.32	100.00	234,886,585.21	0.00	234,886,585.21
FUND Total								
	22,459,044.810	Base	486,214,129.11	721,100,714.32	100.00	234,886,585.21	0.00	234,886,585.21

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	295,091.010	Local	295,091.01	295,091.01	0.06	0.00		0.00
		Base	295,091.01	295,091.01	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	11,148,581.980	Local	11,148,581.98	11,148,581.98	2.39	0.00		0.00
		Base	11,148,581.98	11,148,581.98	2.39	0.00	0.00	0.00
EQUITY								
	16,819,423.500	Local	351,139,680.31	454,916,168.16	97.55	103,776,487.85		103,776,487.85
		Base	351,139,680.31	454,916,168.16	97.55	103,776,487.85	0.00	103,776,487.85
US DOLLAR Total								
	28,263,096.490	Local	362,583,353.30	466,359,841.15	100.00	103,776,487.85		103,776,487.85
		Base	362,583,353.30	466,359,841.15	100.00	103,776,487.85	0.00	103,776,487.85
FUND Total								
	28,263,096.490	Base	362,583,353.30	466,359,841.15	100.00	103,776,487.85	0.00	103,776,487.85

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	5,070,616.290	Local	5,070,616.29	5,070,616.29	0.28	0.00		0.00
		Base	5,070,616.29	5,070,616.29	0.28	0.00	0.00	0.00
CASH EQUIVALENT								
	49,770,672.340	Local	49,783,463.32	49,783,463.32	2.72	0.00		0.00
		Base	49,783,463.32	49,783,463.32	2.72	0.00	0.00	0.00
EQUITY								
	485,859.830	Local	485,859.83	485,859.83	0.03	0.00		0.00
		Base	485,859.83	485,859.83	0.03	0.00	0.00	0.00
FIXED INCOME								
	1,667,921,302.680	Local	1,728,192,484.89	1,773,872,012.91	96.97	45,679,528.02		45,679,528.02
Original Face:	1,028,386,010.000	Base	1,728,192,484.89	1,773,872,012.91	96.97	45,679,528.02	0.00	45,679,528.02
US DOLLAR Total								
	1,723,248,451.140	Local	1,783,532,424.33	1,829,211,952.35	100.00	45,679,528.02		45,679,528.02
Original Face:	1,028,386,010.000	Base	1,783,532,424.33	1,829,211,952.35	100.00	45,679,528.02	0.00	45,679,528.02
FUND Total								
	1,723,248,451.140	Base	1,783,532,424.33	1,829,211,952.35	100.00	45,679,528.02	0.00	45,679,528.02
Original Face:	1,028,386,010.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	11,263.890	Local	11,263.89	11,263.89	0.00	0.00		0.00
		Base	11,263.89	11,263.89	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	58,019,756.050	Local	58,019,503.38	58,019,198.21	23.00	-305.17		-305.17
		Base	58,019,503.38	58,019,198.21	23.00	-305.17	0.00	-305.17
FIXED INCOME								
	190,596,855.060	Local	194,070,889.99	194,201,503.24	76.99	130,613.25		130,613.25
Original Face:	163,059,358.000	Base	194,070,889.99	194,201,503.24	76.99	130,613.25	0.00	130,613.25
US DOLLAR Total								
	248,627,875.000	Local	252,101,657.26	252,231,965.34	100.00	130,308.08		130,308.08
Original Face:	163,059,358.000	Base	252,101,657.26	252,231,965.34	100.00	130,308.08	0.00	130,308.08
FUND Total								
	248,627,875.000	Base	252,101,657.26	252,231,965.34	100.00	130,308.08	0.00	130,308.08
Original Face:	163,059,358.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	491,493.550	Local	491,493.55	491,493.55	0.31	0.00		0.00
		Base	491,493.55	491,493.55	0.31	0.00	0.00	0.00
CASH EQUIVALENT								
	32,560,357.620	Local	32,559,874.08	32,559,874.08	20.23	0.00		0.00
		Base	32,559,874.08	32,559,874.08	20.23	0.00	0.00	0.00
FIXED INCOME								
	125,108,156.890	Local	128,918,166.57	127,905,063.21	79.47	-1,013,103.36		-1,013,103.36
Original Face:	124,656,139.000	Base	128,918,166.57	127,905,063.21	79.47	-1,013,103.36	0.00	-1,013,103.36
US DOLLAR Total								
	158,160,008.060	Local	161,969,534.20	160,956,430.84	100.00	-1,013,103.36		-1,013,103.36
Original Face:	124,656,139.000	Base	161,969,534.20	160,956,430.84	100.00	-1,013,103.36	0.00	-1,013,103.36
FUND Total								
	158,160,008.060	Base	161,969,534.20	160,956,430.84	100.00	-1,013,103.36	0.00	-1,013,103.36
Original Face:	124,656,139.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	-551,774.860	Local	-551,774.86	-551,774.86	0.03	0.00		0.00
		Base	-551,774.86	-551,774.86	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	744,135.940	Local	744,135.94	744,135.94	0.04	0.00		0.00
		Base	744,135.94	744,135.94	0.04	0.00	0.00	0.00
EQUITY								
	30,047,406.000	Local	1,132,598,807.98	1,752,347,653.13	99.93	619,748,845.15		619,748,845.15
		Base	1,132,598,807.98	1,752,347,653.13	99.93	619,748,845.15	0.00	619,748,845.15
US DOLLAR Total								
	30,239,767.080	Local	1,132,791,169.06	1,752,540,014.21	100.00	619,748,845.15		619,748,845.15
		Base	1,132,791,169.06	1,752,540,014.21	100.00	619,748,845.15	0.00	619,748,845.15
FUND Total								
	30,239,767.080	Base	1,132,791,169.06	1,752,540,014.21	100.00	619,748,845.15	0.00	619,748,845.15

