Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.073511	31 Dec 2099		
		Local	11,556,457.920	100.000000	11,556,457.92	100.000000	11,556,457.92	0.00	1.51
		Base		100.000000	11,556,457.92	100.000000	11,556,457.92	0.00	1.51
US DOLLAR Total									
		Local	11,556,457.920		11,556,457.92		11,556,457.92	0.00	1.51
		Base			11,556,457.92		11,556,457.92	0.00	1.51
CASH EQUIVALENT Total									
		Base	11,556,457.920		11,556,457.92		11,556,457.92	0.00	1.51
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	40,310.000	38.246628	1,541,721.59	48.840000	1,968,740.40	427,018.81	0.26
		Base		38.246628	1,541,721.59	48.840000	1,968,740.40	427,018.81	0.26
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	27,275.000	45.802337	1,249,258.74	62.575000	1,706,733.13	457,474.39	0.22
		Base		45.802337	1,249,258.74	62.575000	1,706,733.13	457,474.39	0.22
00184X105	AOL INC COMMON STOCK USD.01								
		Local	36,890.000	20.668261	762,452.16	43.220000	1,594,385.80	831,933.64	0.21
		Base		20.668261	762,452.16	43.220000	1,594,385.80	831,933.64	0.21
002535300	AARON S INC COMMON STOCK USD.5								
		Local	33,333.000	20.375717	679,183.79	25.620000	853,991.46	174,807.67	0.11
		Base		20.375717	679,183.79	25.620000	853,991.46	174,807.67	0.11
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	33,587.000	40.344273	1,355,043.10	41.800000	1,403,936.60	48,893.50	0.18
		Base		40.344273	1,355,043.10	41.800000	1,403,936.60	48,893.50	0.18

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	52,506.000	8.384457	440,234.28	19.470000	1,022,291.82	582,057.54	0.13
		Base		8.384457	440,234.28	19.470000	1,022,291.82	582,057.54	0.13
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	19,940.000	48.327764	963,655.62	123.880000	2,470,167.20	1,506,511.58	0.32
		Base		48.327764	963,655.62	123.880000	2,470,167.20	1,506,511.58	0.32
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	35,513.000	16.395307	582,246.55	18.545000	658,588.59	76,342.04	0.09
		Base		16.395307	582,246.55	18.545000	658,588.59	76,342.04	0.09
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	26,036.000	28.444015	740,568.38	23.080000	600,910.88	-139,657.50	0.08
		Base		28.444015	740,568.38	23.080000	600,910.88	-139,657.50	0.08
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	33,667.000	43.217201	1,454,993.49	136.420000	4,592,852.14	3,137,858.65	0.60
		Base		43.217201	1,454,993.49	136.420000	4,592,852.14	3,137,858.65	0.60
00766T100	AECOM TECHNOLOGY CORP COMMON STOCK USD.01								
		Local	45,802.000	26.152775	1,197,849.39	37.840000	1,733,147.68	535,298.29	0.23
		Base		26.152775	1,197,849.39	37.840000	1,733,147.68	535,298.29	0.23
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	298,919.000	3.813025	1,139,785.73	4.170000	1,246,492.23	106,706.50	0.16
		Base		3.813025	1,139,785.73	4.170000	1,246,492.23	106,706.50	0.16
007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	20,375.000	20.576004	419,236.09	32.310000	658,316.25	239,080.16	0.09
		Base		20.576004	419,236.09	32.310000	658,316.25	239,080.16	0.09
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	63,425.000	13.458367	853,596.91	46.340000	2,939,114.50	2,085,517.59	0.38
		Base		13.458367	853,596.91	46.340000	2,939,114.50	2,085,517.59	0.38
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	36,709.000	39.918878	1,465,382.11	63.580000	2,333,958.22	868,576.11	0.31
		Base		39.918878	1,465,382.11	63.580000	2,333,958.22	868,576.11	0.31

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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
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	19,788.000	17.497912	346,248.68	40.900000	809,329.20	463,080.52	0.11
		Base		17.497912	346,248.68	40.900000	809,329.20	463,080.52	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	33,064.000	64.607200	2,136,172.46	79.060000	2,614,039.84	477,867.38	0.34
		Base		64.607200	2,136,172.46	79.060000	2,614,039.84	477,867.38	0.34
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	33,152.000	62.960481	2,087,265.88	54.460000	1,805,457.92	-281,807.96	0.24
		Base		62.960481	2,087,265.88	54.460000	1,805,457.92	-281,807.96	0.24
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,598.000	337.913560	2,567,467.23	431.130000	3,275,725.74	708,258.51	0.43
		Base		337.913560	2,567,467.23	431.130000	3,275,725.74	708,258.51	0.43
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	51,195.000	32.693600	1,673,748.84	58.490000	2,994,395.55	1,320,646.71	0.39
		Base		32.693600	1,673,748.84	58.490000	2,994,395.55	1,320,646.71	0.39
018804104	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01								
		Local	14,701.000	73.808235	1,085,054.87	126.000000	1,852,326.00	767,271.13	0.24
		Base		73.808235	1,085,054.87	126.000000	1,852,326.00	767,271.13	0.24
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	73,717.000	16.843091	1,241,622.16	14.775000	1,089,168.68	-152,453.48	0.14
		Base		16.843091	1,241,622.16	14.775000	1,089,168.68	-152,453.48	0.14
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	48,413.000	41.265909	1,997,806.47	39.510000	1,912,797.63	-85,008.84	0.25
		Base		41.265909	1,997,806.47	39.510000	1,912,797.63	-85,008.84	0.25
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	78,951.000	18.008534	1,421,791.75	14.080000	1,111,630.08	-310,161.67	0.15
		Base		18.008534	1,421,791.75	14.080000	1,111,630.08	-310,161.67	0.15
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	33,049.000	30.973293	1,023,636.35	59.970000	1,981,948.53	958,312.18	0.26
		Base		30.973293	1,023,636.35	59.970000	1,981,948.53	958,312.18	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,609.000	19.734399	426,440.62	41.440000	895,476.96	469,036.34	0.12
		Base		19.734399	426,440.62	41.440000	895,476.96	469,036.34	0.12
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	42,762.000	47.736294	2,041,299.40	81.300000	3,476,550.60	1,435,251.20	0.45
		Base		47.736294	2,041,299.40	81.300000	3,476,550.60	1,435,251.20	0.45
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	45,762.000	18.179090	831,911.53	27.770000	1,270,810.74	438,899.21	0.17
		Base		18.179090	831,911.53	27.770000	1,270,810.74	438,899.21	0.17
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,206.000	42.553489	1,285,370.70	64.150000	1,937,714.90	652,344.20	0.25
		Base		42.553489	1,285,370.70	64.150000	1,937,714.90	652,344.20	0.25
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	81,709.000	15.912274	1,300,176.02	25.010000	2,043,542.09	743,366.07	0.27
		Base		15.912274	1,300,176.02	25.010000	2,043,542.09	743,366.07	0.27
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	55,061.000	32.515400	1,790,330.45	30.610000	1,685,417.21	-104,913.24	0.22
		Base		32.515400	1,790,330.45	30.610000	1,685,417.21	-104,913.24	0.22
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	45,981.000	29.284215	1,346,517.47	62.250000	2,862,317.25	1,515,799.78	0.37
		Base		29.284215	1,346,517.47	62.250000	2,862,317.25	1,515,799.78	0.37
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	59,683.000	13.128512	783,549.01	17.390000	1,037,887.37	254,338.36	0.14
		Base		13.128512	783,549.01	17.390000	1,037,887.37	254,338.36	0.14
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	33,446.000	39.860463	1,333,173.03	107.220000	3,586,080.12	2,252,907.09	0.47
		Base		39.860463	1,333,173.03	107.220000	3,586,080.12	2,252,907.09	0.47
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	73,586.000	13.052758	960,500.28	18.180000	1,337,793.48	377,293.20	0.17
		Base		13.052758	960,500.28	18.180000	1,337,793.48	377,293.20	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
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	38,997.000	13.541510	528,078.25	13.070000	509,690.79	-18,387.46	0.07
		Base		13.541510	528,078.25	13.070000	509,690.79	-18,387.46	0.07
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	194,266.000	5.985127	1,162,706.60	8.860000	1,721,196.76	558,490.16	0.22
		Base		5.985127	1,162,706.60	8.860000	1,721,196.76	558,490.16	0.22
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	46,234.000	31.918349	1,475,712.94	50.560000	2,337,591.04	861,878.10	0.31
		Base		31.918349	1,475,712.94	50.560000	2,337,591.04	861,878.10	0.31
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	26,700.000	29.215788	780,061.54	49.410000	1,319,247.00	539,185.46	0.17
		Base		29.215788	780,061.54	49.410000	1,319,247.00	539,185.46	0.17
053807103	AVNET INC COMMON STOCK USD1.								
		Local	63,869.000	27.812182	1,776,336.25	44.510000	2,842,809.19	1,066,472.94	0.37
		Base		27.812182	1,776,336.25	44.510000	2,842,809.19	1,066,472.94	0.37
05874B107	BALLY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	18,124.000	46.325455	839,602.55	79.290000	1,437,051.96	597,449.41	0.19
		Base		46.325455	839,602.55	79.290000	1,437,051.96	597,449.41	0.19
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	38,999.000	17.078777	666,055.24	21.170000	825,608.83	159,553.59	0.11
		Base		17.078777	666,055.24	21.170000	825,608.83	159,553.59	0.11
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,503.000	51.962398	1,065,385.05	58.050000	1,190,199.15	124,814.10	0.16
		Base		51.962398	1,065,385.05	58.050000	1,190,199.15	124,814.10	0.16
06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	22,934.000	30.823740	706,911.65	22.770000	522,207.18	-184,704.47	0.07
		Base		30.823740	706,911.65	22.770000	522,207.18	-184,704.47	0.07
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	45,657.000	27.081309	1,236,451.33	84.740000	3,868,974.18	2,632,522.85	0.51
		Base		27.081309	1,236,451.33	84.740000	3,868,974.18	2,632,522.85	0.51

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,122.000	78.160000	1,572,735.52	73.070000	1,470,314.54	-102,420.98	0.19
		Base		78.160000	1,572,735.52	73.070000	1,470,314.54	-102,420.98	0.19
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	47,722.000	25.342494	1,209,394.49	48.350000	2,307,358.70	1,097,964.21	0.30
		Base		25.342494	1,209,394.49	48.350000	2,307,358.70	1,097,964.21	0.30
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	25,600.000	33.750137	864,003.51	46.350000	1,186,560.00	322,556.49	0.16
		Base		33.750137	864,003.51	46.350000	1,186,560.00	322,556.49	0.16
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,309.000	92.641908	862,403.52	120.260000	1,119,500.34	257,096.82	0.15
		Base		92.641908	862,403.52	120.260000	1,119,500.34	257,096.82	0.15
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	88,838.000	19.354770	1,719,439.05	22.450000	1,994,413.10	274,974.05	0.26
		Base		19.354770	1,719,439.05	22.450000	1,994,413.10	274,974.05	0.26
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	15,365.000	67.546075	1,037,845.45	95.520000	1,467,664.80	429,819.35	0.19
		Base		67.546075	1,037,845.45	95.520000	1,467,664.80	429,819.35	0.19
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	20,595.000	31.691269	652,681.69	53.730000	1,106,569.35	453,887.66	0.14
		Base		31.691269	652,681.69	53.730000	1,106,569.35	453,887.66	0.14
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	29,975.000	18.269644	547,632.58	48.900000	1,465,777.50	918,144.92	0.19
		Base		18.269644	547,632.58	48.900000	1,465,777.50	918,144.92	0.19
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	55,687.000	22.101267	1,230,753.26	42.540000	2,368,924.98	1,138,171.72	0.31
		Base		22.101267	1,230,753.26	42.540000	2,368,924.98	1,138,171.72	0.31
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	54,861.000	21.036275	1,154,071.11	32.620000	1,789,565.82	635,494.71	0.23
		Base		21.036275	1,154,071.11	32.620000	1,789,565.82	635,494.71	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	42,790.000	22.241760	951,724.90	43.000000	1,839,970.00	888,245.10	0.24
		Base		22.241760	951,724.90	43.000000	1,839,970.00	888,245.10	0.24
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		Local	39,680.000	28.538722	1,132,416.47	53.025000	2,104,032.00	971,615.53	0.27
		Base		28.538722	1,132,416.47	53.025000	2,104,032.00	971,615.53	0.27
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		Local	27,855.000	29.138343	811,648.55	56.420000	1,571,579.10	759,930.55	0.21
		Base		29.138343	811,648.55	56.420000	1,571,579.10	759,930.55	0.21
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		Local	34,898.000	30.777862	1,074,085.83	34.840000	1,215,846.32	141,760.49	0.16
		Base		30.777862	1,074,085.83	34.840000	1,215,846.32	141,760.49	0.16
126804301	CABELA S INC COMMON STOCK USD.01								
		Local	21,631.000	56.247296	1,216,685.25	61.020000	1,319,923.62	103,238.37	0.17
		Base		56.247296	1,216,685.25	61.020000	1,319,923.62	103,238.37	0.17
127055101	CABOT CORP COMMON STOCK USD1.								
		Local	27,676.000	27.591325	763,617.51	54.780000	1,516,091.28	752,473.77	0.20
		Base		27.591325	763,617.51	54.780000	1,516,091.28	752,473.77	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	133,605.000	7.666080	1,024,226.64	17.640000	2,356,792.20	1,332,565.56	0.31
		Base		7.666080	1,024,226.64	17.640000	2,356,792.20	1,332,565.56	0.31
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	39,487.000	42.930729	1,695,205.71	74.840000	2,955,207.08	1,260,001.37	0.39
		Base		42.930729	1,695,205.71	74.840000	2,955,207.08	1,260,001.37	0.39
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		Local	9,168.000	141.909005	1,301,021.76	107.590000	986,385.12	-314,636.64	0.13
		Base		141.909005	1,301,021.76	107.590000	986,385.12	-314,636.64	0.13
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		Local	29,574.000	41.647094	1,231,671.17	82.900000	2,451,684.60	1,220,013.43	0.32
		Base		41.647094	1,231,671.17	82.900000	2,451,684.60	1,220,013.43	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		Local	24,501.000	40.531965	993,073.68	54.730000	1,340,939.73	347,866.05	0.18
		Base		40.531965	993,073.68	54.730000	1,340,939.73	347,866.05	0.18
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	24,778.000	48.179186	1,193,783.87	82.780000	2,051,122.84	857,338.97	0.27
		Base		48.179186	1,193,783.87	82.780000	2,051,122.84	857,338.97	0.27
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	34,171.000	12.119068	414,120.68	26.040000	889,812.84	475,692.16	0.12
		Base		12.119068	414,120.68	26.040000	889,812.84	475,692.16	0.12
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	22,320.000	35.222114	786,157.58	59.100000	1,319,112.00	532,954.42	0.17
		Base		35.222114	786,157.58	59.100000	1,319,112.00	532,954.42	0.17
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	21,205.000	24.674432	523,221.33	44.950000	953,164.75	429,943.42	0.12
		Base		24.674432	523,221.33	44.950000	953,164.75	429,943.42	0.12
168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	70,719.000	10.839870	766,584.80	15.800000	1,117,360.20	350,775.40	0.15
		Base		10.839870	766,584.80	15.800000	1,117,360.20	350,775.40	0.15
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	62,721.000	29.487971	1,849,515.02	68.240000	4,280,081.04	2,430,566.02	0.56
		Base		29.487971	1,849,515.02	68.240000	4,280,081.04	2,430,566.02	0.56
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	48,468.000	14.403997	698,132.93	20.690000	1,002,802.92	304,669.99	0.13
		Base		14.403997	698,132.93	20.690000	1,002,802.92	304,669.99	0.13
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	48,050.000	22.971353	1,103,773.50	35.290000	1,695,684.50	591,911.00	0.22
		Base		22.971353	1,103,773.50	35.290000	1,695,684.50	591,911.00	0.22
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		Local	22,066.000	51.958840	1,146,523.77	75.880000	1,674,368.08	527,844.31	0.22
		Base		51.958840	1,146,523.77	75.880000	1,674,368.08	527,844.31	0.22

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178787107	CIVEO CORP COMMON STOCK USD.01								
		Local	48,970.000	19.492854	954,565.07	25.410000	1,244,327.70	289,762.63	0.16
		Base		19.492854	954,565.07	25.410000	1,244,327.70	289,762.63	0.16
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	23,266.000	48.715915	1,133,424.48	63.210000	1,470,643.86	337,219.38	0.19
		Base		48.715915	1,133,424.48	63.210000	1,470,643.86	337,219.38	0.19
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	25,518.000	40.215360	1,026,215.55	60.540000	1,544,859.72	518,644.17	0.20
		Base		40.215360	1,026,215.55	60.540000	1,544,859.72	518,644.17	0.20
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
		Local	70,690.000	18.226835	1,288,455.00	15.070000	1,065,298.30	-223,156.70	0.14
		Base		18.226835	1,288,455.00	15.070000	1,065,298.30	-223,156.70	0.14
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	37,337.000	31.657557	1,181,998.21	46.130000	1,722,355.81	540,357.60	0.23
		Base		31.657557	1,181,998.21	46.130000	1,722,355.81	540,357.60	0.23
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	54,336.000	14.078807	764,986.05	17.280000	938,926.08	173,940.03	0.12
		Base		14.078807	764,986.05	17.280000	938,926.08	173,940.03	0.12
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	53,182.000	24.094856	1,281,412.61	54.280000	2,886,718.96	1,605,306.35	0.38
		Base		24.094856	1,281,412.61	54.280000	2,886,718.96	1,605,306.35	0.38
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,470.000	76.790901	1,571,909.74	55.140000	1,128,715.80	-443,193.94	0.15
		Base		76.790901	1,571,909.74	55.140000	1,128,715.80	-443,193.94	0.15
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	15,474.000	87.368589	1,351,941.55	89.070000	1,378,269.18	26,327.63	0.18
		Base		87.368589	1,351,941.55	89.070000	1,378,269.18	26,327.63	0.18
205638109	COMPUWARE CORP COMMON STOCK USD.01								
		Local	101,377.000	8.708126	882,803.73	9.350000	947,874.95	65,071.22	0.12
		Base		8.708126	882,803.73	9.350000	947,874.95	65,071.22	0.12