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	270,153,155.140	Local	270,147,236.05	270,147,236.05	30.90	0.00		0.00
		Base	270,147,236.05	270,147,236.05	30.90	0.00	0.00	0.00
FIXED INCOME								
	597,989,311.580	Local	610,524,887.75	603,994,669.92	69.10	-6,530,217.83		-6,530,217.83
Original Face:	703,221,595.000	Base	610,524,887.75	603,994,669.92	69.10	-6,530,217.83	0.00	-6,530,217.83
US DOLLAR Total								
	868,142,466.720	Local	880,672,123.80	874,141,905.97	100.00	-6,530,217.83		-6,530,217.83
Original Face:	703,221,595.000	Base	880,672,123.80	874,141,905.97	100.00	-6,530,217.83	0.00	-6,530,217.83
FUND Total								
	868,142,466.720	Base	880,672,123.80	874,141,905.97	100.00	-6,530,217.83	0.00	-6,530,217.83
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	-54,297.100	Local	-54,297.10	-54,297.10	0.00	0.00		0.00
		Base	-54,297.10	-54,297.10	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	457,911,075.770	Local	457,910,108.38	457,886,604.04	34.37	-23,504.34		-23,504.34
		Base	457,910,108.38	457,886,604.04	34.37	-23,504.34	0.00	-23,504.34
FIXED INCOME								
	877,363,708.180	Local	881,762,303.28	874,318,293.90	65.63	-7,444,009.38		-7,444,009.38
Original Face:	580,371,752.000	Base	881,762,303.28	874,318,293.90	65.63	-7,444,009.38	0.00	-7,444,009.38
US DOLLAR Total								
	1,335,220,486.850	Local	1,339,618,114.56	1,332,150,600.84	100.00	-7,467,513.72		-7,467,513.72
Original Face:	580,371,752.000	Base	1,339,618,114.56	1,332,150,600.84	100.00	-7,467,513.72	0.00	-7,467,513.72
FUND Total								
	1,335,220,486.850	Base	1,339,618,114.56	1,332,150,600.84	100.00	-7,467,513.72	0.00	-7,467,513.72
Original Face:	580,371,752.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	517,216.280	Local	517,216.28	517,216.28	0.51	0.00		0.00
		Base	517,216.28	517,216.28	0.51	0.00	0.00	0.00
CASH EQUIVALENT								
	4,461,495.090	Local	4,463,255.61	4,466,865.23	4.40	3,609.62		3,609.62
		Base	4,463,255.61	4,466,865.23	4.40	3,609.62	0.00	3,609.62
FIXED INCOME								
	95,947,241.100	Local	96,667,294.92	96,637,190.96	95.10	-30,103.96		-30,103.96
Original Face:	54,949,000.000	Base	96,667,294.92	96,637,190.96	95.10	-30,103.96	0.00	-30,103.96
US DOLLAR Total								
	100,925,952.470	Local	101,647,766.81	101,621,272.47	100.00	-26,494.34		-26,494.34
Original Face:	54,949,000.000	Base	101,647,766.81	101,621,272.47	100.00	-26,494.34	0.00	-26,494.34
FUND Total								
	100,925,952.470	Base	101,647,766.81	101,621,272.47	100.00	-26,494.34	0.00	-26,494.34
Original Face:	54,949,000.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	-8,562.920	Local	-8,562.92	-8,562.92	0.00	0.00		0.00
		Base	-8,562.92	-8,562.92	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	93,751,366.130	Local	93,738,192.99	93,746,813.06	11.19	8,620.07		8,620.07
		Base	93,738,192.99	93,746,813.06	11.19	8,620.07	0.00	8,620.07
FIXED INCOME								
	751,337,182.610	Local	754,412,969.02	744,117,483.29	88.81	-10,295,485.73		-10,295,485.73
Original Face:	403,505,020.000	Base	754,412,969.02	744,117,483.29	88.81	-10,295,485.73	0.00	-10,295,485.73
US DOLLAR Total								
	845,079,985.820	Local	848,142,599.09	837,855,733.43	100.00	-10,286,865.66		-10,286,865.66
Original Face:	403,505,020.000	Base	848,142,599.09	837,855,733.43	100.00	-10,286,865.66	0.00	-10,286,865.66
FUND Total								
	845,079,985.820	Base	848,142,599.09	837,855,733.43	100.00	-10,286,865.66	0.00	-10,286,865.66
Original Face:	403,505,020.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	-132,422.760	Local	-132,422.76	-132,422.76	0.01	0.00		0.00
		Base	-132,422.76	-132,422.76	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,017,050,811.240	Local	1,017,006,830.79	1,017,000,808.27	86.39	-6,022.52		-6,022.52
		Base	1,017,006,830.79	1,017,000,808.27	86.39	-6,022.52	0.00	-6,022.52
FIXED INCOME								
	159,617,924.460	Local	160,042,911.45	160,020,772.86	13.59	-22,138.59		-22,138.59
Original Face:	167,650,000.000	Base	160,042,911.45	160,020,772.86	13.59	-22,138.59	0.00	-22,138.59
US DOLLAR Total								
	1,176,536,312.940	Local	1,176,917,319.48	1,176,889,158.37	100.00	-28,161.11		-28,161.11
Original Face:	167,650,000.000	Base	1,176,917,319.48	1,176,889,158.37	100.00	-28,161.11	0.00	-28,161.11
FUND Total								
	1,176,536,312.940	Base	1,176,917,319.48	1,176,889,158.37	100.00	-28,161.11	0.00	-28,161.11
Original Face:	167,650,000.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	810,995,098.490	Local	811,162,926.29	811,162,565.43	87.17	-360.86		-360.86
		Base	811,162,926.29	811,162,565.43	87.17	-360.86	0.00	-360.86
FIXED INCOME								
	119,000,000.000	Local	119,440,653.25	119,407,327.00	12.83	-33,326.25		-33,326.25
		Base	119,440,653.25	119,407,327.00	12.83	-33,326.25	0.00	-33,326.25
US DOLLAR Total								
	929,995,098.490	Local	930,603,579.54	930,569,892.43	100.00	-33,687.11		-33,687.11
		Base	930,603,579.54	930,569,892.43	100.00	-33,687.11	0.00	-33,687.11
FUND Total								
	929,995,098.490	Base	930,603,579.54	930,569,892.43	100.00	-33,687.11	0.00	-33,687.11