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205944101	CON WAY INC COMMON STOCK USD.625								
		Local	26,329.000	30.498244	802,988.26	51.250000	1,349,361.25	546,372.99	0.18
		Base		30.498244	802,988.26	51.250000	1,349,361.25	546,372.99	0.18
206708109	CONCUR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,050.000	59.816727	1,318,958.84	100.380000	2,213,379.00	894,420.16	0.29
		Base		59.816727	1,318,958.84	100.380000	2,213,379.00	894,420.16	0.29
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	46,828.000	10.904773	510,648.70	19.200000	899,097.60	388,448.90	0.12
		Base		10.904773	510,648.70	19.200000	899,097.60	388,448.90	0.12
21249J105	CONVERSANT INC COMMON STOCK USD.001								
		Local	29,064.000	13.062072	379,636.06	27.540000	800,422.56	420,786.50	0.10
		Base		13.062072	379,636.06	27.540000	800,422.56	420,786.50	0.10
216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	22,123.000	75.720881	1,675,173.06	163.030000	3,606,712.69	1,931,539.63	0.47
		Base		75.720881	1,675,173.06	163.030000	3,606,712.69	1,931,539.63	0.47
217204106	COPART INC COMMON STOCK NPV								
		Local	51,769.000	21.135581	1,094,167.90	34.430000	1,782,406.67	688,238.77	0.23
		Base		21.135581	1,094,167.90	34.430000	1,782,406.67	688,238.77	0.23
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	42,382.000	17.353192	735,462.97	28.270000	1,198,139.14	462,676.17	0.16
		Base		17.353192	735,462.97	28.270000	1,198,139.14	462,676.17	0.16
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
		Local	15,597.000	32.071654	500,221.58	65.920000	1,028,154.24	527,932.66	0.13
		Base		32.071654	500,221.58	65.920000	1,028,154.24	527,932.66	0.13
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	40,429.000	32.810043	1,326,477.24	28.380000	1,147,375.02	-179,102.22	0.15
		Base		32.810043	1,326,477.24	28.380000	1,147,375.02	-179,102.22	0.15
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	61,861.000	29.575513	1,829,570.84	35.640000	2,204,726.04	375,155.20	0.29
		Base		29.575513	1,829,570.84	35.640000	2,204,726.04	375,155.20	0.29

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222816100	COVANCE INC COMMON STOCK USD.01								
		Local	26,496.000	56.252588	1,490,468.56	82.900000	2,196,518.40	706,049.84	0.29
		Base		56.252588	1,490,468.56	82.900000	2,196,518.40	706,049.84	0.29
224399105	CRANE CO COMMON STOCK USD1.								
		Local	22,809.000	35.532663	810,464.52	69.590000	1,587,278.31	776,813.79	0.21
		Base		35.532663	810,464.52	69.590000	1,587,278.31	776,813.79	0.21
225447101	CREE INC COMMON STOCK USD.00125								
		Local	56,272.000	34.044984	1,915,779.35	45.560000	2,563,752.32	647,972.97	0.34
		Base		34.044984	1,915,779.35	45.560000	2,563,752.32	647,972.97	0.34
229678107	CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	34,752.000	66.906615	2,325,138.69	69.030000	2,398,930.56	73,791.87	0.31
		Base		66.906615	2,325,138.69	69.030000	2,398,930.56	73,791.87	0.31
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	24,455.000	56.323008	1,377,379.17	78.600000	1,922,163.00	544,783.83	0.25
		Base		56.323008	1,377,379.17	78.600000	1,922,163.00	544,783.83	0.25
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	66,964.000	17.791361	1,191,380.70	11.050000	739,952.20	-451,428.50	0.10
		Base		17.791361	1,191,380.70	11.050000	739,952.20	-451,428.50	0.10
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		Local	16,546.000	50.262639	831,645.62	103.040000	1,704,899.84	873,254.22	0.22
		Base		50.262639	831,645.62	103.040000	1,704,899.84	873,254.22	0.22
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		Local	16,119.000	49.016526	790,097.39	92.810000	1,496,004.39	705,907.00	0.20
		Base		49.016526	790,097.39	92.810000	1,496,004.39	705,907.00	0.20
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		Local	43,136.000	20.283568	874,952.01	16.180000	697,940.48	-177,011.53	0.09
		Base		20.283568	874,952.01	16.180000	697,940.48	-177,011.53	0.09
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	15,978.000	62.672160	1,001,375.77	92.240000	1,473,810.72	472,434.95	0.19
		Base		62.672160	1,001,375.77	92.240000	1,473,810.72	472,434.95	0.19

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248019101	DELUXE CORP COMMON STOCK USD1.								
		Local	23,100.000	21.844475	504,607.38	59.550000	1,375,605.00	870,997.62	0.18
		Base		21.844475	504,607.38	59.550000	1,375,605.00	870,997.62	0.18
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		Local	26,372.000	23.763231	626,683.93	42.930000	1,132,149.96	505,466.03	0.15
		Base		23.763231	626,683.93	42.930000	1,132,149.96	505,466.03	0.15
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	45,845.000	30.966880	1,419,676.63	45.070000	2,066,234.15	646,557.52	0.27
		Base		30.966880	1,419,676.63	45.070000	2,066,234.15	646,557.52	0.27
253651103	DIEBOLD INC COMMON STOCK USD1.25								
		Local	29,809.000	28.808189	858,743.30	37.970000	1,131,847.73	273,104.43	0.15
		Base		28.808189	858,743.30	37.970000	1,131,847.73	273,104.43	0.15
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	25,672.000	60.357475	1,549,497.10	75.450000	1,936,952.40	387,455.30	0.25
		Base		60.357475	1,549,497.10	75.450000	1,936,952.40	387,455.30	0.25
257559203	DOMTAR CORP COMMON STOCK USD.01								
		Local	29,983.000	50.703772	1,520,251.19	37.290000	1,118,066.07	-402,185.12	0.15
		Base		50.703772	1,520,251.19	37.290000	1,118,066.07	-402,185.12	0.15
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		Local	60,694.000	24.329534	1,476,656.75	41.860000	2,540,650.84	1,063,994.09	0.33
		Base		24.329534	1,476,656.75	41.860000	2,540,650.84	1,063,994.09	0.33
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		Local	92,112.000	10.741713	989,440.71	17.670000	1,627,619.04	638,178.33	0.21
		Base		10.741713	989,440.71	17.670000	1,627,619.04	638,178.33	0.21
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		Local	33,199.000	29.827238	990,234.47	21.835000	724,900.17	-265,334.30	0.09
		Base		29.827238	990,234.47	21.835000	724,900.17	-265,334.30	0.09
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
		Local	35,292.000	52.593456	1,856,128.25	69.300000	2,445,735.60	589,607.35	0.32
		Base		52.593456	1,856,128.25	69.300000	2,445,735.60	589,607.35	0.32

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262037104	DRIL QUIP INC COMMON STOCK USD.01								
		Local	18,774.000	74.400688	1,396,798.52	101.470000	1,904,997.78	508,199.26	0.25
		Base		74.400688	1,396,798.52	101.470000	1,904,997.78	508,199.26	0.25
264411505	DUKE REALTY CORP REIT USD.01								
		Local	152,054.000	12.064577	1,834,467.23	18.600000	2,828,204.40	993,737.17	0.37
		Base		12.064577	1,834,467.23	18.600000	2,828,204.40	993,737.17	0.37
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	23,095.000	68.730003	1,587,319.41	101.910000	2,353,611.45	766,292.04	0.31
		Base		68.730003	1,587,319.41	101.910000	2,353,611.45	766,292.04	0.31
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	66,172.000	20.498825	1,356,448.24	34.840000	2,305,432.48	948,984.24	0.30
		Base		20.498825	1,356,448.24	34.840000	2,305,432.48	948,984.24	0.30
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	55,712.000	26.805272	1,493,375.30	39.160000	2,181,681.92	688,306.62	0.29
		Base		26.805272	1,493,375.30	39.160000	2,181,681.92	688,306.62	0.29
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	33,587.000	57.551506	1,932,982.44	80.480000	2,703,081.76	770,099.32	0.35
		Base		57.551506	1,932,982.44	80.480000	2,703,081.76	770,099.32	0.35
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	28,460.000	55.952890	1,592,419.26	121.520000	3,458,459.20	1,866,039.94	0.45
		Base		55.952890	1,592,419.26	121.520000	3,458,459.20	1,866,039.94	0.45
29444U502	EQUINIX INC COMMON STOCK USD.001								
		Local	24,456.000	106.564401	2,606,138.98	218.260000	5,337,766.56	2,731,627.58	0.70
		Base		106.564401	2,606,138.98	218.260000	5,337,766.56	2,731,627.58	0.70
294752100	EQUITY ONE INC REIT USD.01								
		Local	29,220.000	17.936817	524,113.80	23.600000	689,592.00	165,478.20	0.09
		Base		17.936817	524,113.80	23.600000	689,592.00	165,478.20	0.09
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,753.000	80.094754	1,181,637.90	117.230000	1,729,494.19	547,856.29	0.23
		Base		80.094754	1,181,637.90	117.230000	1,729,494.19	547,856.29	0.23

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30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	87,479.000	11.582401	1,013,216.83	17.190000	1,503,764.01	490,547.18	0.20
		Base		11.582401	1,013,216.83	17.190000	1,503,764.01	490,547.18	0.20
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	50,830.000	40.550081	2,061,160.63	52.700000	2,678,741.00	617,580.37	0.35
		Base		40.550081	2,061,160.63	52.700000	2,678,741.00	617,580.37	0.35
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,500.000	105.752024	2,062,164.46	84.040000	1,638,780.00	-423,384.46	0.21
		Base		105.752024	2,062,164.46	84.040000	1,638,780.00	-423,384.46	0.21
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	18,853.000	42.650497	804,089.82	37.100000	699,446.30	-104,643.52	0.09
		Base		42.650497	804,089.82	37.100000	699,446.30	-104,643.52	0.09
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,172.000	53.625734	974,486.83	127.400000	2,315,112.80	1,340,625.97	0.30
		Base		53.625734	974,486.83	127.400000	2,315,112.80	1,340,625.97	0.30
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	14,840.000	26.338197	390,858.84	58.170000	863,242.80	472,383.96	0.11
		Base		26.338197	390,858.84	58.170000	863,242.80	472,383.96	0.11
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	57,652.000	10.056935	579,802.40	17.550000	1,011,792.60	431,990.20	0.13
		Base		10.056935	579,802.40	17.550000	1,011,792.60	431,990.20	0.13
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	31,044.000	83.274903	2,585,186.09	124.780000	3,873,670.32	1,288,484.23	0.51
		Base		83.274903	2,585,186.09	124.780000	3,873,670.32	1,288,484.23	0.51
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	43,653.000	20.743763	905,527.49	30.690000	1,339,710.57	434,183.08	0.18
		Base		20.743763	905,527.49	30.690000	1,339,710.57	434,183.08	0.18
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	49,303.000	14.503137	715,048.14	28.350000	1,397,740.05	682,691.91	0.18
		Base		14.503137	715,048.14	28.350000	1,397,740.05	682,691.91	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
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	109,180.000	10.770651	1,175,939.71	12.160000	1,327,628.80	151,689.09	0.17
		Base		10.770651	1,175,939.71	12.160000	1,327,628.80	151,689.09	0.17
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	163,338.000	12.540910	2,048,407.12	8.700000	1,421,040.60	-627,366.52	0.19
		Base		12.540910	2,048,407.12	8.700000	1,421,040.60	-627,366.52	0.19
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	76,308.000	17.112669	1,305,833.54	17.235000	1,315,168.38	9,334.84	0.17
		Base		17.112669	1,305,833.54	17.235000	1,315,168.38	9,334.84	0.17
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	81,112.000	12.159004	986,241.17	19.580000	1,588,172.96	601,931.79	0.21
		Base		12.159004	986,241.17	19.580000	1,588,172.96	601,931.79	0.21
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	67,293.000	17.635003	1,186,712.24	56.110000	3,775,810.23	2,589,097.99	0.49
		Base		17.635003	1,186,712.24	56.110000	3,775,810.23	2,589,097.99	0.49
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	63,213.000	21.215142	1,341,072.75	25.810000	1,631,527.53	290,454.78	0.21
		Base		21.215142	1,341,072.75	25.810000	1,631,527.53	290,454.78	0.21
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	76,630.000	16.079750	1,232,191.28	43.210000	3,311,182.30	2,078,991.02	0.43
		Base		16.079750	1,232,191.28	43.210000	3,311,182.30	2,078,991.02	0.43
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	87,207.000	9.867301	860,497.70	11.535000	1,005,932.75	145,435.05	0.13
		Base		9.867301	860,497.70	11.535000	1,005,932.75	145,435.05	0.13
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,246.000	29.717062	631,368.69	66.270000	1,407,972.42	776,603.73	0.18
		Base		29.717062	631,368.69	66.270000	1,407,972.42	776,603.73	0.18
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	72,497.000	31.151168	2,258,366.26	47.230000	3,424,033.31	1,165,667.05	0.45
		Base		31.151168	2,258,366.26	47.230000	3,424,033.31	1,165,667.05	0.45

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366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,638.000	31.078030	1,294,027.03	74.590000	3,105,778.42	1,811,751.39	0.41
		Base		31.078030	1,294,027.03	74.590000	3,105,778.42	1,811,751.39	0.41
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	23,539.000	76.473098	1,800,100.25	98.330000	2,314,589.87	514,489.62	0.30
		Base		76.473098	1,800,100.25	98.330000	2,314,589.87	514,489.62	0.30
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	67,335.000	18.344769	1,235,245.00	29.550000	1,989,749.25	754,504.25	0.26
		Base		18.344769	1,235,245.00	29.550000	1,989,749.25	754,504.25	0.26
37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	31,474.000	44.998544	1,416,284.17	72.720000	2,288,789.28	872,505.11	0.30
		Base		44.998544	1,416,284.17	72.720000	2,288,789.28	872,505.11	0.30
384109104	GRACO INC COMMON STOCK USD1.								
		Local	27,974.000	34.277984	958,892.32	76.860000	2,150,081.64	1,191,189.32	0.28
		Base		34.277984	958,892.32	76.860000	2,150,081.64	1,191,189.32	0.28
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	16,781.000	25.394670	426,147.95	35.270000	591,865.87	165,717.92	0.08
		Base		25.394670	426,147.95	35.270000	591,865.87	165,717.92	0.08
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	70,948.000	23.516042	1,668,416.13	25.670000	1,821,235.16	152,819.03	0.24
		Base		23.516042	1,668,416.13	25.670000	1,821,235.16	152,819.03	0.24
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	14,080.000	54.874954	772,639.35	47.890000	674,291.20	-98,348.15	0.09
		Base		54.874954	772,639.35	47.890000	674,291.20	-98,348.15	0.09
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	27,538.000	34.914152	961,465.93	23.440000	645,490.72	-315,975.21	0.08
		Base		34.914152	961,465.93	23.440000	645,490.72	-315,975.21	0.08
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	39,423.000	64.618684	2,547,462.37	58.500000	2,306,245.50	-241,216.87	0.30
		Base		64.618684	2,547,462.37	58.500000	2,306,245.50	-241,216.87	0.30

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404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		Local	46,102.000	27.740384	1,278,887.19	50.140000	2,311,554.28	1,032,667.09	0.30
		Base		27.740384	1,278,887.19	50.140000	2,311,554.28	1,032,667.09	0.30
404251100	HNI CORP COMMON STOCK USD1.								
		Local	20,812.000	29.188110	607,462.95	37.910000	788,982.92	181,519.97	0.10
		Base		29.188110	607,462.95	37.910000	788,982.92	181,519.97	0.10
40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	40,457.000	30.439669	1,231,497.70	22.860000	924,847.02	-306,650.68	0.12
		Base		30.439669	1,231,497.70	22.860000	924,847.02	-306,650.68	0.12
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,471.000	38.620950	597,504.71	60.590000	937,387.89	339,883.18	0.12
		Base		38.620950	597,504.71	60.590000	937,387.89	339,883.18	0.12
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	23,127.000	40.795589	943,479.59	98.360000	2,274,771.72	1,331,292.13	0.30
		Base		40.795589	943,479.59	98.360000	2,274,771.72	1,331,292.13	0.30
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	37,972.000	31.474755	1,195,159.38	33.240000	1,262,189.28	67,029.90	0.16
		Base		31.474755	1,195,159.38	33.240000	1,262,189.28	67,029.90	0.16
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	45,953.000	26.118794	1,200,236.96	102.680000	4,718,454.04	3,518,217.08	0.62
		Base		26.118794	1,200,236.96	102.680000	4,718,454.04	3,518,217.08	0.62
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,332.000	44.281388	900,329.19	63.450000	1,290,065.40	389,736.21	0.17
		Base		44.281388	900,329.19	63.450000	1,290,065.40	389,736.21	0.17
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	37,261.000	36.478158	1,359,212.65	24.200000	901,716.20	-457,496.45	0.12
		Base		36.478158	1,359,212.65	24.200000	901,716.20	-457,496.45	0.12
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		Local	46,830.000	23.470991	1,099,146.51	25.390000	1,189,013.70	89,867.19	0.16
		Base		23.470991	1,099,146.51	25.390000	1,189,013.70	89,867.19	0.16

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42222G108	HEALTH NET INC COMMON STOCK USD.001								
		37,012.000	Local	25.980259	961,581.34	47.200000	1,746,966.40	785,385.06	0.23
			Base	25.980259	961,581.34	47.200000	1,746,966.40	785,385.06	0.23
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		45,295.000	Local	12.561913	568,991.83	27.320000	1,237,459.40	668,467.57	0.16
			Base	12.561913	568,991.83	27.320000	1,237,459.40	668,467.57	0.16
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		39,021.000	Local	27.403615	1,069,316.47	57.810000	2,255,804.01	1,186,487.54	0.29
			Base	27.403615	1,069,316.47	57.810000	2,255,804.01	1,186,487.54	0.29
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		41,589.000	Local	30.478034	1,267,550.97	42.550000	1,769,611.95	502,060.98	0.23
			Base	30.478034	1,267,550.97	42.550000	1,769,611.95	502,060.98	0.23
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		26,407.000	Local	31.534654	832,735.62	43.810000	1,156,890.67	324,155.05	0.15
			Base	31.534654	832,735.62	43.810000	1,156,890.67	324,155.05	0.15
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		91,688.000	Local	27.404975	2,512,707.37	50.030000	4,587,150.64	2,074,443.27	0.60
			Base	27.404975	2,512,707.37	50.030000	4,587,150.64	2,074,443.27	0.60
436440101	HOLOGIC INC COMMON STOCK USD.01								
		127,517.000	Local	24.312902	3,100,308.27	24.870000	3,171,347.79	71,039.52	0.41
			Base	24.312902	3,100,308.27	24.870000	3,171,347.79	71,039.52	0.41
437306103	HOME PROPERTIES INC REIT USD.01								
		26,365.000	Local	57.938726	1,527,554.52	64.220000	1,693,160.30	165,605.78	0.22
			Base	57.938726	1,527,554.52	64.220000	1,693,160.30	165,605.78	0.22
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		69,103.000	Local	21.364334	1,476,339.57	29.430000	2,033,701.29	557,361.72	0.27
			Base	21.364334	1,476,339.57	29.430000	2,033,701.29	557,361.72	0.27
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		24,851.000	Local	46.703133	1,160,619.55	120.900000	3,004,485.90	1,843,866.35	0.39
			Base	46.703133	1,160,619.55	120.900000	3,004,485.90	1,843,866.35	0.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	42,208.000	36.377373	1,535,416.17	75.550000	3,188,814.40	1,653,398.23	0.42
		Base		36.377373	1,535,416.17	75.550000	3,188,814.40	1,653,398.23	0.42
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	22,662.000	35.154632	796,674.28	102.110000	2,314,016.82	1,517,342.54	0.30
		Base		35.154632	796,674.28	102.110000	2,314,016.82	1,517,342.54	0.30
450911201	ITT CORP COMMON STOCK USD1.								
		Local	42,318.000	19.777513	836,944.78	47.860000	2,025,339.48	1,188,394.70	0.26
		Base		19.777513	836,944.78	47.860000	2,025,339.48	1,188,394.70	0.26
451107106	IDACORP INC COMMON STOCK NPV								
		Local	23,214.000	35.920687	833,862.82	56.720000	1,316,698.08	482,835.26	0.17
		Base		35.920687	833,862.82	56.720000	1,316,698.08	482,835.26	0.17
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	37,205.000	36.316874	1,351,169.28	76.940000	2,862,552.70	1,511,383.42	0.37
		Base		36.316874	1,351,169.28	76.940000	2,862,552.70	1,511,383.42	0.37
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	23,677.000	58.262899	1,379,490.65	123.970000	2,935,237.69	1,555,747.04	0.38
		Base		58.262899	1,379,490.65	123.970000	2,935,237.69	1,555,747.04	0.38
45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		Local	50,667.000	30.652540	1,553,072.23	34.055000	1,725,464.69	172,392.46	0.23
		Base		30.652540	1,553,072.23	34.055000	1,725,464.69	172,392.46	0.23
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		Local	71,624.000	18.999598	1,360,827.23	28.830000	2,064,919.92	704,092.69	0.27
		Base		18.999598	1,360,827.23	28.830000	2,064,919.92	704,092.69	0.27
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	34,419.000	40.141525	1,381,631.14	79.760000	2,745,259.44	1,363,628.30	0.36
		Base		40.141525	1,381,631.14	79.760000	2,745,259.44	1,363,628.30	0.36
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		Local	62,697.000	5.674013	355,743.62	16.450000	1,031,365.65	675,622.03	0.13
		Base		5.674013	355,743.62	16.450000	1,031,365.65	675,622.03	0.13

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45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	18,668.000	37.476450	699,610.36	44.370000	828,299.16	128,688.80	0.11
		Base		37.476450	699,610.36	44.370000	828,299.16	128,688.80	0.11
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		Local	26,269.000	17.908812	470,446.58	26.360000	692,450.84	222,004.26	0.09
		Base		17.908812	470,446.58	26.360000	692,450.84	222,004.26	0.09
459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
		Local	113,987.000	15.907800	1,813,282.40	16.860000	1,921,820.82	108,538.42	0.25
		Base		15.907800	1,813,282.40	16.860000	1,921,820.82	108,538.42	0.25
460254105	INTL RECTIFIER CORP COMMON STOCK USD1.								
		Local	32,890.000	20.463303	673,038.04	39.400000	1,295,866.00	622,827.96	0.17
		Base		20.463303	673,038.04	39.400000	1,295,866.00	622,827.96	0.17
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
		Local	12,879.000	26.766819	344,729.86	33.490000	431,317.71	86,587.85	0.06
		Base		26.766819	344,729.86	33.490000	431,317.71	86,587.85	0.06
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
		Local	59,427.000	12.074802	717,569.26	15.045000	894,079.22	176,509.96	0.12
		Base		12.074802	717,569.26	15.045000	894,079.22	176,509.96	0.12
465741106	ITRON INC COMMON STOCK NPV								
		Local	18,146.000	48.443392	879,053.80	42.220000	766,124.12	-112,929.68	0.10
		Base		48.443392	879,053.80	42.220000	766,124.12	-112,929.68	0.10
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
		Local	108,314.000	42.617222	4,616,041.80	11.550000	1,251,026.70	-3,365,015.10	0.16
		Base		42.617222	4,616,041.80	11.550000	1,251,026.70	-3,365,015.10	0.16
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	69,293.000	6.486087	449,440.40	12.150000	841,909.95	392,469.55	0.11
		Base		6.486087	449,440.40	12.150000	841,909.95	392,469.55	0.11
471109108	JARDEN CORP COMMON STOCK USD.01								
		Local	55,372.000	36.877967	2,042,006.81	59.790000	3,310,691.88	1,268,685.07	0.43
		Base		36.877967	2,042,006.81	59.790000	3,310,691.88	1,268,685.07	0.43

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477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	105,462.000	5.817073	613,480.10	12.230000	1,289,800.26	676,320.16	0.17
		Base		5.817073	613,480.10	12.230000	1,289,800.26	676,320.16	0.17
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	20,566.000	58.597535	1,205,116.90	133.610000	2,747,823.26	1,542,706.36	0.36
		Base		58.597535	1,205,116.90	133.610000	2,747,823.26	1,542,706.36	0.36
48242W106	KBR INC COMMON STOCK USD.001								
		Local	67,927.000	26.856808	1,824,302.40	22.020000	1,495,752.54	-328,549.86	0.20
		Base		26.856808	1,824,302.40	22.020000	1,495,752.54	-328,549.86	0.20
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		Local	58,399.000	39.025711	2,279,062.49	32.340000	1,888,623.66	-390,438.83	0.25
		Base		39.025711	2,279,062.49	32.340000	1,888,623.66	-390,438.83	0.25
48666K109	KB HOME COMMON STOCK USD1.								
		Local	41,517.000	12.879344	534,711.71	17.750000	736,926.75	202,215.04	0.10
		Base		12.879344	534,711.71	17.750000	736,926.75	202,215.04	0.10
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	23,495.000	27.090679	636,495.51	36.350000	854,043.25	217,547.74	0.11
		Base		27.090679	636,495.51	36.350000	854,043.25	217,547.74	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	36,256.000	28.889678	1,047,424.17	44.810000	1,624,631.36	577,207.19	0.21
		Base		28.889678	1,047,424.17	44.810000	1,624,631.36	577,207.19	0.21
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	37,942.000	52.646964	1,997,531.12	63.250000	2,399,831.50	402,300.38	0.31
		Base		52.646964	1,997,531.12	63.250000	2,399,831.50	402,300.38	0.31
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,297.000	46.396699	1,220,094.00	119.290000	3,136,969.13	1,916,875.13	0.41
		Base		46.396699	1,220,094.00	119.290000	3,136,969.13	1,916,875.13	0.41
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	39,240.000	32.057463	1,257,934.86	32.920000	1,291,780.80	33,845.94	0.17
		Base		32.057463	1,257,934.86	32.920000	1,291,780.80	33,845.94	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
501889208	LKQ CORP COMMON STOCK USD.01								
		139,303.000	Local	10.175188	1,417,434.24	28.400000	3,956,205.20	2,538,770.96	0.52
			Base	10.175188	1,417,434.24	28.400000	3,956,205.20	2,538,770.96	0.52
512815101	LAMAR ADVERTISING CO A COMMON STOCK USD.001								
		30,295.000	Local	30.844650	934,438.67	52.480000	1,589,881.60	655,442.93	0.21
			Base	30.844650	934,438.67	52.480000	1,589,881.60	655,442.93	0.21
513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		8,957.000	Local	57.524727	515,248.98	88.410000	791,888.37	276,639.39	0.10
			Base	57.524727	515,248.98	88.410000	791,888.37	276,639.39	0.10
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		20,746.000	Local	41.205297	854,845.09	67.865000	1,407,927.29	553,082.20	0.18
			Base	41.205297	854,845.09	67.865000	1,407,927.29	553,082.20	0.18
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		48,023.000	Local	35.290000	1,694,731.67	36.550000	1,755,240.65	60,508.98	0.23
			Base	35.290000	1,694,731.67	36.550000	1,755,240.65	60,508.98	0.23
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		29,330.000	Local	41.480467	1,216,622.09	37.650000	1,104,274.50	-112,347.59	0.14
			Base	41.480467	1,216,622.09	37.650000	1,104,274.50	-112,347.59	0.14
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		20,865.000	Local	43.046595	898,167.21	83.760000	1,747,652.40	849,485.19	0.23
			Base	43.046595	898,167.21	83.760000	1,747,652.40	849,485.19	0.23
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		28,734.000	Local	23.132460	664,688.11	50.560000	1,452,791.04	788,102.93	0.19
			Base	23.132460	664,688.11	50.560000	1,452,791.04	788,102.93	0.19
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		68,159.000	Local	34.421371	2,346,126.20	35.420000	2,414,191.78	68,065.58	0.32
			Base	34.421371	2,346,126.20	35.420000	2,414,191.78	68,065.58	0.32
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		17,353.000	Local	35.240273	611,524.45	46.100000	799,973.30	188,448.85	0.10
			Base	35.240273	611,524.45	46.100000	799,973.30	188,448.85	0.10

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53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	20,527.000	33.995679	697,829.30	74.800000	1,535,419.60	837,590.30	0.20
		Base		33.995679	697,829.30	74.800000	1,535,419.60	837,590.30	0.20
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,115.000	30.412747	1,128,769.10	71.100000	2,638,876.50	1,510,107.40	0.34
		Base		30.412747	1,128,769.10	71.100000	2,638,876.50	1,510,107.40	0.34
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	65,677.000	24.573600	1,613,920.33	21.960000	1,442,266.92	-171,653.41	0.19
		Base		24.573600	1,613,920.33	21.960000	1,442,266.92	-171,653.41	0.19
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	65,129.000	8.444678	549,993.44	14.270000	929,390.83	379,397.39	0.12
		Base		8.444678	549,993.44	14.270000	929,390.83	379,397.39	0.12
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,024.000	27.903625	502,934.94	29.010000	522,876.24	19,941.30	0.07
		Base		27.903625	502,934.94	29.010000	522,876.24	19,941.30	0.07
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	88,422.000	20.048195	1,772,701.50	31.310000	2,768,492.82	995,791.32	0.36
		Base		20.048195	1,772,701.50	31.310000	2,768,492.82	995,791.32	0.36
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,649.000	28.788246	421,719.02	55.360000	810,968.64	389,249.62	0.11
		Base		28.788246	421,719.02	55.360000	810,968.64	389,249.62	0.11
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,858.000	59.953312	1,310,459.49	90.140000	1,970,280.12	659,820.63	0.26
		Base		59.953312	1,310,459.49	90.140000	1,970,280.12	659,820.63	0.26
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	53,857.000	31.980491	1,722,373.33	46.140000	2,484,961.98	762,588.65	0.32
		Base		31.980491	1,722,373.33	46.140000	2,484,961.98	762,588.65	0.32
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	40,914.000	27.357205	1,119,292.69	21.140000	864,921.96	-254,370.73	0.11
		Base		27.357205	1,119,292.69	21.140000	864,921.96	-254,370.73	0.11

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56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	36,744.000	46.629887	1,713,368.58	77.580000	2,850,599.52	1,137,230.94	0.37
		Base		46.629887	1,713,368.58	77.580000	2,850,599.52	1,137,230.94	0.37
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	45,866.000	30.616792	1,404,269.78	57.250000	2,625,828.50	1,221,558.72	0.34
		Base		30.616792	1,404,269.78	57.250000	2,625,828.50	1,221,558.72	0.34
587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	44,685.000	11.059609	494,198.61	21.810000	974,579.85	480,381.24	0.13
		Base		11.059609	494,198.61	21.810000	974,579.85	480,381.24	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	16,745.000	42.270416	707,818.12	51.230000	857,846.35	150,028.23	0.11
		Base		42.270416	707,818.12	51.230000	857,846.35	150,028.23	0.11
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	17,077.000	36.094552	616,386.66	46.580000	795,446.66	179,060.00	0.10
		Base		36.094552	616,386.66	46.580000	795,446.66	179,060.00	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,485.000	93.478320	1,260,555.14	270.480000	3,647,422.80	2,386,867.66	0.48
		Base		93.478320	1,260,555.14	270.480000	3,647,422.80	2,386,867.66	0.48
594901100	MICROS SYSTEMS INC COMMON STOCK USD.0125								
		Local	34,529.000	30.716286	1,060,602.64	67.970000	2,346,936.13	1,286,333.49	0.31
		Base		30.716286	1,060,602.64	67.970000	2,346,936.13	1,286,333.49	0.31
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	34,615.000	62.453504	2,161,828.03	72.320000	2,503,356.80	341,528.77	0.33
		Base		62.453504	2,161,828.03	72.320000	2,503,356.80	341,528.77	0.33
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	27,337.000	20.265342	553,993.66	29.720000	812,455.64	258,461.98	0.11
		Base		20.265342	553,993.66	29.720000	812,455.64	258,461.98	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	15,913.000	26.638014	423,890.71	62.620000	996,472.06	572,581.35	0.13
		Base		26.638014	423,890.71	62.620000	996,472.06	572,581.35	0.13

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626755102	MURPHY USA INC COMMON STOCK								
		Local	20,498.000	37.136381	761,221.54	54.470000	1,116,526.06	355,304.52	0.15
		Base		37.136381	761,221.54	54.470000	1,116,526.06	355,304.52	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	77,483.000	15.712055	1,217,417.13	34.160000	2,646,819.28	1,429,402.15	0.35
		Base		15.712055	1,217,417.13	34.160000	2,646,819.28	1,429,402.15	0.35
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,768.000	717.136833	1,267,897.92	1,173.190000	2,074,199.92	806,302.00	0.27
		Base		717.136833	1,267,897.92	1,173.190000	2,074,199.92	806,302.00	0.27
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	38,768.000	42.834239	1,660,597.78	76.440000	2,963,425.92	1,302,828.14	0.39
		Base		42.834239	1,660,597.78	76.440000	2,963,425.92	1,302,828.14	0.39
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	45,402.000	23.025122	1,045,386.58	33.150000	1,505,076.30	459,689.72	0.20
		Base		23.025122	1,045,386.58	33.150000	1,505,076.30	459,689.72	0.20
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	56,850.000	27.658614	1,572,392.20	37.140000	2,111,409.00	539,016.80	0.28
		Base		27.658614	1,572,392.20	37.140000	2,111,409.00	539,016.80	0.28
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	25,888.000	23.772835	615,431.16	29.490000	763,437.12	148,005.96	0.10
		Base		23.772835	615,431.16	29.490000	763,437.12	148,005.96	0.10
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	204,279.000	15.903427	3,248,736.15	15.950000	3,258,250.05	9,513.90	0.43
		Base		15.903427	3,248,736.15	15.950000	3,258,250.05	9,513.90	0.43
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	58,250.000	9.951171	579,655.70	12.380000	721,135.00	141,479.30	0.09
		Base		9.951171	579,655.70	12.380000	721,135.00	141,479.30	0.09
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,107.000	134.416738	686,466.28	406.890000	2,077,987.23	1,391,520.95	0.27
		Base		134.416738	686,466.28	406.890000	2,077,987.23	1,391,520.95	0.27