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	64,604,270.430	Local	64,756,070.68	64,756,070.68	21.77	0.00		0.00
		Base	64,756,070.68	64,756,070.68	21.77	0.00	0.00	0.00
FIXED INCOME								
	222,300,000.000	Local	232,316,705.85	232,654,646.60	78.23	337,940.75		337,940.75
		Base	232,316,705.85	232,654,646.60	78.23	337,940.75	0.00	337,940.75
US DOLLAR Total								
	286,904,270.430	Local	297,072,776.53	297,410,717.28	100.00	337,940.75		337,940.75
		Base	297,072,776.53	297,410,717.28	100.00	337,940.75	0.00	337,940.75
FUND Total								
	286,904,270.430	Base	297,072,776.53	297,410,717.28	100.00	337,940.75	0.00	337,940.75

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	1,801,549.700	Local	1,801,549.70	1,801,549.70	0.59	0.00		0.00
		Base	1,801,549.70	1,801,549.70	0.59	0.00	0.00	0.00
CASH EQUIVALENT								
	43,109,342.180	Local	43,094,253.29	43,095,913.24	14.21	1,659.95		1,659.95
		Base	43,094,253.29	43,095,913.24	14.21	1,659.95	0.00	1,659.95
FIXED INCOME								
	254,318,207.460	Local	256,283,144.78	258,451,846.85	85.20	2,168,702.07		2,168,702.07
Original Face:	182,734,028.000	Base	256,283,144.78	258,451,846.85	85.20	2,168,702.07	0.00	2,168,702.07
US DOLLAR Total								
	299,229,099.340	Local	301,178,947.77	303,349,309.79	100.00	2,170,362.02		2,170,362.02
Original Face:	182,734,028.000	Base	301,178,947.77	303,349,309.79	100.00	2,170,362.02	0.00	2,170,362.02
FUND Total								
	299,229,099.340	Base	301,178,947.77	303,349,309.79	100.00	2,170,362.02	0.00	2,170,362.02
Original Face:	182,734,028.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	242,290.320	Local	242,290.32	242,290.32	2.02	0.00		0.00
		Base	242,290.32	242,290.32	2.02	0.00	0.00	0.00
EQUITY								
	5,953,517.122	Local	5,958,451.16	5,958,453.96	49.60	2.80		2.80
		Base	5,958,451.16	5,958,453.96	49.60	2.80	0.00	2.80
FIXED INCOME								
	5,870,376.990	Local	5,915,433.95	5,812,524.34	48.38	-102,909.61		-102,909.61
Original Face:	10,596,315.000	Base	5,915,433.95	5,812,524.34	48.38	-102,909.61	0.00	-102,909.61
US DOLLAR Total								
	12,066,184.432	Local	12,116,175.43	12,013,268.62	100.00	-102,906.81		-102,906.81
Original Face:	10,596,315.000	Base	12,116,175.43	12,013,268.62	100.00	-102,906.81	0.00	-102,906.81
FUND Total								
	12,066,184.432	Base	12,116,175.43	12,013,268.62	100.00	-102,906.81	0.00	-102,906.81
Original Face:	10,596,315.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000
CASH								
	4,756.830	Local	4,756.83	4,756.83	0.00	0.00		0.00
		Base	4,756.83	4,756.83	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	23,914,346.620	Local	23,904,752.17	23,902,812.12	7.17	-1,940.05		-1,940.05
		Base	23,904,752.17	23,902,812.12	7.17	-1,940.05	0.00	-1,940.05
FIXED INCOME								
	307,956,562.100	Local	313,225,400.78	309,651,492.62	92.83	-3,573,908.16		-3,573,908.16
Original Face:	204,735,168.000	Base	313,225,400.78	309,651,492.62	92.83	-3,573,908.16	0.00	-3,573,908.16
US DOLLAR Total								
	331,875,665.550	Local	337,134,909.78	333,559,061.57	100.00	-3,575,848.21		-3,575,848.21
Original Face:	204,735,168.000	Base	337,134,909.78	333,559,061.57	100.00	-3,575,848.21	0.00	-3,575,848.21
FUND Total								
	331,875,665.550	Base	337,134,909.78	333,559,061.57	100.00	-3,575,848.21	0.00	-3,575,848.21
Original Face:	204,735,168.000							