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655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,618.000	40.212002	1,110,575.07	81.060000	2,238,715.08	1,128,140.01	0.29
		Base		40.212002	1,110,575.07	81.060000	2,238,715.08	1,128,140.01	0.29
67011P100	NOW INC COMMON STOCK USD.01								
		Local	49,511.000	32.373032	1,602,821.20	33.030000	1,635,348.33	32,527.13	0.21
		Base		32.373032	1,602,821.20	33.030000	1,635,348.33	32,527.13	0.21
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	91,899.000	18.903407	1,737,204.22	37.520000	3,448,050.48	1,710,846.26	0.45
		Base		18.903407	1,737,204.22	37.520000	3,448,050.48	1,710,846.26	0.45
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	49,841.000	25.003713	1,246,210.05	69.560000	3,466,939.96	2,220,729.91	0.45
		Base		25.003713	1,246,210.05	69.560000	3,466,939.96	2,220,729.91	0.45
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	224,567.000	5.109678	1,147,465.04	5.120000	1,149,783.04	2,318.00	0.15
		Base		5.109678	1,147,465.04	5.120000	1,149,783.04	2,318.00	0.15
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,485.000	45.058061	1,103,246.63	64.550000	1,580,506.75	477,260.12	0.21
		Base		45.058061	1,103,246.63	64.550000	1,580,506.75	477,260.12	0.21
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	32,208.000	25.460160	820,020.83	66.670000	2,147,307.36	1,327,286.53	0.28
		Base		25.460160	820,020.83	66.670000	2,147,307.36	1,327,286.53	0.28
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	111,821.000	14.520527	1,623,699.86	15.350000	1,716,452.35	92,752.49	0.22
		Base		14.520527	1,623,699.86	15.350000	1,716,452.35	92,752.49	0.22
680665205	OLIN CORP COMMON STOCK USD1.								
		Local	36,462.000	19.248842	701,851.27	27.290000	995,047.98	293,196.71	0.13
		Base		19.248842	701,851.27	27.290000	995,047.98	293,196.71	0.13
681904108	OMNICARE INC COMMON STOCK USD1.								
		Local	45,699.000	30.831450	1,408,966.42	63.770000	2,914,225.23	1,505,258.81	0.38
		Base		30.831450	1,408,966.42	63.770000	2,914,225.23	1,505,258.81	0.38

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681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		58,165.000	Local	22.382503	1,301,878.26	37.670000	2,191,075.55	889,197.29	0.29
			Base	22.382503	1,301,878.26	37.670000	2,191,075.55	889,197.29	0.29
68235P108	ONE GAS INC COMMON STOCK								
		23,985.000	Local	34.049098	816,667.62	37.430000	897,758.55	81,090.93	0.12
			Base	34.049098	816,667.62	37.430000	897,758.55	81,090.93	0.12
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		39,198.000	Local	33.858141	1,327,171.42	49.680000	1,947,356.64	620,185.22	0.25
			Base	33.858141	1,327,171.42	49.680000	1,947,356.64	620,185.22	0.25
690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		29,115.000	Local	29.013638	844,732.07	34.400000	1,001,556.00	156,823.93	0.13
			Base	29.013638	844,732.07	34.400000	1,001,556.00	156,823.93	0.13
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		36,759.000	Local	12.981665	477,193.03	26.210000	963,453.39	486,260.36	0.13
			Base	12.981665	477,193.03	26.210000	963,453.39	486,260.36	0.13
69370C100	PTC INC COMMON STOCK USD.01								
		54,740.000	Local	18.174765	994,886.61	38.690000	2,117,890.60	1,123,003.99	0.28
			Base	18.174765	994,886.61	38.690000	2,117,890.60	1,123,003.99	0.28
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		45,372.000	Local	24.230991	1,099,408.54	67.990000	3,084,842.28	1,985,433.74	0.40
			Base	24.230991	1,099,408.54	67.990000	3,084,842.28	1,985,433.74	0.40
695263103	PACWEST BANCORP COMMON STOCK NPV								
		44,225.000	Local	43.088448	1,905,586.62	41.940000	1,854,796.50	-50,790.12	0.24
			Base	43.088448	1,905,586.62	41.940000	1,854,796.50	-50,790.12	0.24
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		12,042.000	Local	80.099481	964,557.95	149.940000	1,805,577.48	841,019.53	0.24
			Base	80.099481	964,557.95	149.940000	1,805,577.48	841,019.53	0.24
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		66,682.000	Local	14.317204	954,699.77	34.540000	2,303,196.28	1,348,496.51	0.30
			Base	14.317204	954,699.77	34.540000	2,303,196.28	1,348,496.51	0.30

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708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	140,650.000	9.768963	1,374,004.68	10.800000	1,519,020.00	145,015.32	0.20
		Base		9.768963	1,374,004.68	10.800000	1,519,020.00	145,015.32	0.20
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	19,636.000	31.762392	623,686.32	47.730000	937,226.28	313,539.96	0.12
		Base		31.762392	623,686.32	47.730000	937,226.28	313,539.96	0.12
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	30,406.000	48.288604	1,468,263.30	145.380000	4,420,424.28	2,952,160.98	0.58
		Base		48.288604	1,468,263.30	145.380000	4,420,424.28	2,952,160.98	0.58
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	63,753.000	13.855476	883,328.14	13.250000	844,727.25	-38,600.89	0.11
		Base		13.855476	883,328.14	13.250000	844,727.25	-38,600.89	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,438.000	37.517766	1,629,696.70	39.220000	1,703,638.36	73,941.66	0.22
		Base		37.517766	1,629,696.70	39.220000	1,703,638.36	73,941.66	0.22
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	20,285.000	30.937318	627,563.50	36.970000	749,936.45	122,372.95	0.10
		Base		30.937318	627,563.50	36.970000	749,936.45	122,372.95	0.10
737630103	POTLATCH CORP REIT USD1.								
		Local	18,732.000	33.685435	630,995.57	42.680000	799,481.76	168,486.19	0.10
		Base		33.685435	630,995.57	42.680000	799,481.76	168,486.19	0.10
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,113.000	34.103310	856,436.43	50.330000	1,263,937.29	407,500.86	0.17
		Base		34.103310	856,436.43	50.330000	1,263,937.29	407,500.86	0.17
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	27,676.000	42.752576	1,183,220.28	60.400000	1,671,630.40	488,410.12	0.22
		Base		42.752576	1,183,220.28	60.400000	1,671,630.40	488,410.12	0.22
743674103	PROTECTIVE LIFE CORP COMMON STOCK USD.5								
		Local	36,386.000	24.487237	890,992.61	69.400000	2,525,188.40	1,634,195.79	0.33
		Base		24.487237	890,992.61	69.400000	2,525,188.40	1,634,195.79	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
748356102	QUESTAR CORP COMMON STOCK NPV								
		80,827.000	Local	17.036234	1,376,987.70	23.510000	1,900,242.77	523,255.07	0.25
			Base	17.036234	1,376,987.70	23.510000	1,900,242.77	523,255.07	0.25
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		61,491.000	Local	23.016032	1,415,278.80	47.130000	2,898,070.83	1,482,792.03	0.38
			Base	23.016032	1,415,278.80	47.130000	2,898,070.83	1,482,792.03	0.38
749941100	RF MICRO DEVICES INC COMMON STOCK NPV								
		132,053.000	Local	4.650404	614,099.84	12.470000	1,646,700.91	1,032,601.07	0.22
			Base	4.650404	614,099.84	12.470000	1,646,700.91	1,032,601.07	0.22
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		53,762.000	Local	33.074313	1,778,141.20	34.600000	1,860,165.20	82,024.00	0.24
			Base	33.074313	1,778,141.20	34.600000	1,860,165.20	82,024.00	0.24
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		57,291.000	Local	25.894893	1,483,544.32	54.640000	3,130,380.24	1,646,835.92	0.41
			Base	25.894893	1,483,544.32	54.640000	3,130,380.24	1,646,835.92	0.41
754907103	RAYONIER INC REIT NPV								
		58,362.000	Local	22.211989	1,296,336.12	34.270000	2,000,065.74	703,729.62	0.26
			Base	22.211989	1,296,336.12	34.270000	2,000,065.74	703,729.62	0.26
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK								
		19,455.000	Local	30.125789	586,097.22	33.210000	646,100.55	60,003.33	0.08
			Base	30.125789	586,097.22	33.210000	646,100.55	60,003.33	0.08
756109104	REALTY INCOME CORP REIT USD1.								
		102,192.000	Local	35.914208	3,670,144.71	44.720000	4,570,026.24	899,881.53	0.60
			Base	35.914208	3,670,144.71	44.720000	4,570,026.24	899,881.53	0.60
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		20,825.000	Local	64.256197	1,338,135.30	71.070000	1,480,032.75	141,897.45	0.19
			Base	64.256197	1,338,135.30	71.070000	1,480,032.75	141,897.45	0.19
758849103	REGENCY CENTERS CORP REIT USD.01								
		42,613.000	Local	50.852504	2,166,977.76	57.140000	2,434,906.82	267,929.06	0.32
			Base	50.852504	2,166,977.76	57.140000	2,434,906.82	267,929.06	0.32

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759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		31,879.000	Local	43.736437	1,394,273.86	82.980000	2,645,319.42	1,251,045.56	0.35
			Base	43.736437	1,394,273.86	82.980000	2,645,319.42	1,251,045.56	0.35
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		35,863.000	Local	35.501565	1,273,192.62	69.920000	2,507,540.96	1,234,348.34	0.33
			Base	35.501565	1,273,192.62	69.920000	2,507,540.96	1,234,348.34	0.33
76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		24,364.000	Local	23.123145	563,372.31	27.860000	678,781.04	115,408.73	0.09
			Base	23.123145	563,372.31	27.860000	678,781.04	115,408.73	0.09
761152107	RESMED INC COMMON STOCK USD.004								
		64,761.000	Local	27.415075	1,775,427.68	53.050000	3,435,571.05	1,660,143.37	0.45
			Base	27.415075	1,775,427.68	53.050000	3,435,571.05	1,660,143.37	0.45
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		74,088.000	Local	23.893185	1,770,198.30	18.840000	1,395,817.92	-374,380.38	0.18
			Base	23.893185	1,770,198.30	18.840000	1,395,817.92	-374,380.38	0.18
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		66,242.000	Local	32.250148	2,136,314.32	49.160000	3,256,456.72	1,120,142.40	0.43
			Base	32.250148	2,136,314.32	49.160000	3,256,456.72	1,120,142.40	0.43
775711104	ROLLINS INC COMMON STOCK USD1.								
		29,650.000	Local	15.908633	471,690.97	29.750000	882,087.50	410,396.53	0.12
			Base	15.908633	471,690.97	29.750000	882,087.50	410,396.53	0.12
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		28,351.000	Local	39.353259	1,115,704.24	50.000000	1,417,550.00	301,845.76	0.19
			Base	39.353259	1,115,704.24	50.000000	1,417,550.00	301,845.76	0.19
779376102	ROVI CORP COMMON STOCK USD.001								
		43,717.000	Local	25.205930	1,101,927.62	23.130000	1,011,174.21	-90,753.41	0.13
			Base	25.205930	1,101,927.62	23.130000	1,011,174.21	-90,753.41	0.13
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		29,984.000	Local	77.180136	2,314,169.20	77.750000	2,331,256.00	17,086.80	0.30
			Base	77.180136	2,314,169.20	77.750000	2,331,256.00	17,086.80	0.30

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784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	65,573.000	21.505981	1,410,211.66	37.895000	2,484,888.84	1,074,677.18	0.32
		Base		21.505981	1,410,211.66	37.895000	2,484,888.84	1,074,677.18	0.32
78440X101	SL GREEN REALTY CORP REIT USD.01								
		Local	44,043.000	45.608989	2,008,756.71	109.350000	4,816,102.05	2,807,345.34	0.63
		Base		45.608989	2,008,756.71	109.350000	4,816,102.05	2,807,345.34	0.63
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	195,107.000	9.511002	1,855,663.09	8.860000	1,728,648.02	-127,015.07	0.23
		Base		9.511002	1,855,663.09	8.860000	1,728,648.02	-127,015.07	0.23
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	30,946.000	59.615896	1,844,873.52	89.040000	2,755,431.84	910,558.32	0.36
		Base		59.615896	1,844,873.52	89.040000	2,755,431.84	910,558.32	0.36
784635104	SPX CORP COMMON STOCK USD10.								
		Local	20,220.000	63.285525	1,279,633.31	104.050000	2,103,891.00	824,257.69	0.27
		Base		63.285525	1,279,633.31	104.050000	2,103,891.00	824,257.69	0.27
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	22,000.000	258.763072	5,692,787.58	261.740000	5,758,280.00	65,492.42	0.75
		Base		258.763072	5,692,787.58	261.740000	5,758,280.00	65,492.42	0.75
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	22,998.000	53.249698	1,224,636.56	111.320000	2,560,137.36	1,335,500.80	0.33
		Base		53.249698	1,224,636.56	111.320000	2,560,137.36	1,335,500.80	0.33
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		Local	29,262.000	74.780579	2,188,229.30	159.110000	4,655,876.82	2,467,647.52	0.61
		Base		74.780579	2,188,229.30	159.110000	4,655,876.82	2,467,647.52	0.61
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	39,394.000	47.167892	1,858,131.92	119.690000	4,715,067.86	2,856,935.94	0.62
		Base		47.167892	1,858,131.92	119.690000	4,715,067.86	2,856,935.94	0.62
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	18,824.000	34.632205	651,916.63	46.120000	868,162.88	216,246.25	0.11
		Base		34.632205	651,916.63	46.120000	868,162.88	216,246.25	0.11

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810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	20,080.000	46.177293	927,240.05	57.730000	1,159,218.40	231,978.35	0.15
		Base		46.177293	927,240.05	57.730000	1,159,218.40	231,978.35	0.15
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,049.000	19.533304	606,489.55	26.055000	808,981.70	202,492.15	0.11
		Base		19.533304	606,489.55	26.055000	808,981.70	202,492.15	0.11
81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		Local	94,014.000	22.517962	2,117,003.66	23.330000	2,193,346.62	76,342.96	0.29
		Base		22.517962	2,117,003.66	23.330000	2,193,346.62	76,342.96	0.29
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	22,826.000	29.275556	668,243.83	56.110000	1,280,766.86	612,523.03	0.17
		Base		29.275556	668,243.83	56.110000	1,280,766.86	612,523.03	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		Local	98,542.000	8.800602	867,228.94	22.170000	2,184,676.14	1,317,447.20	0.29
		Base		8.800602	867,228.94	22.170000	2,184,676.14	1,317,447.20	0.29
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		Local	23,073.000	64.526935	1,488,829.97	118.460000	2,733,227.58	1,244,397.61	0.36
		Base		64.526935	1,488,829.97	118.460000	2,733,227.58	1,244,397.61	0.36
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	18,448.000	42.153082	777,640.06	45.330000	836,247.84	58,607.78	0.11
		Base		42.153082	777,640.06	45.330000	836,247.84	58,607.78	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	20,237.000	31.273999	632,891.92	50.350000	1,018,932.95	386,041.03	0.13
		Base		31.273999	632,891.92	50.350000	1,018,932.95	386,041.03	0.13
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		Local	25,542.000	71.907291	1,836,656.03	81.510000	2,081,928.42	245,272.39	0.27
		Base		71.907291	1,836,656.03	81.510000	2,081,928.42	245,272.39	0.27
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	87,493.000	20.572604	1,799,958.81	56.660000	4,957,353.38	3,157,394.57	0.65
		Base		20.572604	1,799,958.81	56.660000	4,957,353.38	3,157,394.57	0.65

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831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		Local	35,124.000	52.186464	1,832,997.37	49.080000	1,723,885.92	-109,111.45	0.23
		Base		52.186464	1,832,997.37	49.080000	1,723,885.92	-109,111.45	0.23
83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		Local	30,269.000	52.342993	1,584,370.07	42.790000	1,295,210.51	-289,159.56	0.17
		Base		52.342993	1,584,370.07	42.790000	1,295,210.51	-289,159.56	0.17
83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	31,750.000	37.044521	1,176,163.53	60.960000	1,935,480.00	759,316.47	0.25
		Base		37.044521	1,176,163.53	60.960000	1,935,480.00	759,316.47	0.25
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	47,095.000	30.005113	1,413,090.79	41.160000	1,938,430.20	525,339.41	0.25
		Base		30.005113	1,413,090.79	41.160000	1,938,430.20	525,339.41	0.25
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	31,813.000	26.266826	835,626.54	40.810000	1,298,288.53	462,661.99	0.17
		Base		26.266826	835,626.54	40.810000	1,298,288.53	462,661.99	0.17
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,183.000	41.534250	838,285.77	65.520000	1,322,390.16	484,104.39	0.17
		Base		41.534250	838,285.77	65.520000	1,322,390.16	484,104.39	0.17
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	110,419.000	12.447420	1,374,431.64	23.240000	2,566,137.56	1,191,705.92	0.34
		Base		12.447420	1,374,431.64	23.240000	2,566,137.56	1,191,705.92	0.34
859152100	STERIS CORP COMMON STOCK NPV								
		Local	27,268.000	32.901313	897,152.99	56.290000	1,534,915.72	637,762.73	0.20
		Base		32.901313	897,152.99	56.290000	1,534,915.72	637,762.73	0.20
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	113,573.000	4.712896	535,257.70	22.030000	2,502,013.19	1,966,755.49	0.33
		Base		4.712896	535,257.70	22.030000	2,502,013.19	1,966,755.49	0.33
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,269.000	25.246645	1,824,549.81	35.840000	2,590,120.96	765,571.15	0.34
		Base		25.246645	1,824,549.81	35.840000	2,590,120.96	765,571.15	0.34

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868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	91,259.000	5.817482	530,897.60	9.550000	871,523.45	340,625.85	0.11
		Base		5.817482	530,897.60	9.550000	871,523.45	340,625.85	0.11
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	71,407.000	23.543344	1,681,159.56	40.900000	2,920,546.30	1,239,386.74	0.38
		Base		23.543344	1,681,159.56	40.900000	2,920,546.30	1,239,386.74	0.38
87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	64,138.000	19.080953	1,223,814.17	24.150000	1,548,932.70	325,118.53	0.20
		Base		19.080953	1,223,814.17	24.150000	1,548,932.70	325,118.53	0.20
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		Local	76,896.000	15.840041	1,218,035.76	15.800000	1,214,956.80	-3,078.96	0.16
		Base		15.840041	1,218,035.76	15.800000	1,214,956.80	-3,078.96	0.16
87311L104	TW TELECOM INC COMMON STOCK USD.01								
		Local	63,651.000	18.220934	1,159,780.67	41.035000	2,611,918.79	1,452,138.12	0.34
		Base		18.220934	1,159,780.67	41.035000	2,611,918.79	1,452,138.12	0.34
876664103	TAUBMAN CENTERS INC REIT USD.01								
		Local	29,194.000	56.132270	1,638,725.50	76.170000	2,223,706.98	584,981.48	0.29
		Base		56.132270	1,638,725.50	76.170000	2,223,706.98	584,981.48	0.29
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		Local	17,646.000	39.085772	689,707.53	67.500000	1,191,105.00	501,397.47	0.16
		Base		39.085772	689,707.53	67.500000	1,191,105.00	501,397.47	0.16
879369106	TELEFLEX INC COMMON STOCK USD1.								
		Local	19,090.000	55.591924	1,061,249.83	109.480000	2,089,973.20	1,028,723.37	0.27
		Base		55.591924	1,061,249.83	109.480000	2,089,973.20	1,028,723.37	0.27
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	45,669.000	34.745794	1,586,805.67	26.340000	1,202,921.46	-383,884.21	0.16
		Base		34.745794	1,586,805.67	26.340000	1,202,921.46	-383,884.21	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	28,057.000	47.756762	1,339,911.48	58.520000	1,641,895.64	301,984.16	0.21
		Base		47.756762	1,339,911.48	58.520000	1,641,895.64	301,984.16	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
880770102	TERADYNE INC COMMON STOCK USD.125								
		94,103.000	Local	20.314524	1,911,657.67	20.590000	1,937,580.77	25,923.10	0.25
			Base	20.314524	1,911,657.67	20.590000	1,937,580.77	25,923.10	0.25
880779103	TEREX CORP COMMON STOCK USD.01								
		50,902.000	Local	23.670077	1,204,854.28	37.410000	1,904,243.82	699,389.54	0.25
			Base	23.670077	1,204,854.28	37.410000	1,904,243.82	699,389.54	0.25
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		20,663.000	Local	28.481664	588,516.63	53.710000	1,109,809.73	521,293.10	0.15
			Base	28.481664	588,516.63	53.710000	1,109,809.73	521,293.10	0.15
885175307	THORATEC CORP COMMON STOCK NPV								
		26,251.000	Local	41.138550	1,079,928.07	25.000000	656,275.00	-423,653.07	0.09
			Base	41.138550	1,079,928.07	25.000000	656,275.00	-423,653.07	0.09
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		47,175.000	Local	45.633740	2,152,771.70	53.510000	2,524,334.25	371,562.55	0.33
			Base	45.633740	2,152,771.70	53.510000	2,524,334.25	371,562.55	0.33
88632Q103	TIBCO SOFTWARE INC COMMON STOCK USD.001								
		70,592.000	Local	14.937207	1,054,447.30	20.840000	1,471,137.28	416,689.98	0.19
			Base	14.937207	1,054,447.30	20.840000	1,471,137.28	416,689.98	0.19
886423102	TIDEWATER INC COMMON STOCK USD.1								
		22,864.000	Local	53.843904	1,231,087.01	50.870000	1,163,091.68	-67,995.33	0.15
			Base	53.843904	1,231,087.01	50.870000	1,163,091.68	-67,995.33	0.15
887228104	TIME INC COMMON STOCK USD.01								
		51,493.000	Local	22.936535	1,181,070.99	23.480000	1,209,055.64	27,984.65	0.16
			Base	22.936535	1,181,070.99	23.480000	1,209,055.64	27,984.65	0.16
887389104	TIMKEN CO COMMON STOCK NPV								
		35,373.000	Local	24.067230	851,330.12	45.290000	1,602,043.17	750,713.05	0.21
			Base	24.067230	851,330.12	45.290000	1,602,043.17	750,713.05	0.21
887399103	TIMKENSTEEL CORP COMMON STOCK								
		17,687.000	Local	19.601691	346,695.10	47.780000	845,084.86	498,389.76	0.11
			Base	19.601691	346,695.10	47.780000	845,084.86	498,389.76	0.11

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889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	73,835.000	26.733652	1,973,879.16	35.590000	2,627,787.65	653,908.49	0.34
		Base		26.733652	1,973,879.16	35.590000	2,627,787.65	653,908.49	0.34
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	9,535.000	22.158915	211,285.25	28.250000	269,363.75	58,078.50	0.04
		Base		22.158915	211,285.25	28.250000	269,363.75	58,078.50	0.04
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		Local	29,522.000	55.815539	1,647,786.33	109.630000	3,236,496.86	1,588,710.53	0.42
		Base		55.815539	1,647,786.33	109.630000	3,236,496.86	1,588,710.53	0.42
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		Local	120,392.000	19.155393	2,306,156.04	33.260000	4,004,237.92	1,698,081.88	0.52
		Base		19.155393	2,306,156.04	33.260000	4,004,237.92	1,698,081.88	0.52
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		Local	71,491.000	10.673782	763,079.34	48.380000	3,458,734.58	2,695,655.24	0.45
		Base		10.673782	763,079.34	48.380000	3,458,734.58	2,695,655.24	0.45
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		Local	24,068.000	52.549589	1,264,763.52	69.370000	1,669,597.16	404,833.64	0.22
		Base		52.549589	1,264,763.52	69.370000	1,669,597.16	404,833.64	0.22
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		Local	31,122.000	21.488398	668,761.92	23.735000	738,680.67	69,918.75	0.10
		Base		21.488398	668,761.92	23.735000	738,680.67	69,918.75	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		Local	23,283.000	34.353151	799,844.41	73.260000	1,705,712.58	905,868.17	0.22
		Base		34.353151	799,844.41	73.260000	1,705,712.58	905,868.17	0.22
902653104	UDR INC REIT USD.01								
		Local	116,031.000	19.037499	2,208,940.08	29.920000	3,471,647.52	1,262,707.44	0.45
		Base		19.037499	2,208,940.08	29.920000	3,471,647.52	1,262,707.44	0.45
902681105	UGI CORP COMMON STOCK NPV								
		Local	53,107.000	26.673536	1,416,551.47	52.980000	2,813,608.86	1,397,057.39	0.37
		Base		26.673536	1,416,551.47	52.980000	2,813,608.86	1,397,057.39	0.37

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903236107	URS CORP COMMON STOCK USD.01								
		31,827.000	Local	48.284760	1,536,759.05	60.580000	1,928,079.66	391,320.61	0.25
			Base	48.284760	1,536,759.05	60.580000	1,928,079.66	391,320.61	0.25
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		11,492.000	Local	144.267375	1,657,920.67	146.990000	1,689,209.08	31,288.41	0.22
			Base	144.267375	1,657,920.67	146.990000	1,689,209.08	31,288.41	0.22
904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		86,082.000	Local	18.283015	1,573,838.54	17.470000	1,503,852.54	-69,986.00	0.20
			Base	18.283015	1,573,838.54	17.470000	1,503,852.54	-69,986.00	0.20
909218109	UNIT CORP COMMON STOCK USD.2								
		20,361.000	Local	42.400673	863,320.11	65.810000	1,339,957.41	476,637.30	0.18
			Base	42.400673	863,320.11	65.810000	1,339,957.41	476,637.30	0.18
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		22,901.000	Local	56.296211	1,289,239.52	64.290000	1,472,305.29	183,065.77	0.19
			Base	56.296211	1,289,239.52	64.290000	1,472,305.29	183,065.77	0.19
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		44,889.000	Local	29.289947	1,314,796.45	117.650000	5,281,190.85	3,966,394.40	0.69
			Base	29.289947	1,314,796.45	117.650000	5,281,190.85	3,966,394.40	0.69
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		66,777.000	Local	31.862752	2,127,698.96	38.650000	2,580,931.05	453,232.09	0.34
			Base	31.862752	2,127,698.96	38.650000	2,580,931.05	453,232.09	0.34
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		20,366.000	Local	47.239562	962,080.92	117.830000	2,399,725.78	1,437,644.86	0.31
			Base	47.239562	962,080.92	117.830000	2,399,725.78	1,437,644.86	0.31
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
		10,717.000	Local	41.309682	442,715.86	52.760000	565,428.92	122,713.06	0.07
			Base	41.309682	442,715.86	52.760000	565,428.92	122,713.06	0.07
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		41,484.000	Local	31.975749	1,326,481.96	114.440000	4,747,428.96	3,420,947.00	0.62
			Base	31.975749	1,326,481.96	114.440000	4,747,428.96	3,420,947.00	0.62

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918194101	VCA INC COMMON STOCK USD.001								
		Local	40,750.000	26.729192	1,089,214.56	40.750000	1,660,562.50	571,347.94	0.22
		Base		26.729192	1,089,214.56	40.750000	1,660,562.50	571,347.94	0.22
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		Local	92,514.000	11.807134	1,092,325.19	10.000000	925,140.00	-167,185.19	0.12
		Base		11.807134	1,092,325.19	10.000000	925,140.00	-167,185.19	0.12
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		Local	12,406.000	92.904316	1,152,570.95	140.750000	1,746,144.50	593,573.55	0.23
		Base		92.904316	1,152,570.95	140.750000	1,746,144.50	593,573.55	0.23
920355104	VALSPAR CORP COMMON STOCK USD.5								
		Local	35,841.000	28.133991	1,008,350.36	80.760000	2,894,519.16	1,886,168.80	0.38
		Base		28.133991	1,008,350.36	80.760000	2,894,519.16	1,886,168.80	0.38
92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	38,056.000	25.123460	956,098.38	41.230000	1,569,048.88	612,950.50	0.21
		Base		25.123460	956,098.38	41.230000	1,569,048.88	612,950.50	0.21
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	51,558.000	35.527165	1,831,709.59	34.920000	1,800,405.36	-31,304.23	0.24
		Base		35.527165	1,831,709.59	34.920000	1,800,405.36	-31,304.23	0.24
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	62,601.000	8.367948	523,841.90	16.000000	1,001,616.00	477,774.10	0.13
		Base		8.367948	523,841.90	16.000000	1,001,616.00	477,774.10	0.13
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	23,952.000	35.346676	846,623.59	43.490000	1,041,672.48	195,048.89	0.14
		Base		35.346676	846,623.59	43.490000	1,041,672.48	195,048.89	0.14
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	44,509.000	25.266630	1,124,592.44	83.360000	3,710,270.24	2,585,677.80	0.48
		Base		25.266630	1,124,592.44	83.360000	3,710,270.24	2,585,677.80	0.48
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	39,331.000	26.614839	1,046,788.24	54.500000	2,143,539.50	1,096,751.26	0.28
		Base		26.614839	1,046,788.24	54.500000	2,143,539.50	1,096,751.26	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,763.000	16.747679	783,171.70	21.750000	1,017,095.25	233,923.55	0.13
		Base		16.747679	783,171.70	21.750000	1,017,095.25	233,923.55	0.13
939647103	WASHINGTON PRIME GROUP REIT USD.0001								
		Local	71,682.000	19.960700	1,430,822.89	19.520000	1,399,232.64	-31,590.25	0.18
		Base		19.960700	1,430,822.89	19.520000	1,399,232.64	-31,590.25	0.18
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	57,200.000	23.207239	1,327,454.09	49.060000	2,806,232.00	1,478,777.91	0.37
		Base		23.207239	1,327,454.09	49.060000	2,806,232.00	1,478,777.91	0.37
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,587.000	61.038351	768,289.73	92.490000	1,164,171.63	395,881.90	0.15
		Base		61.038351	768,289.73	92.490000	1,164,171.63	395,881.90	0.15
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	41,679.000	20.010728	834,027.14	29.500000	1,229,530.50	395,503.36	0.16
		Base		20.010728	834,027.14	29.500000	1,229,530.50	395,503.36	0.16
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		Local	51,866.000	22.183977	1,150,594.13	34.220000	1,774,854.52	624,260.39	0.23
		Base		22.183977	1,150,594.13	34.220000	1,774,854.52	624,260.39	0.23
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		Local	20,245.000	30.996323	627,520.55	65.860000	1,333,335.70	705,815.15	0.17
		Base		30.996323	627,520.55	65.860000	1,333,335.70	705,815.15	0.17
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	121,880.000	4.390794	535,149.94	8.150000	993,322.00	458,172.06	0.13
		Base		4.390794	535,149.94	8.150000	993,322.00	458,172.06	0.13
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	20,994.000	22.373230	469,703.60	24.900000	522,750.60	53,047.00	0.07
		Base		22.373230	469,703.60	24.900000	522,750.60	53,047.00	0.07
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	12,141.000	52.588632	638,478.58	48.370000	587,260.17	-51,218.41	0.08
		Base		52.588632	638,478.58	48.370000	587,260.17	-51,218.41	0.08

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95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		Local	59,483.000	23.787413	1,414,946.69	36.930000	2,196,707.19	781,760.50	0.29
		Base		23.787413	1,414,946.69	36.930000	2,196,707.19	781,760.50	0.29
96208T104	WEX INC COMMON STOCK USD.01								
		Local	17,883.000	66.774248	1,194,123.87	113.650000	2,032,402.95	838,279.08	0.27
		Base		66.774248	1,194,123.87	113.650000	2,032,402.95	838,279.08	0.27
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		Local	80,243.000	18.421604	1,478,204.75	35.020000	2,810,109.86	1,331,905.11	0.37
		Base		18.421604	1,478,204.75	35.020000	2,810,109.86	1,331,905.11	0.37
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		Local	21,610.000	41.036523	886,799.26	59.950000	1,295,519.50	408,720.24	0.17
		Base		41.036523	886,799.26	59.950000	1,295,519.50	408,720.24	0.17
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	40,397.000	26.897372	1,086,573.13	65.770000	2,656,910.69	1,570,337.56	0.35
		Base		26.897372	1,086,573.13	65.770000	2,656,910.69	1,570,337.56	0.35
980745103	WOODWARD INC COMMON STOCK USD.00292								
		Local	27,233.000	28.771183	783,525.64	52.230000	1,422,379.59	638,853.95	0.19
		Base		28.771183	783,525.64	52.230000	1,422,379.59	638,853.95	0.19
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		Local	33,216.000	40.555263	1,347,083.61	44.380000	1,474,126.08	127,042.47	0.19
		Base		40.555263	1,347,083.61	44.380000	1,474,126.08	127,042.47	0.19
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		Local	24,020.000	15.707831	377,302.11	40.440000	971,368.80	594,066.69	0.13
		Base		15.707831	377,302.11	40.440000	971,368.80	594,066.69	0.13
98212B103	WPX ENERGY INC COMMON STOCK								
		Local	93,289.000	17.622332	1,643,969.74	26.620000	2,483,353.18	839,383.44	0.32
		Base		17.622332	1,643,969.74	26.620000	2,483,353.18	839,383.44	0.32
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	23,300.000	29.857622	695,682.59	78.030000	1,818,099.00	1,122,416.41	0.24
		Base		29.857622	695,682.59	78.030000	1,818,099.00	1,122,416.41	0.24

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G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		Local	30,194.000	30.273709	914,084.38	42.520000	1,283,848.88	369,764.50	0.17
		Base		30.273709	914,084.38	42.520000	1,283,848.88	369,764.50	0.17
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		Local	64,646.000	44.254246	2,860,860.01	63.710000	4,118,596.66	1,257,736.65	0.54
		Base		44.254246	2,860,860.01	63.710000	4,118,596.66	1,257,736.65	0.54
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		Local	21,278.000	82.606498	1,757,701.06	163.840000	3,486,187.52	1,728,486.46	0.46
		Base		82.606498	1,757,701.06	163.840000	3,486,187.52	1,728,486.46	0.46
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		Local	18,713.000	91.286162	1,708,237.95	102.390000	1,916,024.07	207,786.12	0.25
		Base		91.286162	1,708,237.95	102.390000	1,916,024.07	207,786.12	0.25
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		Local	33,808.000	29.618978	1,001,358.40	30.320000	1,025,058.56	23,700.16	0.13
		Base		29.618978	1,001,358.40	30.320000	1,025,058.56	23,700.16	0.13
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	37,012.000	44.900844	1,661,870.04	117.870000	4,362,604.44	2,700,734.40	0.57
		Base		44.900844	1,661,870.04	117.870000	4,362,604.44	2,700,734.40	0.57
US DOLLAR Total									
		Local	18,229,833.000		487,835,667.88		753,559,087.55	265,723,419.67	98.49
		Base			487,835,667.88		753,559,087.55	265,723,419.67	98.49
EQUITY Total									
		Base	18,229,833.000		487,835,667.88		753,559,087.55	265,723,419.67	98.49