Holdings

Currency Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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								
	902,658.460	Local	902,658.46	902,658.46	0.08	0.00		0.00
		Base	902,658.46	902,658.46	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	306,289,182.000	Local	306,195,530.72	306,185,402.16	27.52	-10,128.56		-10,128.56
		Base	306,195,530.72	306,185,402.16	27.52	-10,128.56	0.00	-10,128.56
FIXED INCOME								
	808,353,644.260	Local	811,323,223.55	805,352,077.18	72.40	-5,971,146.37		-5,971,146.37
Original Face:	509,981,681.000	Base	811,323,223.55	805,352,077.18	72.40	-5,971,146.37	0.00	-5,971,146.37
US DOLLAR Total								
	1,115,545,484.720	Local	1,118,421,412.73	1,112,440,137.80	100.00	-5,981,274.93		-5,981,274.93
Original Face:	509,981,681.000	Base	1,118,421,412.73	1,112,440,137.80	100.00	-5,981,274.93	0.00	-5,981,274.93
FUND Total								
	1,115,545,484.720	Base	1,118,421,412.73	1,112,440,137.80	100.00	-5,981,274.93	0.00	-5,981,274.93
Original Face:	509,981,681.000							

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	-258,447.170	-258,447.17	-258,447.17	0.04	0.00	0.00	0.00
CASH Total	-258,447.170	-258,447.17	-258,447.17	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	4,462,230.980	4,462,230.98	4,462,230.98	0.62	0.00	0.00	0.00
CASH EQUIVALENT Total	4,462,230.980	4,462,230.98	4,462,230.98	0.62	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	18,255,261.000	482,010,345.30	716,896,930.51	99.35	234,886,585.21	0.00	234,886,585.21
EQUITY Total							
	18,255,261.000	482,010,345.30	716,896,930.51	99.35	234,886,585.21	0.00	234,886,585.21

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	22,459,044.810	486,214,129.11	721,100,714.32	100.00	234,886,585.21	0.00	234,886,585.21

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	295,091.010	295,091.01	295,091.01	0.06	0.00	0.00	0.00
CASH Total	295,091.010	295,091.01	295,091.01	0.06	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	11,148,581.980	11,148,581.98	11,148,581.98	2.39	0.00	0.00	0.00
CASH EQUIVALENT Total	11,148,581.980	11,148,581.98	11,148,581.98	2.39	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	16,819,423.500	351,139,680.31	454,916,168.16	97.55	103,776,487.85	0.00	103,776,487.85
EQUITY Total	16,819,423.500	351,139,680.31	454,916,168.16	97.55	103,776,487.85	0.00	103,776,487.85

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	28,263,096.490	362,583,353.30	466,359,841.15	100.00	103,776,487.85	0.00	103,776,487.85

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	5,070,616.290	5,070,616.29	5,070,616.29	0.28	0.00	0.00	0.00
CASH Total	5,070,616.290	5,070,616.29	5,070,616.29	0.28	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	49,770,672.340	49,783,463.32	49,783,463.32	2.72	0.00	0.00	0.00
CASH EQUIVALENT Total	49,770,672.340	49,783,463.32	49,783,463.32	2.72	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	485,859.830	485,859.83	485,859.83	0.03	0.00	0.00	0.00
EQUITY Total	485,859.830	485,859.83	485,859.83	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	1,667,921,302.680	1,728,192,484.89	1,773,872,012.91	96.97	45,679,528.02	0.00	45,679,528.02
FIXED INCOME Total	1,667,921,302.680	1,728,192,484.89	1,773,872,012.91	96.97	45,679,528.02	0.00	45,679,528.02

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	1,723,248,451.140	1,783,532,424.33	1,829,211,952.35	100.00	45,679,528.02	0.00	45,679,528.02

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	11,263.890	11,263.89	11,263.89	0.00	0.00	0.00	0.00
CASH Total	11,263.890	11,263.89	11,263.89	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	58,019,756.050	58,019,503.38	58,019,198.21	23.00	-305.17	0.00	-305.17
CASH EQUIVALENT Total	58,019,756.050	58,019,503.38	58,019,198.21	23.00	-305.17	0.00	-305.17

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	190,596,855.060	194,070,889.99	194,201,503.24	76.99	130,613.25	0.00	130,613.25
FIXED INCOME Total	190,596,855.060	194,070,889.99	194,201,503.24	76.99	130,613.25	0.00	130,613.25

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	248,627,875.000	252,101,657.26	252,231,965.34	100.00	130,308.08	0.00	130,308.08

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	491,493.550	491,493.55	491,493.55	0.31	0.00	0.00	0.00
CASH Total	491,493.550	491,493.55	491,493.55	0.31	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	32,560,357.620	32,559,874.08	32,559,874.08	20.23	0.00	0.00	0.00
CASH EQUIVALENT Total	32,560,357.620	32,559,874.08	32,559,874.08	20.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	125,108,156.890	128,918,166.57	127,905,063.21	79.47	-1,013,103.36	0.00	-1,013,103.36
FIXED INCOME Total							
	125,108,156.890	128,918,166.57	127,905,063.21	79.47	-1,013,103.36	0.00	-1,013,103.36

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	158,160,008.060	161,969,534.20	160,956,430.84	100.00	-1,013,103.36	0.00	-1,013,103.36

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	-551,774.860	-551,774.86	-551,774.86	0.03	0.00	0.00	0.00
CASH Total	-551,774.860	-551,774.86	-551,774.86	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	744,135.940	744,135.94	744,135.94	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	744,135.940	744,135.94	744,135.94	0.04	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	30,047,406.000	1,132,598,807.98	1,752,347,653.13	99.93	619,748,845.15	0.00	619,748,845.15
EQUITY Total	30,047,406.000	1,132,598,807.98	1,752,347,653.13	99.93	619,748,845.15	0.00	619,748,845.15

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	30,239,767.080	1,132,791,169.06	1,752,540,014.21	100.00	619,748,845.15	0.00	619,748,845.15

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	270,153,155.140	270,147,236.05	270,147,236.05	30.90	0.00	0.00	0.00
CASH EQUIVALENT Total	270,153,155.140	270,147,236.05	270,147,236.05	30.90	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	597,989,311.580	610,524,887.75	603,994,669.92	69.10	-6,530,217.83	0.00	-6,530,217.83
FIXED INCOME Total	597,989,311.580	610,524,887.75	603,994,669.92	69.10	-6,530,217.83	0.00	-6,530,217.83