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

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		29,786,290.920	Base	499,392,125.80		765,115,545.47	265,723,419.67	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.073511	31 Dec 2099		
		Local	14,862,722.990	100.000000	14,862,722.99	100.000000	14,862,722.99	0.00	3.01
		Base		100.000000	14,862,722.99	100.000000	14,862,722.99	0.00	3.01
US DOLLAR Total									
		Local	14,862,722.990		14,862,722.99		14,862,722.99	0.00	3.01
		Base			14,862,722.99		14,862,722.99	0.00	3.01
CASH EQUIVALENT Total									
		Base	14,862,722.990		14,862,722.99		14,862,722.99	0.00	3.01
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	28,279.500	9.767970	276,233.30	18.660000	527,695.47	251,462.17	0.11
		Base		9.767970	276,233.30	18.660000	527,695.47	251,462.17	0.11
000361105	AAR CORP COMMON STOCK USD1.								
		Local	26,804.000	23.819926	638,469.29	27.700000	742,470.80	104,001.51	0.15
		Base		23.819926	638,469.29	27.700000	742,470.80	104,001.51	0.15
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	35,281.000	22.675961	800,030.59	26.600000	938,474.60	138,444.01	0.19
		Base		22.675961	800,030.59	26.600000	938,474.60	138,444.01	0.19
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		Local	92,609.000	6.797811	629,538.47	10.920000	1,011,290.28	381,751.81	0.20
		Base		6.797811	629,538.47	10.920000	1,011,290.28	381,751.81	0.20
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	31,499.000	8.034212	253,069.65	15.120000	476,264.88	223,195.23	0.10
		Base		8.034212	253,069.65	15.120000	476,264.88	223,195.23	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
002474104	AZZ INC COMMON STOCK USD1.								
		Local	17,326.000	25.547321	442,632.88	46.340000	802,886.84	360,253.96	0.16
		Base		25.547321	442,632.88	46.340000	802,886.84	360,253.96	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		Local	14,300.000	28.648917	409,679.52	47.750000	682,825.00	273,145.48	0.14
		Base		28.648917	409,679.52	47.750000	682,825.00	273,145.48	0.14
003654100	ABIOMED INC COMMON STOCK USD.01								
		Local	24,072.000	14.824641	356,858.76	26.050000	627,075.60	270,216.84	0.13
		Base		14.824641	356,858.76	26.050000	627,075.60	270,216.84	0.13
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	38,868.000	22.295636	866,586.77	28.820000	1,120,175.76	253,588.99	0.23
		Base		22.295636	866,586.77	28.820000	1,120,175.76	253,588.99	0.23
004446100	ACETO CORP COMMON STOCK USD.01								
		Local	18,294.000	19.912556	364,280.30	19.220000	351,610.68	-12,669.62	0.07
		Base		19.912556	364,280.30	19.220000	351,610.68	-12,669.62	0.07
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		Local	28,211.000	27.776529	783,603.67	32.580000	919,114.38	135,510.71	0.19
		Base		27.776529	783,603.67	32.580000	919,114.38	135,510.71	0.19
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	48,107.000	26.088052	1,255,017.94	33.730000	1,622,649.11	367,631.17	0.33
		Base		26.088052	1,255,017.94	33.730000	1,622,649.11	367,631.17	0.33
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	25,726.000	20.267091	521,391.19	24.660000	634,403.16	113,011.97	0.13
		Base		20.267091	521,391.19	24.660000	634,403.16	113,011.97	0.13
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	53,271.000	9.413300	501,455.89	4.190000	223,205.49	-278,250.40	0.05
		Base		9.413300	501,455.89	4.190000	223,205.49	-278,250.40	0.05
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	25,620.000	13.593364	348,261.99	19.250000	493,185.00	144,923.01	0.10
		Base		13.593364	348,261.99	19.250000	493,185.00	144,923.01	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
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	13,383.000	29.379148	393,181.14	31.540000	422,099.82	28,918.68	0.09
		Base		29.379148	393,181.14	31.540000	422,099.82	28,918.68	0.09
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	49,280.000	5.590721	275,510.74	8.670000	427,257.60	151,746.86	0.09
		Base		5.590721	275,510.74	8.670000	427,257.60	151,746.86	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	9,588.000	8.010259	76,802.36	12.480000	119,658.24	42,855.88	0.02
		Base		8.010259	76,802.36	12.480000	119,658.24	42,855.88	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	10,137.000	29.495045	298,991.27	29.530000	299,345.61	354.34	0.06
		Base		29.495045	298,991.27	29.530000	299,345.61	354.34	0.06
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	23,869.000	27.645037	659,859.39	58.660000	1,400,155.54	740,296.15	0.28
		Base		27.645037	659,859.39	58.660000	1,400,155.54	740,296.15	0.28
009728106	AKORN INC COMMON STOCK NPV								
		Local	48,574.000	14.047601	682,348.16	39.020000	1,895,357.48	1,213,009.32	0.38
		Base		14.047601	682,348.16	39.020000	1,895,357.48	1,213,009.32	0.38
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	19,172.000	24.838830	476,210.04	37.570000	720,292.04	244,082.00	0.15
		Base		24.838830	476,210.04	37.570000	720,292.04	244,082.00	0.15
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	12,935.000	16.025026	207,283.71	19.800000	256,113.00	48,829.29	0.05
		Base		16.025026	207,283.71	19.800000	256,113.00	48,829.29	0.05
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,583.000	53.523906	512,919.59	122.860000	1,177,367.38	664,447.79	0.24
		Base		53.523906	512,919.59	122.860000	1,177,367.38	664,447.79	0.24
018522300	ALLETE INC COMMON STOCK NPV								
		Local	26,111.000	41.447863	1,082,245.14	48.670000	1,270,822.37	188,577.23	0.26
		Base		41.447863	1,082,245.14	48.670000	1,270,822.37	188,577.23	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
018772103	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV								
		Local	55,539.000	3.286346	182,520.38	2.220000	123,296.58	-59,223.80	0.02
		Base		3.286346	182,520.38	2.220000	123,296.58	-59,223.80	0.02
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	5,696.000	25.654538	146,128.25	27.980000	159,374.08	13,245.83	0.03
		Base		25.654538	146,128.25	27.980000	159,374.08	13,245.83	0.03
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	22,228.000	21.307042	473,612.92	20.920000	465,009.76	-8,603.16	0.09
		Base		21.307042	473,612.92	20.920000	465,009.76	-8,603.16	0.09
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	24,146.000	31.387567	757,884.20	35.050000	846,317.30	88,433.10	0.17
		Base		31.387567	757,884.20	35.050000	846,317.30	88,433.10	0.17
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,838.000	39.780340	470,919.67	30.360000	359,401.68	-111,517.99	0.07
		Base		39.780340	470,919.67	30.360000	359,401.68	-111,517.99	0.07
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,342.000	75.577823	403,736.73	57.900000	309,301.80	-94,434.93	0.06
		Base		75.577823	403,736.73	57.900000	309,301.80	-94,434.93	0.06
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	26,269.000	19.024439	499,753.00	32.300000	848,488.70	348,735.70	0.17
		Base		19.024439	499,753.00	32.300000	848,488.70	348,735.70	0.17
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	16,944.000	14.604507	247,458.77	13.440000	227,727.36	-19,731.41	0.05
		Base		14.604507	247,458.77	13.440000	227,727.36	-19,731.41	0.05
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,211.000	36.621929	300,702.66	39.220000	322,035.42	21,332.76	0.07
		Base		36.621929	300,702.66	39.220000	322,035.42	21,332.76	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,650.000	23.766844	300,650.58	37.730000	477,284.50	176,633.92	0.10
		Base		23.766844	300,650.58	37.730000	477,284.50	176,633.92	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
03232P405	AMSURG CORP COMMON STOCK NPV								
		27,224.000	Local	30.918822	841,734.00	53.790000	1,464,378.96	622,644.96	0.30
			Base	30.918822	841,734.00	53.790000	1,464,378.96	622,644.96	0.30
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		8,383.000	Local	57.446950	481,577.78	72.200000	605,252.60	123,674.82	0.12
			Base	57.446950	481,577.78	72.200000	605,252.60	123,674.82	0.12
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		17,957.000	Local	30.903768	554,938.96	68.770000	1,234,902.89	679,963.93	0.25
			Base	30.903768	554,938.96	68.770000	1,234,902.89	679,963.93	0.25
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		8,011.000	Local	34.634694	277,458.53	42.000000	336,462.00	59,003.47	0.07
			Base	34.634694	277,458.53	42.000000	336,462.00	59,003.47	0.07
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		18,146.000	Local	66.531518	1,207,280.92	89.230000	1,619,167.58	411,886.66	0.33
			Base	66.531518	1,207,280.92	89.230000	1,619,167.58	411,886.66	0.33
03600T104	ANNIE S INC COMMON STOCK USD.001								
		11,543.000	Local	47.704698	550,655.33	31.890000	368,106.27	-182,549.06	0.07
			Base	47.704698	550,655.33	31.890000	368,106.27	-182,549.06	0.07
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		19,717.000	Local	14.536485	286,615.88	36.510000	719,867.67	433,251.79	0.15
			Base	14.536485	286,615.88	36.510000	719,867.67	433,251.79	0.15
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
		28,297.000	Local	35.007189	990,598.44	48.710000	1,378,346.87	387,748.43	0.28
			Base	35.007189	990,598.44	48.710000	1,378,346.87	387,748.43	0.28
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
		24,004.000	Local	25.415398	610,071.21	17.880000	429,191.52	-180,879.69	0.09
			Base	25.415398	610,071.21	17.880000	429,191.52	-180,879.69	0.09
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		16,553.000	Local	22.000357	364,171.91	35.900000	594,252.70	230,080.79	0.12
			Base	22.000357	364,171.91	35.900000	594,252.70	230,080.79	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
039380100	ARCH COAL INC COMMON STOCK USD.01								
		Local	143,800.000	18.207406	2,618,224.98	3.050000	438,590.00	-2,179,634.98	0.09
		Base		18.207406	2,618,224.98	3.050000	438,590.00	-2,179,634.98	0.09
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	8,737.000	22.896112	200,043.33	37.020000	323,443.74	123,400.41	0.07
		Base		22.896112	200,043.33	37.020000	323,443.74	123,400.41	0.07
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
		Local	38,996.000	15.891796	619,716.47	18.500000	721,426.00	101,709.53	0.15
		Base		15.891796	619,716.47	18.500000	721,426.00	101,709.53	0.15
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	12,725.000	35.480720	451,492.16	41.540000	528,596.50	77,104.34	0.11
		Base		35.480720	451,492.16	41.540000	528,596.50	77,104.34	0.11
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	6,790.000	39.521801	268,353.03	58.640000	398,165.60	129,812.57	0.08
		Base		39.521801	268,353.03	58.640000	398,165.60	129,812.57	0.08
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	17,092.000	45.819801	783,152.04	33.450000	571,727.40	-211,424.64	0.12
		Base		45.819801	783,152.04	33.450000	571,727.40	-211,424.64	0.12
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	40,156.000	25.061108	1,006,353.85	32.460000	1,303,463.76	297,109.91	0.26
		Base		25.061108	1,006,353.85	32.460000	1,303,463.76	297,109.91	0.26
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	36,343.000	21.679842	787,910.50	30.200000	1,097,558.60	309,648.10	0.22
		Base		21.679842	787,910.50	30.200000	1,097,558.60	309,648.10	0.22
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		Local	8,367.000	68.758585	575,303.08	76.990000	644,175.33	68,872.25	0.13
		Base		68.758585	575,303.08	76.990000	644,175.33	68,872.25	0.13
056525108	BADGER METER INC COMMON STOCK USD1.								
		Local	9,782.000	37.281330	364,685.97	52.080000	509,446.56	144,760.59	0.10
		Base		37.281330	364,685.97	52.080000	509,446.56	144,760.59	0.10

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,605.000	39.924570	822,645.76	51.440000	1,059,921.20	237,275.44	0.21
		Base		39.924570	822,645.76	51.440000	1,059,921.20	237,275.44	0.21
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		Local	29,327.000	4.005304	117,463.54	6.590000	193,264.93	75,801.39	0.04
		Base		4.005304	117,463.54	6.590000	193,264.93	75,801.39	0.04
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		Local	43,708.000	15.091772	659,631.17	31.950000	1,396,470.60	736,839.43	0.28
		Base		15.091772	659,631.17	31.950000	1,396,470.60	736,839.43	0.28
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	13,261.000	31.028988	411,475.41	39.380000	522,218.18	110,742.77	0.11
		Base		31.028988	411,475.41	39.380000	522,218.18	110,742.77	0.11
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		Local	25,150.000	13.426712	337,681.81	23.860000	600,079.00	262,397.19	0.12
		Base		13.426712	337,681.81	23.860000	600,079.00	262,397.19	0.12
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		Local	31,945.000	24.920774	796,094.14	34.240000	1,093,796.80	297,702.66	0.22
		Base		24.920774	796,094.14	34.240000	1,093,796.80	297,702.66	0.22
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	23,707.000	23.610054	559,723.54	24.210000	573,946.47	14,222.93	0.12
		Base		23.610054	559,723.54	24.210000	573,946.47	14,222.93	0.12
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	53,848.000	9.764036	525,773.80	14.600000	786,180.80	260,407.00	0.16
		Base		9.764036	525,773.80	14.600000	786,180.80	260,407.00	0.16
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	6,783.000	19.206544	130,277.99	23.540000	159,671.82	29,393.83	0.03
		Base		19.206544	130,277.99	23.540000	159,671.82	29,393.83	0.03
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	36,520.000	16.412239	599,374.96	24.630000	899,487.60	300,112.64	0.18
		Base		16.412239	599,374.96	24.630000	899,487.60	300,112.64	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
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	12,139.000	9.811561	119,102.54	10.200000	123,817.80	4,715.26	0.03
		Base		9.811561	119,102.54	10.200000	123,817.80	4,715.26	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	1,189.000	384.902784	457,649.41	359.350000	427,267.15	-30,382.26	0.09
		Base		384.902784	457,649.41	359.350000	427,267.15	-30,382.26	0.09
09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	16,710.000	21.891418	365,805.60	29.050000	485,425.50	119,619.90	0.10
		Base		21.891418	365,805.60	29.050000	485,425.50	119,619.90	0.10
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	16,962.000	44.497753	754,770.89	37.270000	632,173.74	-122,597.15	0.13
		Base		44.497753	754,770.89	37.270000	632,173.74	-122,597.15	0.13
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,539.000	29.181084	307,539.44	23.650000	249,247.35	-58,292.09	0.05
		Base		29.181084	307,539.44	23.650000	249,247.35	-58,292.09	0.05
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	31,269.000	27.425628	857,571.96	38.890000	1,216,051.41	358,479.45	0.25
		Base		27.425628	857,571.96	38.890000	1,216,051.41	358,479.45	0.25
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	28,626.000	10.851844	310,644.88	15.580000	445,993.08	135,348.20	0.09
		Base		10.851844	310,644.88	15.580000	445,993.08	135,348.20	0.09
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	8,205.000	42.922060	352,175.50	28.400000	233,022.00	-119,153.50	0.05
		Base		42.922060	352,175.50	28.400000	233,022.00	-119,153.50	0.05
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	16,724.000	48.973423	819,031.52	43.420000	726,156.08	-92,875.44	0.15
		Base		48.973423	819,031.52	43.420000	726,156.08	-92,875.44	0.15
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	21,355.000	30.140411	643,648.47	30.060000	641,931.30	-1,717.17	0.13
		Base		30.140411	643,648.47	30.060000	641,931.30	-1,717.17	0.13

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100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	6,005.000	108.742839	653,000.75	220.980000	1,326,984.90	673,984.15	0.27
		Base		108.742839	653,000.75	220.980000	1,326,984.90	673,984.15	0.27
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	54,197.000	7.696862	417,146.82	12.140000	657,951.58	240,804.76	0.13
		Base		7.696862	417,146.82	12.140000	657,951.58	240,804.76	0.13
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,478.000	25.198036	641,995.56	28.160000	717,460.48	75,464.92	0.15
		Base		25.198036	641,995.56	28.160000	717,460.48	75,464.92	0.15
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	51,387.000	8.981821	461,548.86	10.650000	547,271.55	85,722.69	0.11
		Base		8.981821	461,548.86	10.650000	547,271.55	85,722.69	0.11
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	31,207.000	31.395003	979,743.85	26.620000	830,730.34	-149,013.51	0.17
		Base		31.395003	979,743.85	26.620000	830,730.34	-149,013.51	0.17
109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		Local	31,651.000	18.612254	589,096.46	20.140000	637,451.14	48,354.68	0.13
		Base		18.612254	589,096.46	20.140000	637,451.14	48,354.68	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		Local	32,811.000	28.142444	923,381.72	27.380000	898,365.18	-25,016.54	0.18
		Base		28.142444	923,381.72	27.380000	898,365.18	-25,016.54	0.18
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	24,106.000	49.671384	1,197,378.38	72.980000	1,759,255.88	561,877.50	0.36
		Base		49.671384	1,197,378.38	72.980000	1,759,255.88	561,877.50	0.36
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	47,829.000	8.931824	427,200.22	9.150000	437,635.35	10,435.13	0.09
		Base		8.931824	427,200.22	9.150000	437,635.35	10,435.13	0.09
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		Local	45,255.000	10.719668	485,118.58	11.340000	513,191.70	28,073.12	0.10
		Base		10.719668	485,118.58	11.340000	513,191.70	28,073.12	0.10

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115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
			28,098.000	Local	11.964781	336,186.42	29.840000	838,444.32	502,257.90	0.17
				Base	11.964781	336,186.42	29.840000	838,444.32	502,257.90	0.17
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
			19,006.000	Local	42.714481	811,831.42	49.180000	934,715.08	122,883.66	0.19
				Base	42.714481	811,831.42	49.180000	934,715.08	122,883.66	0.19
119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
			12,804.000	Local	71.322231	913,209.85	147.750000	1,891,791.00	978,581.15	0.38
				Base	71.322231	913,209.85	147.750000	1,891,791.00	978,581.15	0.38
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD.01								
			31,155.000	Local	24.463257	762,152.76	28.690000	893,836.95	131,684.19	0.18
				Base	24.463257	762,152.76	28.690000	893,836.95	131,684.19	0.18
125071100	CDI CORP COMMON STOCK USD.1								
			9,793.000	Local	14.197996	139,040.97	15.170000	148,559.81	9,518.84	0.03
				Base	14.197996	139,040.97	15.170000	148,559.81	9,518.84	0.03
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
			23,094.000	Local	18.008374	415,885.38	27.720000	640,165.68	224,280.30	0.13
				Base	18.008374	415,885.38	27.720000	640,165.68	224,280.30	0.13
126501105	CTS CORP COMMON STOCK NPV								
			22,898.000	Local	10.661645	244,130.35	17.730000	405,981.54	161,851.19	0.08
				Base	10.661645	244,130.35	17.730000	405,981.54	161,851.19	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
			63,846.000	Local	12.182708	777,817.19	15.540000	992,166.84	214,349.65	0.20
				Base	12.182708	777,817.19	15.540000	992,166.84	214,349.65	0.20
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
			16,336.000	Local	43.349971	708,165.13	42.900000	700,814.40	-7,350.73	0.14
				Base	43.349971	708,165.13	42.900000	700,814.40	-7,350.73	0.14
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
			15,916.000	Local	59.315276	944,061.94	72.120000	1,147,861.92	203,799.98	0.23
				Base	59.315276	944,061.94	72.120000	1,147,861.92	203,799.98	0.23

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128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	10,156.000	35.904586	364,646.98	79.110000	803,441.16	438,794.18	0.16
		Base		35.904586	364,646.98	79.110000	803,441.16	438,794.18	0.16
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	12,935.000	13.280012	171,776.96	12.890000	166,732.15	-5,044.81	0.03
		Base		13.280012	171,776.96	12.890000	166,732.15	-5,044.81	0.03
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	22,882.000	14.548514	332,899.10	19.280000	441,164.96	108,265.86	0.09
		Base		14.548514	332,899.10	19.280000	441,164.96	108,265.86	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	9,395.000	23.909563	224,630.34	38.950000	365,935.25	141,304.91	0.07
		Base		23.909563	224,630.34	38.950000	365,935.25	141,304.91	0.07
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	36,090.000	16.021519	578,216.61	21.240000	766,551.60	188,334.99	0.16
		Base		16.021519	578,216.61	21.240000	766,551.60	188,334.99	0.16
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	52,519.000	6.686484	351,167.45	7.610000	399,669.59	48,502.14	0.08
		Base		6.686484	351,167.45	7.610000	399,669.59	48,502.14	0.08
132011107	CAMBREX CORP COMMON STOCK USD.1								
		Local	20,744.000	7.164728	148,625.11	21.920000	454,708.48	306,083.37	0.09
		Base		7.164728	148,625.11	21.920000	454,708.48	306,083.37	0.09
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		Local	22,704.000	14.461834	328,341.49	36.470000	828,014.88	499,673.39	0.17
		Base		14.461834	328,341.49	36.470000	828,014.88	499,673.39	0.17
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		Local	7,411.000	42.493336	314,918.11	65.110000	482,530.21	167,612.10	0.10
		Base		42.493336	314,918.11	65.110000	482,530.21	167,612.10	0.10
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		Local	64,873.000	12.436579	806,798.22	13.220000	857,621.06	50,822.84	0.17
		Base		12.436579	806,798.22	13.220000	857,621.06	50,822.84	0.17

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14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		Local	21,651.000	16.972901	367,480.29	17.870000	386,903.37	19,423.08	0.08
		Base		16.972901	367,480.29	17.870000	386,903.37	19,423.08	0.08
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		Local	30,132.000	24.757328	745,987.81	35.500000	1,069,686.00	323,698.19	0.22
		Base		24.757328	745,987.81	35.500000	1,069,686.00	323,698.19	0.22
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		Local	39,162.000	6.576605	257,553.02	5.490000	214,999.38	-42,553.64	0.04
		Base		6.576605	257,553.02	5.490000	214,999.38	-42,553.64	0.04
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	13,395.000	12.917757	173,033.36	17.470000	234,010.65	60,977.29	0.05
		Base		12.917757	173,033.36	17.470000	234,010.65	60,977.29	0.05
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		Local	28,042.000	29.961451	840,179.01	62.720000	1,758,794.24	918,615.23	0.36
		Base		29.961451	840,179.01	62.720000	1,758,794.24	918,615.23	0.36
147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
		Local	26,067.000	47.267655	1,232,125.96	71.690000	1,868,743.23	636,617.27	0.38
		Base		47.267655	1,232,125.96	71.690000	1,868,743.23	636,617.27	0.38
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
		Local	19,053.000	49.702030	946,972.78	44.640000	850,525.92	-96,446.86	0.17
		Base		49.702030	946,972.78	44.640000	850,525.92	-96,446.86	0.17
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
		Local	11,610.000	14.813494	171,984.67	9.800000	113,778.00	-58,206.67	0.02
		Base		14.813494	171,984.67	9.800000	113,778.00	-58,206.67	0.02
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
		Local	17,466.000	26.296413	459,293.15	34.670000	605,546.22	146,253.07	0.12
		Base		26.296413	459,293.15	34.670000	605,546.22	146,253.07	0.12
150602209	CEDAR REALTY TRUST INC REIT USD.06								
		Local	46,155.000	4.985800	230,119.60	6.470000	298,622.85	68,503.25	0.06
		Base		4.985800	230,119.60	6.470000	298,622.85	68,503.25	0.06

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150838100	CELADON GROUP INC COMMON STOCK USD.033								
		Local	14,779.000	21.253549	314,106.20	20.940000	309,472.26	-4,633.94	0.06
		Base		21.253549	314,106.20	20.940000	309,472.26	-4,633.94	0.06
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	39,073.000	40.088431	1,566,375.25	78.130000	3,052,773.49	1,486,398.24	0.62
		Base		40.088431	1,566,375.25	78.130000	3,052,773.49	1,486,398.24	0.62
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	29,047.000	9.010698	261,733.75	9.010000	261,713.47	-20.28	0.05
		Base		9.010698	261,733.75	9.010000	261,713.47	-20.28	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	34,885.000	13.484078	470,392.05	24.980000	871,427.30	401,035.25	0.18
		Base		13.484078	470,392.05	24.980000	871,427.30	401,035.25	0.18
157210105	CEVA INC COMMON STOCK USD.001								
		Local	14,216.000	26.317224	374,125.65	15.160000	215,514.56	-158,611.09	0.04
		Base		26.317224	374,125.65	15.160000	215,514.56	-158,611.09	0.04
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
		Local	28,231.000	15.774418	445,327.59	13.850000	390,999.35	-54,328.24	0.08
		Base		15.774418	445,327.59	13.850000	390,999.35	-54,328.24	0.08
16359R103	CHEMED CORP COMMON STOCK USD1.								
		Local	11,881.000	64.901562	771,095.46	105.610000	1,254,752.41	483,656.95	0.25
		Base		64.901562	771,095.46	105.610000	1,254,752.41	483,656.95	0.25
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		Local	33,893.000	30.217321	1,024,155.66	30.810000	1,044,243.33	20,087.67	0.21
		Base		30.217321	1,024,155.66	30.810000	1,044,243.33	20,087.67	0.21
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		Local	14,793.000	48.315830	714,736.07	53.760000	795,271.68	80,535.61	0.16
		Base		48.315830	714,736.07	53.760000	795,271.68	80,535.61	0.16
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
		Local	24,676.000	4.917360	121,340.77	9.570000	236,149.32	114,808.55	0.05
		Base		4.917360	121,340.77	9.570000	236,149.32	114,808.55	0.05

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17163B102	CIBER INC COMMON STOCK USD.01								
		Local	46,807.000	4.566154	213,727.96	3.820000	178,802.74	-34,925.22	0.04
		Base		4.566154	213,727.96	3.820000	178,802.74	-34,925.22	0.04
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		Local	141,622.000	3.334502	472,238.80	3.670000	519,752.74	47,513.94	0.11
		Base		3.334502	472,238.80	3.670000	519,752.74	47,513.94	0.11
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		Local	11,963.000	41.619077	497,889.02	71.190000	851,645.97	353,756.95	0.17
		Base		41.619077	497,889.02	71.190000	851,645.97	353,756.95	0.17
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	42,039.000	18.284302	768,653.78	24.180000	1,016,503.02	247,849.24	0.21
		Base		18.284302	768,653.78	24.180000	1,016,503.02	247,849.24	0.21
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	10,636.000	33.722638	358,673.98	42.720000	454,369.92	95,695.94	0.09
		Base		33.722638	358,673.98	42.720000	454,369.92	95,695.94	0.09
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		Local	13,833.000	37.588162	519,957.05	69.200000	957,243.60	437,286.55	0.19
		Base		37.588162	519,957.05	69.200000	957,243.60	437,286.55	0.19
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	41,275.000	19.041737	785,947.71	15.710000	648,430.25	-137,517.46	0.13
		Base		19.041737	785,947.71	15.710000	648,430.25	-137,517.46	0.13
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	55,885.000	18.655242	1,042,548.19	41.980000	2,346,052.30	1,303,504.11	0.48
		Base		18.655242	1,042,548.19	41.980000	2,346,052.30	1,303,504.11	0.48
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	16,891.000	48.835319	824,877.38	64.470000	1,088,962.77	264,085.39	0.22
		Base		48.835319	824,877.38	64.470000	1,088,962.77	264,085.39	0.22
192576106	COHU INC COMMON STOCK USD1.								
		Local	15,906.000	12.208151	194,182.85	12.300000	195,643.80	1,460.95	0.04
		Base		12.208151	194,182.85	12.300000	195,643.80	1,460.95	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
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	35,632.000	19.735016	703,198.10	26.010000	926,788.32	223,590.22	0.19
		Base		19.735016	703,198.10	26.010000	926,788.32	223,590.22	0.19
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,520.000	11.475237	292,848.06	15.200000	387,904.00	95,055.94	0.08
		Base		11.475237	292,848.06	15.200000	387,904.00	95,055.94	0.08
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	27,558.000	26.425340	728,229.51	35.340000	973,899.72	245,670.21	0.20
		Base		26.425340	728,229.51	35.340000	973,899.72	245,670.21	0.20
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	7,109.000	62.110513	441,543.64	61.440000	436,776.96	-4,766.68	0.09
		Base		62.110513	441,543.64	61.440000	436,776.96	-4,766.68	0.09
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	21,835.000	22.228125	485,351.10	38.310000	836,498.85	351,147.75	0.17
		Base		22.228125	485,351.10	38.310000	836,498.85	351,147.75	0.17
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	30,137.000	14.461277	435,819.52	24.380000	734,740.06	298,920.54	0.15
		Base		14.461277	435,819.52	24.380000	734,740.06	298,920.54	0.15
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	10,862.000	29.023604	315,254.39	38.040000	413,190.48	97,936.09	0.08
		Base		29.023604	315,254.39	38.040000	413,190.48	97,936.09	0.08
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,437.000	27.971735	515,714.87	39.500000	728,261.50	212,546.63	0.15
		Base		27.971735	515,714.87	39.500000	728,261.50	212,546.63	0.15
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		Local	25,381.000	24.090402	611,438.49	24.380000	618,788.78	7,350.29	0.13
		Base		24.090402	611,438.49	24.380000	618,788.78	7,350.29	0.13
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		Local	10,494.000	55.568983	583,140.91	39.620000	415,772.28	-167,368.63	0.08
		Base		55.568983	583,140.91	39.620000	415,772.28	-167,368.63	0.08

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21870Q105	CORESITE REALTY CORP REIT USD.01								
		Local	14,650.000	36.661549	537,091.69	35.070000	513,775.50	-23,316.19	0.10
		Base		36.661549	537,091.69	35.070000	513,775.50	-23,316.19	0.10
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	7,654.000	25.407951	194,472.46	40.900000	313,048.60	118,576.14	0.06
		Base		25.407951	194,472.46	40.900000	313,048.60	118,576.14	0.06
222795106	COUSINS PROPERTIES INC REIT USD1.								
		Local	136,344.000	8.995078	1,226,424.85	12.690000	1,730,205.36	503,780.51	0.35
		Base		8.995078	1,226,424.85	12.690000	1,730,205.36	503,780.51	0.35
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	16,137.000	52.794229	851,940.47	100.410000	1,620,316.17	768,375.70	0.33
		Base		52.794229	851,940.47	100.410000	1,620,316.17	768,375.70	0.33
227046109	CROCS INC COMMON STOCK USD.001								
		Local	59,296.000	21.220021	1,258,262.34	15.450000	916,123.20	-342,139.14	0.19
		Base		21.220021	1,258,262.34	15.450000	916,123.20	-342,139.14	0.19
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		Local	18,335.000	6.498341	119,147.08	7.980000	146,313.30	27,166.22	0.03
		Base		6.498341	119,147.08	7.980000	146,313.30	27,166.22	0.03
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		Local	17,122.000	5.775543	98,888.85	10.040000	171,904.88	73,016.03	0.03
		Base		5.775543	98,888.85	10.040000	171,904.88	73,016.03	0.03
229669106	CUBIC CORP COMMON STOCK NPV								
		Local	14,155.000	48.389167	684,948.66	44.640000	631,879.20	-53,069.46	0.13
		Base		48.389167	684,948.66	44.640000	631,879.20	-53,069.46	0.13
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	32,644.000	36.552674	1,193,225.50	71.840000	2,345,144.96	1,151,919.46	0.48
		Base		36.552674	1,193,225.50	71.840000	2,345,144.96	1,151,919.46	0.48
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	16,360.000	34.506156	564,520.71	57.390000	938,900.40	374,379.69	0.19
		Base		34.506156	564,520.71	57.390000	938,900.40	374,379.69	0.19

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232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	13,153.000	23.722877	312,027.00	22.530000	296,337.09	-15,689.91	0.06
		Base		23.722877	312,027.00	22.530000	296,337.09	-15,689.91	0.06
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	15,003.000	7.223743	108,377.81	8.980000	134,726.94	26,349.13	0.03
		Base		7.223743	108,377.81	8.980000	134,726.94	26,349.13	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	11,494.000	32.254507	370,733.30	23.890000	274,591.66	-96,141.64	0.06
		Base		32.254507	370,733.30	23.890000	274,591.66	-96,141.64	0.06
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	7,192.000	72.972062	524,815.07	80.120000	576,223.04	51,407.97	0.12
		Base		72.972062	524,815.07	80.120000	576,223.04	51,407.97	0.12
234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	25,997.000	10.452443	271,732.16	13.160000	342,120.52	70,388.36	0.07
		Base		10.452443	271,732.16	13.160000	342,120.52	70,388.36	0.07
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	111,485.000	17.342623	1,933,442.29	19.280000	2,149,430.80	215,988.51	0.44
		Base		17.342623	1,933,442.29	19.280000	2,149,430.80	215,988.51	0.44
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	29,761.000	24.734512	736,123.80	44.760000	1,332,102.36	595,978.56	0.27
		Base		24.734512	736,123.80	44.760000	1,332,102.36	595,978.56	0.27
247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		Local	7,576.000	61.802171	468,213.25	66.240000	501,834.24	33,620.99	0.10
		Base		61.802171	468,213.25	66.240000	501,834.24	33,620.99	0.10
249908104	DEPOMED INC COMMON STOCK NPV								
		Local	39,284.000	10.442143	410,209.14	15.350000	603,009.40	192,800.26	0.12
		Base		10.442143	410,209.14	15.350000	603,009.40	192,800.26	0.12
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		Local	14,882.000	55.423987	824,819.77	27.570000	410,296.74	-414,523.03	0.08
		Base		55.423987	824,819.77	27.570000	410,296.74	-414,523.03	0.08

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252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	132,555.000	10.156733	1,346,325.80	13.320000	1,765,632.60	419,306.80	0.36
		Base		10.156733	1,346,325.80	13.320000	1,765,632.60	419,306.80	0.36
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		Local	25,020.000	8.189912	204,911.59	8.490000	212,419.80	7,508.21	0.04
		Base		8.189912	204,911.59	8.490000	212,419.80	7,508.21	0.04
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	17,188.000	11.545375	198,441.91	8.340000	143,347.92	-55,093.99	0.03
		Base		11.545375	198,441.91	8.340000	143,347.92	-55,093.99	0.03
25388B104	DIGITAL RIVER INC COMMON STOCK USD.01								
		Local	18,802.000	14.445165	271,597.99	15.270000	287,106.54	15,508.55	0.06
		Base		14.445165	271,597.99	15.270000	287,106.54	15,508.55	0.06
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		Local	19,975.000	13.778368	275,222.90	15.440000	308,414.00	33,191.10	0.06
		Base		13.778368	275,222.90	15.440000	308,414.00	33,191.10	0.06
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		Local	11,025.000	53.348787	588,170.38	83.200000	917,280.00	329,109.62	0.19
		Base		53.348787	588,170.38	83.200000	917,280.00	329,109.62	0.19
254543101	DIODES INC COMMON STOCK USD.667								
		Local	24,726.000	25.044819	619,258.19	25.450000	629,276.70	10,018.51	0.13
		Base		25.044819	619,258.19	25.450000	629,276.70	10,018.51	0.13
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	20,522.000	37.476532	769,093.38	44.830000	920,001.26	150,907.88	0.19
		Base		37.476532	769,093.38	44.830000	920,001.26	150,907.88	0.19
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,044.000	28.501561	428,777.48	44.390000	667,803.16	239,025.68	0.14
		Base		28.501561	428,777.48	44.390000	667,803.16	239,025.68	0.14
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	22,997.000	18.941331	435,593.78	31.210000	717,736.37	282,142.59	0.15
		Base		18.941331	435,593.78	31.210000	717,736.37	282,142.59	0.15