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	868,142,466.720	880,672,123.80	874,141,905.97	100.00	-6,530,217.83	0.00	-6,530,217.83

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	-54,297.100	-54,297.10	-54,297.10	0.00	0.00	0.00	0.00
CASH Total	-54,297.100	-54,297.10	-54,297.10	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	457,911,075.770	457,910,108.38	457,886,604.04	34.37	-23,504.34	0.00	-23,504.34
CASH EQUIVALENT Total	457,911,075.770	457,910,108.38	457,886,604.04	34.37	-23,504.34	0.00	-23,504.34

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	877,363,708.180	881,762,303.28	874,318,293.90	65.63	-7,444,009.38	0.00	-7,444,009.38
FIXED INCOME Total							
	877,363,708.180	881,762,303.28	874,318,293.90	65.63	-7,444,009.38	0.00	-7,444,009.38

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	1,335,220,486.850	1,339,618,114.56	1,332,150,600.84	100.00	-7,467,513.72	0.00	-7,467,513.72

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	517,216.280	517,216.28	517,216.28	0.51	0.00	0.00	0.00
CASH Total	517,216.280	517,216.28	517,216.28	0.51	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	4,461,495.090	4,463,255.61	4,466,865.23	4.40	3,609.62	0.00	3,609.62
CASH EQUIVALENT Total	4,461,495.090	4,463,255.61	4,466,865.23	4.40	3,609.62	0.00	3,609.62

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	95,947,241.100	96,667,294.92	96,637,190.96	95.10	-30,103.96	0.00	-30,103.96
FIXED INCOME Total	95,947,241.100	96,667,294.92	96,637,190.96	95.10	-30,103.96	0.00	-30,103.96

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	100,925,952.470	101,647,766.81	101,621,272.47	100.00	-26,494.34	0.00	-26,494.34

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	-8,562.920	-8,562.92	-8,562.92	0.00	0.00	0.00	0.00
CASH Total	-8,562.920	-8,562.92	-8,562.92	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	93,751,366.130	93,738,192.99	93,746,813.06	11.19	8,620.07	0.00	8,620.07
CASH EQUIVALENT Total	93,751,366.130	93,738,192.99	93,746,813.06	11.19	8,620.07	0.00	8,620.07

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	751,337,182.610	754,412,969.02	744,117,483.29	88.81	-10,295,485.73	0.00	-10,295,485.73
FIXED INCOME Total							
	751,337,182.610	754,412,969.02	744,117,483.29	88.81	-10,295,485.73	0.00	-10,295,485.73

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	845,079,985.820	848,142,599.09	837,855,733.43	100.00	-10,286,865.66	0.00	-10,286,865.66

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	-132,422.760	-132,422.76	-132,422.76	0.01	0.00	0.00	0.00
CASH Total	-132,422.760	-132,422.76	-132,422.76	0.01	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	1,017,050,811.240	1,017,006,830.79	1,017,000,808.27	86.39	-6,022.52	0.00	-6,022.52
CASH EQUIVALENT Total	1,017,050,811.240	1,017,006,830.79	1,017,000,808.27	86.39	-6,022.52	0.00	-6,022.52

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	159,617,924.460	160,042,911.45	160,020,772.86	13.59	-22,138.59	0.00	-22,138.59
FIXED INCOME Total							
	159,617,924.460	160,042,911.45	160,020,772.86	13.59	-22,138.59	0.00	-22,138.59

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	1,176,536,312.940	1,176,917,319.48	1,176,889,158.37	100.00	-28,161.11	0.00	-28,161.11

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	810,995,098.490	811,162,926.29	811,162,565.43	87.17	-360.86	0.00	-360.86
CASH EQUIVALENT Total	810,995,098.490	811,162,926.29	811,162,565.43	87.17	-360.86	0.00	-360.86

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							
	119,000,000.000	119,440,653.25	119,407,327.00	12.83	-33,326.25	0.00	-33,326.25
FIXED INCOME Total							
	119,000,000.000	119,440,653.25	119,407,327.00	12.83	-33,326.25	0.00	-33,326.25

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	929,995,098.490	930,603,579.54	930,569,892.43	100.00	-33,687.11	0.00	-33,687.11

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	64,604,270.430	64,756,070.68	64,756,070.68	21.77	0.00	0.00	0.00
CASH EQUIVALENT Total	64,604,270.430	64,756,070.68	64,756,070.68	21.77	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	222,300,000.000	232,316,705.85	232,654,646.60	78.23	337,940.75	0.00	337,940.75
FIXED INCOME Total							
	222,300,000.000	232,316,705.85	232,654,646.60	78.23	337,940.75	0.00	337,940.75

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	286,904,270.430	297,072,776.53	297,410,717.28	100.00	337,940.75	0.00	337,940.75

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	1,801,549.700	1,801,549.70	1,801,549.70	0.59	0.00	0.00	0.00
CASH Total	1,801,549.700	1,801,549.70	1,801,549.70	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	43,109,342.180	43,094,253.29	43,095,913.24	14.21	1,659.95	0.00	1,659.95
CASH EQUIVALENT Total	43,109,342.180	43,094,253.29	43,095,913.24	14.21	1,659.95	0.00	1,659.95

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	254,318,207.460	256,283,144.78	258,451,846.85	85.20	2,168,702.07	0.00	2,168,702.07
FIXED INCOME Total	254,318,207.460	256,283,144.78	258,451,846.85	85.20	2,168,702.07	0.00	2,168,702.07

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	299,229,099.340	301,178,947.77	303,349,309.79	100.00	2,170,362.02	0.00	2,170,362.02

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	242,290.320	242,290.32	242,290.32	2.02	0.00	0.00	0.00
CASH EQUIVALENT Total	242,290.320	242,290.32	242,290.32	2.02	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	5,953,517.122	5,958,451.16	5,958,453.96	49.60	2.80	0.00	2.80
EQUITY Total	5,953,517.122	5,958,451.16	5,958,453.96	49.60	2.80	0.00	2.80

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	5,870,376.990	5,915,433.95	5,812,524.34	48.38	-102,909.61	0.00	-102,909.61
FIXED INCOME Total							
	5,870,376.990	5,915,433.95	5,812,524.34	48.38	-102,909.61	0.00	-102,909.61

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	12,066,184.432	12,116,175.43	12,013,268.62	100.00	-102,906.81	0.00	-102,906.81

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	4,756.830	4,756.83	4,756.83	0.00	0.00	0.00	0.00
CASH Total	4,756.830	4,756.83	4,756.83	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	23,914,346.620	23,904,752.17	23,902,812.12	7.17	-1,940.05	0.00	-1,940.05
CASH EQUIVALENT Total	23,914,346.620	23,904,752.17	23,902,812.12	7.17	-1,940.05	0.00	-1,940.05

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	307,956,562.100	313,225,400.78	309,651,492.62	92.83	-3,573,908.16	0.00	-3,573,908.16
FIXED INCOME Total							
	307,956,562.100	313,225,400.78	309,651,492.62	92.83	-3,573,908.16	0.00	-3,573,908.16

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	331,875,665.550	337,134,909.78	333,559,061.57	100.00	-3,575,848.21	0.00	-3,575,848.21

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	902,658.460	902,658.46	902,658.46	0.08	0.00	0.00	0.00
CASH Total	902,658.460	902,658.46	902,658.46	0.08	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	306,289,182.000	306,195,530.72	306,185,402.16	27.52	-10,128.56	0.00	-10,128.56
CASH EQUIVALENT Total	306,289,182.000	306,195,530.72	306,185,402.16	27.52	-10,128.56	0.00	-10,128.56

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	808,353,644.260	811,323,223.55	805,352,077.18	72.40	-5,971,146.37	0.00	-5,971,146.37
FIXED INCOME Total	808,353,644.260	811,323,223.55	805,352,077.18	72.40	-5,971,146.37	0.00	-5,971,146.37

Holdings

Asset Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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	1,115,545,484.720	1,118,421,412.73	1,112,440,137.80	100.00	-5,981,274.93	0.00	-5,981,274.93

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	-258,447.170	-258,447.17	-258,447.17	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							
	4,462,230.980	4,462,230.98	4,462,230.98	0.62	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	18,255,261.000	482,010,345.30	716,896,930.51	99.35	234,886,585.21	0.00	234,886,585.21
					250,252,782.53 GN	0.00 GN	250,252,782.53 GN
					-15,366,197.32 LS	0.00 LS	-15,366,197.32 LS
FUND Total							
0.000	22,459,044.810	486,214,129.11	721,100,714.32	100.00	234,886,585.21	0.00	234,886,585.21
					250,252,782.53 GN	0.00 GN	250,252,782.53 GN
					-15,366,197.32 LS	0.00 LS	-15,366,197.32 LS

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	295,091.010	295,091.01	295,091.01	0.06	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	11,148,581.980	11,148,581.98	11,148,581.98	2.39	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	16,819,423.500	351,139,680.31	454,916,168.16	97.55	103,776,487.85	0.00	103,776,487.85
					120,118,632.41 GN	0.00 GN	120,118,632.41 GN
					-16,342,144.56 LS	0.00 LS	-16,342,144.56 LS
FUND Total							
0.000	28,263,096.490	362,583,353.30	466,359,841.15	100.00	103,776,487.85	0.00	103,776,487.85
					120,118,632.41 GN	0.00 GN	120,118,632.41 GN
					-16,342,144.56 LS	0.00 LS	-16,342,144.56 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	5,070,616.290	5,070,616.29	5,070,616.29	0.28	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	49,770,672.340	49,783,463.32	49,783,463.32	2.72	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	485,859.830	485,859.83	485,859.83	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							
	1,667,921,302.680	1,728,192,484.89	1,773,872,012.91	96.97	45,679,528.02	0.00	45,679,528.02
					56,616,911.00 GN	0.00 GN	56,616,911.00 GN
					-10,937,382.98 LS	0.00 LS	-10,937,382.98 LS
Original Face:	1,028,386,010.000						
FUND Total							
0.000	1,723,248,451.140	1,783,532,424.33	1,829,211,952.35	100.00	45,679,528.02	0.00	45,679,528.02
					56,616,911.00 GN	0.00 GN	56,616,911.00 GN
					-10,937,382.98 LS	0.00 LS	-10,937,382.98 LS
Original Face:	1,028,386,010.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	11,263.890	11,263.89	11,263.89	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							
	58,019,756.050	58,019,503.38	58,019,198.21	23.00	-305.17	0.00	-305.17
					194.47 GN	0.00 GN	194.47 GN
					-499.64 LS	0.00 LS	-499.64 LS
FIXED INCOME							
	190,596,855.060	194,070,889.99	194,201,503.24	76.99	130,613.25	0.00	130,613.25
					1,316,581.65 GN	0.00 GN	1,316,581.65 GN
					-1,185,968.40 LS	0.00 LS	-1,185,968.40 LS
Original Face:	163,059,358.000						
FUND Total							
0.000	248,627,875.000	252,101,657.26	252,231,965.34	100.00	130,308.08	0.00	130,308.08
					1,316,776.12 GN	0.00 GN	1,316,776.12 GN
					-1,186,468.04 LS	0.00 LS	-1,186,468.04 LS
Original Face:	163,059,358.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	491,493.550	491,493.55	491,493.55	0.31	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	32,560,357.620	32,559,874.08	32,559,874.08	20.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	125,108,156.890	128,918,166.57	127,905,063.21	79.47	-1,013,103.36	0.00	-1,013,103.36
					398,463.59 GN	0.00 GN	398,463.59 GN
					-1,411,566.95 LS	0.00 LS	-1,411,566.95 LS
Original Face:	124,656,139.000						
FUND Total							
0.000	158,160,008.060	161,969,534.20	160,956,430.84	100.00	-1,013,103.36	0.00	-1,013,103.36
					398,463.59 GN	0.00 GN	398,463.59 GN
					-1,411,566.95 LS	0.00 LS	-1,411,566.95 LS
Original Face:	124,656,139.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	-551,774.860	-551,774.86	-551,774.86	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							
	744,135.940	744,135.94	744,135.94	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
EQUITY							
	30,047,406.000	1,132,598,807.98	1,752,347,653.13	99.93	619,748,845.15	0.00	619,748,845.15
					676,300,761.13 GN	0.00 GN	676,300,761.13 GN
					-56,551,915.98 LS	0.00 LS	-56,551,915.98 LS
FUND Total							
0.000	30,239,767.080	1,132,791,169.06	1,752,540,014.21	100.00	619,748,845.15	0.00	619,748,845.15
					676,300,761.13 GN	0.00 GN	676,300,761.13 GN
					-56,551,915.98 LS	0.00 LS	-56,551,915.98 LS

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	270,153,155.140	270,147,236.05	270,147,236.05	30.90	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							
	597,989,311.580	610,524,887.75	603,994,669.92	69.10	-6,530,217.83	0.00	-6,530,217.83
					1,731,366.84 GN	0.00 GN	1,731,366.84 GN
					-8,261,584.67 LS	0.00 LS	-8,261,584.67 LS
Original Face:	703,221,595.000						
FUND Total							
0.000	868,142,466.720	880,672,123.80	874,141,905.97	100.00	-6,530,217.83	0.00	-6,530,217.83
					1,731,366.84 GN	0.00 GN	1,731,366.84 GN
					-8,261,584.67 LS	0.00 LS	-8,261,584.67 LS
Original Face:	703,221,595.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	-54,297.100	-54,297.10	-54,297.10	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							
	457,911,075.770	457,910,108.38	457,886,604.04	34.37	-23,504.34	0.00	-23,504.34
					0.00 GN	0.00 GN	0.00 GN
					-23,504.34 LS	0.00 LS	-23,504.34 LS
FIXED INCOME							
	877,363,708.180	881,762,303.28	874,318,293.90	65.63	-7,444,009.38	0.00	-7,444,009.38
					2,896,156.53 GN	0.00 GN	2,896,156.53 GN
					-10,340,165.91 LS	0.00 LS	-10,340,165.91 LS
Original Face:	580,371,752.000						
FUND Total							
0.000	1,335,220,486.850	1,339,618,114.56	1,332,150,600.84	100.00	-7,467,513.72	0.00	-7,467,513.72
					2,896,156.53 GN	0.00 GN	2,896,156.53 GN
					-10,363,670.25 LS	0.00 LS	-10,363,670.25 LS
Original Face:	580,371,752.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	517,216.280	517,216.28	517,216.28	0.51	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							
	4,461,495.090	4,463,255.61	4,466,865.23	4.40	3,609.62	0.00	3,609.62
					3,609.62 GN	0.00 GN	3,609.62 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	95,947,241.100	96,667,294.92	96,637,190.96	95.10	-30,103.96	0.00	-30,103.96
					94,783.57 GN	0.00 GN	94,783.57 GN
					-124,887.53 LS	0.00 LS	-124,887.53 LS
Original Face:	54,949,000.000						
FUND Total							
0.000	100,925,952.470	101,647,766.81	101,621,272.47	100.00	-26,494.34	0.00	-26,494.34
					98,393.19 GN	0.00 GN	98,393.19 GN
					-124,887.53 LS	0.00 LS	-124,887.53 LS
Original Face:	54,949,000.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	-8,562.920	-8,562.92	-8,562.92	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							
	93,751,366.130	93,738,192.99	93,746,813.06	11.19	8,620.07	0.00	8,620.07
					8,620.07 GN	0.00 GN	8,620.07 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	751,337,182.610	754,412,969.02	744,117,483.29	88.81	-10,295,485.73	0.00	-10,295,485.73
					650,365.06 GN	0.00 GN	650,365.06 GN
					-10,945,850.79 LS	0.00 LS	-10,945,850.79 LS
Original Face:	403,505,020.000						
FUND Total							
0.000	845,079,985.820	848,142,599.09	837,855,733.43	100.00	-10,286,865.66	0.00	-10,286,865.66
					658,985.13 GN	0.00 GN	658,985.13 GN
					-10,945,850.79 LS	0.00 LS	-10,945,850.79 LS
Original Face:	403,505,020.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	-132,422.760	-132,422.76	-132,422.76	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							
	1,017,050,811.240	1,017,006,830.79	1,017,000,808.27	86.39	-6,022.52	0.00	-6,022.52
					2,132.50 GN	0.00 GN	2,132.50 GN
					-8,155.02 LS	0.00 LS	-8,155.02 LS
FIXED INCOME							
	159,617,924.460	160,042,911.45	160,020,772.86	13.59	-22,138.59	0.00	-22,138.59
					2,822.45 GN	0.00 GN	2,822.45 GN
					-24,961.04 LS	0.00 LS	-24,961.04 LS
Original Face:	167,650,000.000						
FUND Total							
0.000	1,176,536,312.940	1,176,917,319.48	1,176,889,158.37	100.00	-28,161.11	0.00	-28,161.11
					4,954.95 GN	0.00 GN	4,954.95 GN
					-33,116.06 LS	0.00 LS	-33,116.06 LS
Original Face:	167,650,000.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	810,995,098.490	811,162,926.29	811,162,565.43	87.17	-360.86	0.00	-360.86
					4,364.14 GN	0.00 GN	4,364.14 GN
					-4,725.00 LS	0.00 LS	-4,725.00 LS
FIXED INCOME							
	119,000,000.000	119,440,653.25	119,407,327.00	12.83	-33,326.25	0.00	-33,326.25
					0.00 GN	0.00 GN	0.00 GN
					-33,326.25 LS	0.00 LS	-33,326.25 LS
FUND Total							
0.000	929,995,098.490	930,603,579.54	930,569,892.43	100.00	-33,687.11	0.00	-33,687.11
					4,364.14 GN	0.00 GN	4,364.14 GN
					-38,051.25 LS	0.00 LS	-38,051.25 LS

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	64,604,270.430	64,756,070.68	64,756,070.68	21.77	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	222,300,000.000	232,316,705.85	232,654,646.60	78.23	337,940.75	0.00	337,940.75
					344,633.01 GN	0.00 GN	344,633.01 GN
					-6,692.26 LS	0.00 LS	-6,692.26 LS
FUND Total							
0.000	286,904,270.430	297,072,776.53	297,410,717.28	100.00	337,940.75	0.00	337,940.75
					344,633.01 GN	0.00 GN	344,633.01 GN
					-6,692.26 LS	0.00 LS	-6,692.26 LS

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	1,801,549.700	1,801,549.70	1,801,549.70	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							
	43,109,342.180	43,094,253.29	43,095,913.24	14.21	1,659.95	0.00	1,659.95
					1,659.95 GN	0.00 GN	1,659.95 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	254,318,207.460	256,283,144.78	258,451,846.85	85.20	2,168,702.07	0.00	2,168,702.07
					3,493,400.35 GN	0.00 GN	3,493,400.35 GN
					-1,324,698.28 LS	0.00 LS	-1,324,698.28 LS
Original Face:	182,734,028.000						
FUND Total							
0.000	299,229,099.340	301,178,947.77	303,349,309.79	100.00	2,170,362.02	0.00	2,170,362.02
					3,495,060.30 GN	0.00 GN	3,495,060.30 GN
					-1,324,698.28 LS	0.00 LS	-1,324,698.28 LS
Original Face:	182,734,028.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	242,290.320	242,290.32	242,290.32	2.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	5,953,517.122	5,958,451.16	5,958,453.96	49.60	2.80	0.00	2.80
					2.80 GN	0.00 GN	2.80 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	5,870,376.990	5,915,433.95	5,812,524.34	48.38	-102,909.61	0.00	-102,909.61
					55,559.32 GN	0.00 GN	55,559.32 GN
					-158,468.93 LS	0.00 LS	-158,468.93 LS
Original Face:	10,596,315.000						
FUND Total							
0.000	12,066,184.432	12,116,175.43	12,013,268.62	100.00	-102,906.81	0.00	-102,906.81
					55,562.12 GN	0.00 GN	55,562.12 GN
					-158,468.93 LS	0.00 LS	-158,468.93 LS
Original Face:	10,596,315.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,756.830	4,756.83	4,756.83	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							
	23,914,346.620	23,904,752.17	23,902,812.12	7.17	-1,940.05	0.00	-1,940.05
					1,659.95 GN	0.00 GN	1,659.95 GN
					-3,600.00 LS	0.00 LS	-3,600.00 LS
FIXED INCOME							
	307,956,562.100	313,225,400.78	309,651,492.62	92.83	-3,573,908.16	0.00	-3,573,908.16
					1,096,391.28 GN	0.00 GN	1,096,391.28 GN
					-4,670,299.44 LS	0.00 LS	-4,670,299.44 LS
Original Face:	204,735,168.000						
FUND Total							
0.000	331,875,665.550	337,134,909.78	333,559,061.57	100.00	-3,575,848.21	0.00	-3,575,848.21
					1,098,051.23 GN	0.00 GN	1,098,051.23 GN
					-4,673,899.44 LS	0.00 LS	-4,673,899.44 LS
Original Face:	204,735,168.000						

Holdings

Fund Summary

As of: *July 31, 2014*

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

View Date: *November 5, 2014*

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							
	902,658.460	902,658.46	902,658.46	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	306,289,182.000	306,195,530.72	306,185,402.16	27.52	-10,128.56	0.00	-10,128.56
					8,822.66 GN	0.00 GN	8,822.66 GN
					-18,951.22 LS	0.00 LS	-18,951.22 LS
FIXED INCOME							
	808,353,644.260	811,323,223.55	805,352,077.18	72.40	-5,971,146.37	0.00	-5,971,146.37
					2,244,853.12 GN	0.00 GN	2,244,853.12 GN
					-8,215,999.49 LS	0.00 LS	-8,215,999.49 LS
Original Face:	509,981,681.000						
FUND Total							
0.000	1,115,545,484.720	1,118,421,412.73	1,112,440,137.80	100.00	-5,981,274.93	0.00	-5,981,274.93
					2,253,675.78 GN	0.00 GN	2,253,675.78 GN
					-8,234,950.71 LS	0.00 LS	-8,234,950.71 LS
Original Face:	509,981,681.000						