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26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	21,030.000	13.321590	280,153.03	14.550000	305,986.50	25,833.47	0.06
		Base		13.321590	280,153.03	14.550000	305,986.50	25,833.47	0.06
26884U109	EPR PROPERTIES REIT USD.01								
		Local	36,206.000	46.607056	1,687,455.07	56.910000	2,060,483.46	373,028.39	0.42
		Base		46.607056	1,687,455.07	56.910000	2,060,483.46	373,028.39	0.42
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	12,817.000	21.191635	271,613.19	25.610000	328,243.37	56,630.18	0.07
		Base		21.191635	271,613.19	25.610000	328,243.37	56,630.18	0.07
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	21,203.000	47.231001	1,001,438.92	64.840000	1,374,802.52	373,363.60	0.28
		Base		47.231001	1,001,438.92	64.840000	1,374,802.52	373,363.60	0.28
278715206	EBIX INC COMMON STOCK USD.1								
		Local	21,841.000	19.859309	433,747.17	15.440000	337,225.04	-96,522.13	0.07
		Base		19.859309	433,747.17	15.440000	337,225.04	-96,522.13	0.07
28140H104	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	92,277.000	10.801077	996,690.94	10.890000	1,004,896.53	8,205.59	0.20
		Base		10.801077	996,690.94	10.890000	1,004,896.53	8,205.59	0.20
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	12,036.000	16.986842	204,453.63	24.540000	295,363.44	90,909.81	0.06
		Base		16.986842	204,453.63	24.540000	295,363.44	90,909.81	0.06
282914100	8X8 INC COMMON STOCK USD.001								
		Local	55,793.000	10.509833	586,375.09	7.770000	433,511.61	-152,863.48	0.09
		Base		10.509833	586,375.09	7.770000	433,511.61	-152,863.48	0.09
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		Local	27,411.000	32.527747	891,618.07	39.340000	1,078,348.74	186,730.67	0.22
		Base		32.527747	891,618.07	39.340000	1,078,348.74	186,730.67	0.22
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		Local	17,226.000	14.740511	253,920.05	7.420000	127,816.92	-126,103.13	0.03
		Base		14.740511	253,920.05	7.420000	127,816.92	-126,103.13	0.03

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286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
			31,556.000	Local	20.304107	640,716.40	44.040000	1,389,726.24	749,009.84	0.28
				Base	20.304107	640,716.40	44.040000	1,389,726.24	749,009.84	0.28
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
			8,411.000	Local	22.736730	191,238.64	20.070000	168,808.77	-22,429.87	0.03
				Base	22.736730	191,238.64	20.070000	168,808.77	-22,429.87	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
			45,577.000	Local	29.231804	1,332,297.94	43.200000	1,968,926.40	636,628.46	0.40
				Base	29.231804	1,332,297.94	43.200000	1,968,926.40	636,628.46	0.40
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
			20,021.000	Local	19.758083	395,576.57	24.900000	498,522.90	102,946.33	0.10
				Base	19.758083	395,576.57	24.900000	498,522.90	102,946.33	0.10
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
			21,254.000	Local	17.146401	364,429.60	21.410000	455,048.14	90,618.54	0.09
				Base	17.146401	364,429.60	21.410000	455,048.14	90,618.54	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
			16,022.000	Local	27.881179	446,712.25	44.390000	711,216.58	264,504.33	0.14
				Base	27.881179	446,712.25	44.390000	711,216.58	264,504.33	0.14
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
			12,629.000	Local	26.835312	338,903.15	42.450000	536,101.05	197,197.90	0.11
				Base	26.835312	338,903.15	42.450000	536,101.05	197,197.90	0.11
29275Y102	ENERSYS COMMON STOCK USD.01								
			31,784.000	Local	31.429170	998,944.75	64.290000	2,043,393.36	1,044,448.61	0.41
				Base	31.429170	998,944.75	64.290000	2,043,393.36	1,044,448.61	0.41
29285W104	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
			11,893.000	Local	19.865554	236,261.03	35.140000	417,920.02	181,658.99	0.08
				Base	19.865554	236,261.03	35.140000	417,920.02	181,658.99	0.08
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
			16,248.000	Local	45.249333	735,211.16	67.900000	1,103,239.20	368,028.04	0.22
				Base	45.249333	735,211.16	67.900000	1,103,239.20	368,028.04	0.22

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29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	13,395.000	16.475316	220,686.86	35.000000	468,825.00	248,138.14	0.10
		Base		16.475316	220,686.86	35.000000	468,825.00	248,138.14	0.10
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	60,194.000	6.212227	373,938.79	2.630000	158,310.22	-215,628.57	0.03
		Base		6.212227	373,938.79	2.630000	158,310.22	-215,628.57	0.03
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,986.000	34.278166	616,527.10	36.000000	647,496.00	30,968.90	0.13
		Base		34.278166	616,527.10	36.000000	647,496.00	30,968.90	0.13
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	17,635.000	21.179936	373,508.17	25.230000	444,931.05	71,422.88	0.09
		Base		21.179936	373,508.17	25.230000	444,931.05	71,422.88	0.09
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		Local	23,605.000	42.030130	992,121.23	51.230000	1,209,284.15	217,162.92	0.25
		Base		42.030130	992,121.23	51.230000	1,209,284.15	217,162.92	0.25
300645108	EXAR CORP COMMON STOCK USD.0001								
		Local	32,165.000	7.032025	226,185.07	9.970000	320,685.05	94,499.98	0.06
		Base		7.032025	226,185.07	9.970000	320,685.05	94,499.98	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	20,806.000	26.244348	546,039.91	27.270000	567,379.62	21,339.71	0.11
		Base		26.244348	546,039.91	27.270000	567,379.62	21,339.71	0.11
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	8,876.000	46.287530	410,848.12	73.060000	648,480.56	237,632.44	0.13
		Base		46.287530	410,848.12	73.060000	648,480.56	237,632.44	0.13
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		Local	40,191.000	13.224275	531,496.83	46.630000	1,874,106.33	1,342,609.50	0.38
		Base		13.224275	531,496.83	46.630000	1,874,106.33	1,342,609.50	0.38
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	36,839.000	27.116550	998,946.58	10.630000	391,598.57	-607,348.01	0.08
		Base		27.116550	998,946.58	10.630000	391,598.57	-607,348.01	0.08

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302520101	FNB CORP COMMON STOCK USD.01								
		Local	112,705.000	10.807330	1,218,040.15	12.360000	1,393,033.80	174,993.65	0.28
		Base		10.807330	1,218,040.15	12.360000	1,393,033.80	174,993.65	0.28
302693106	FXCM INC A COMMON STOCK USD.01								
		Local	25,773.000	16.675246	429,771.11	14.490000	373,450.77	-56,320.34	0.08
		Base		16.675246	429,771.11	14.490000	373,450.77	-56,320.34	0.08
30281V108	FTD COS INC COMMON STOCK USD.0001								
		Local	12,826.000	23.805918	305,334.70	33.120000	424,797.12	119,462.42	0.09
		Base		23.805918	305,334.70	33.120000	424,797.12	119,462.42	0.09
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	11,674.000	42.306976	493,891.64	58.010000	677,208.74	183,317.10	0.14
		Base		42.306976	493,891.64	58.010000	677,208.74	183,317.10	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		Local	42,595.000	6.430343	273,900.48	14.720000	626,998.40	353,097.92	0.13
		Base		6.430343	273,900.48	14.720000	626,998.40	353,097.92	0.13
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		Local	34,851.000	30.700563	1,069,945.33	35.870000	1,250,105.37	180,160.04	0.25
		Base		30.700563	1,069,945.33	35.870000	1,250,105.37	180,160.04	0.25
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		Local	32,686.000	21.236057	694,121.76	29.630000	968,486.18	274,364.42	0.20
		Base		21.236057	694,121.76	29.630000	968,486.18	274,364.42	0.20
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	68,024.000	5.050608	343,562.57	5.210000	354,405.04	10,842.47	0.07
		Base		5.050608	343,562.57	5.210000	354,405.04	10,842.47	0.07
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	19,613.000	43.834751	859,730.97	57.760000	1,132,846.88	273,115.91	0.23
		Base		43.834751	859,730.97	57.760000	1,132,846.88	273,115.91	0.23
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	63,699.000	5.635089	358,949.56	8.860000	564,373.14	205,423.58	0.11
		Base		5.635089	358,949.56	8.860000	564,373.14	205,423.58	0.11

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320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	39,093.000	16.133788	630,718.17	16.610000	649,334.73	18,616.56	0.13
		Base		16.133788	630,718.17	16.610000	649,334.73	18,616.56	0.13
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	41,212.000	17.627337	726,457.83	29.390000	1,211,220.68	484,762.85	0.25
		Base		17.627337	726,457.83	29.390000	1,211,220.68	484,762.85	0.25
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	50,988.000	11.392809	580,896.56	16.850000	859,147.80	278,251.24	0.17
		Base		11.392809	580,896.56	16.850000	859,147.80	278,251.24	0.17
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	32,063.000	21.942168	703,531.74	27.800000	891,351.40	187,819.66	0.18
		Base		21.942168	703,531.74	27.800000	891,351.40	187,819.66	0.18
346091705	FOREST OIL CORP COMMON STOCK USD.1								
		Local	80,652.000	3.944355	318,120.08	1.630000	131,462.76	-186,657.32	0.03
		Base		3.944355	318,120.08	1.630000	131,462.76	-186,657.32	0.03
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	23,620.000	16.106860	380,444.03	20.000000	472,400.00	91,955.97	0.10
		Base		16.106860	380,444.03	20.000000	472,400.00	91,955.97	0.10
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	8,159.000	34.638408	282,614.77	38.860000	317,058.74	34,443.97	0.06
		Base		34.638408	282,614.77	38.860000	317,058.74	34,443.97	0.06
349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		Local	21,136.000	32.932796	696,067.57	46.290000	978,385.44	282,317.87	0.20
		Base		32.932796	696,067.57	46.290000	978,385.44	282,317.87	0.20
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		Local	28,596.000	28.011060	801,004.27	14.000000	400,344.00	-400,660.27	0.08
		Base		28.011060	801,004.27	14.000000	400,344.00	-400,660.27	0.08
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	26,498.000	25.141156	666,190.35	37.960000	1,005,864.08	339,673.73	0.20
		Base		25.141156	666,190.35	37.960000	1,005,864.08	339,673.73	0.20

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35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		Local	59,045.000	12.841479	758,225.13	12.150000	717,396.75	-40,828.38	0.15
		Base		12.841479	758,225.13	12.150000	717,396.75	-40,828.38	0.15
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		Local	23,183.000	13.569478	314,581.21	14.230000	329,894.09	15,312.88	0.07
		Base		13.569478	314,581.21	14.230000	329,894.09	15,312.88	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		Local	33,936.000	25.708739	872,451.75	47.040000	1,596,349.44	723,897.69	0.32
		Base		25.708739	872,451.75	47.040000	1,596,349.44	723,897.69	0.32
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		Local	15,269.000	15.919551	243,075.63	13.920000	212,544.48	-30,531.15	0.04
		Base		15.919551	243,075.63	13.920000	212,544.48	-30,531.15	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		Local	13,514.000	34.310129	463,667.08	55.890000	755,297.46	291,630.38	0.15
		Base		34.310129	463,667.08	55.890000	755,297.46	291,630.38	0.15
36162J106	GEO GROUP INC/THE REIT USD.01								
		Local	49,160.000	21.723561	1,067,930.25	37.420000	1,839,567.20	771,636.95	0.37
		Base		21.723561	1,067,930.25	37.420000	1,839,567.20	771,636.95	0.37
36191U106	GT ADVANCED TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	92,393.000	10.414413	962,218.90	17.810000	1,645,519.33	683,300.43	0.33
		Base		10.414413	962,218.90	17.810000	1,645,519.33	683,300.43	0.33
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	12,094.000	71.047944	859,253.83	82.540000	998,238.76	138,984.93	0.20
		Base		71.047944	859,253.83	82.540000	998,238.76	138,984.93	0.20
368682100	GENCORP INC COMMON STOCK USD.1								
		Local	39,493.000	6.687638	264,114.88	18.430000	727,855.99	463,741.11	0.15
		Base		6.687638	264,114.88	18.430000	727,855.99	463,741.11	0.15
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	32,955.000	25.659620	845,612.77	21.470000	707,543.85	-138,068.92	0.14
		Base		25.659620	845,612.77	21.470000	707,543.85	-138,068.92	0.14

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369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	21,377.000	10.485617	224,151.03	11.240000	240,277.48	16,126.45	0.05
		Base		10.485617	224,151.03	11.240000	240,277.48	16,126.45	0.05
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	16,247.000	53.536329	869,804.74	79.300000	1,288,387.10	418,582.36	0.26
		Base		53.536329	869,804.74	79.300000	1,288,387.10	418,582.36	0.26
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD.1								
		Local	19,716.000	15.028551	296,302.91	18.070000	356,268.12	59,965.21	0.07
		Base		15.028551	296,302.91	18.070000	356,268.12	59,965.21	0.07
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	8,898.000	50.472417	449,103.57	41.120000	365,885.76	-83,217.81	0.07
		Base		50.472417	449,103.57	41.120000	365,885.76	-83,217.81	0.07
374297109	GETTY REALTY CORP REIT USD.01								
		Local	18,099.000	20.662449	373,969.67	18.760000	339,537.24	-34,432.43	0.07
		Base		20.662449	373,969.67	18.760000	339,537.24	-34,432.43	0.07
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,613.000	12.012897	235,608.94	15.910000	312,042.83	76,433.89	0.06
		Base		12.012897	235,608.94	15.910000	312,042.83	76,433.89	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	50,445.000	14.649231	738,980.44	27.220000	1,373,112.90	634,132.46	0.28
		Base		14.649231	738,980.44	27.220000	1,373,112.90	634,132.46	0.28
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	29,175.000	19.125916	557,998.61	24.930000	727,332.75	169,334.14	0.15
		Base		19.125916	557,998.61	24.930000	727,332.75	169,334.14	0.15
37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		Local	43,000.000	12.705456	546,334.60	20.540000	883,220.00	336,885.40	0.18
		Base		12.705456	546,334.60	20.540000	883,220.00	336,885.40	0.18
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		Local	46,221.000	23.742914	1,097,421.21	24.020000	1,110,228.42	12,807.21	0.22
		Base		23.742914	1,097,421.21	24.020000	1,110,228.42	12,807.21	0.22

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39153L106	GREATBATCH INC COMMON STOCK USD.001								
		Local	16,854.000	26.588200	448,117.53	45.570000	768,036.78	319,919.25	0.16
		Base		26.588200	448,117.53	45.570000	768,036.78	319,919.25	0.16
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	20,971.000	23.317838	488,998.39	18.890000	396,142.19	-92,856.20	0.08
		Base		23.317838	488,998.39	18.890000	396,142.19	-92,856.20	0.08
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	21,285.000	22.780081	484,874.02	44.690000	951,226.65	466,352.63	0.19
		Base		22.780081	484,874.02	44.690000	951,226.65	466,352.63	0.19
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		Local	18,001.000	48.190986	867,485.93	49.020000	882,409.02	14,923.09	0.18
		Base		48.190986	867,485.93	49.020000	882,409.02	14,923.09	0.18
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	29,542.000	10.449096	308,687.20	12.470000	368,388.74	59,701.54	0.07
		Base		10.449096	308,687.20	12.470000	368,388.74	59,701.54	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	14,269.000	46.573773	664,561.17	80.160000	1,143,803.04	479,241.87	0.23
		Base		46.573773	664,561.17	80.160000	1,143,803.04	479,241.87	0.23
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		Local	8,348.000	28.686182	239,472.25	21.070000	175,892.36	-63,579.89	0.04
		Base		28.686182	239,472.25	21.070000	175,892.36	-63,579.89	0.04
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		Local	16,608.000	38.825525	644,814.32	40.210000	667,807.68	22,993.36	0.14
		Base		38.825525	644,814.32	40.210000	667,807.68	22,993.36	0.14
40416E103	HCI GROUP INC COMMON STOCK NPV								
		Local	6,755.000	42.344496	286,037.07	42.110000	284,453.05	-1,584.02	0.06
		Base		42.344496	286,037.07	42.110000	284,453.05	-1,584.02	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		Local	22,713.000	17.333368	393,692.78	30.000000	681,390.00	287,697.22	0.14
		Base		17.333368	393,692.78	30.000000	681,390.00	287,697.22	0.14

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405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	35,262.000	32.960425	1,162,250.49	35.690000	1,258,500.78	96,250.29	0.26
		Base		32.960425	1,162,250.49	35.690000	1,258,500.78	96,250.29	0.26
41043F208	HANGER INC COMMON STOCK USD.01								
		Local	23,853.000	23.587633	562,635.80	22.400000	534,307.20	-28,328.60	0.11
		Base		23.587633	562,635.80	22.400000	534,307.20	-28,328.60	0.11
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		Local	21,535.000	9.720250	209,325.59	20.550000	442,544.25	233,218.66	0.09
		Base		9.720250	209,325.59	20.550000	442,544.25	233,218.66	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	64,205.000	6.286232	403,607.54	6.570000	421,826.85	18,219.31	0.09
		Base		6.286232	403,607.54	6.570000	421,826.85	18,219.31	0.09
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		Local	29,769.000	8.309754	247,373.07	7.010000	208,680.69	-38,692.38	0.04
		Base		8.309754	247,373.07	7.010000	208,680.69	-38,692.38	0.04
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		Local	13,574.000	13.272447	180,160.20	23.270000	315,866.98	135,706.78	0.06
		Base		13.272447	180,160.20	23.270000	315,866.98	135,706.78	0.06
420261109	HAWKINS INC COMMON STOCK USD.05								
		Local	6,399.000	38.978056	249,420.58	36.800000	235,483.20	-13,937.38	0.05
		Base		38.978056	249,420.58	36.800000	235,483.20	-13,937.38	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		Local	8,402.000	57.545893	483,500.59	49.580000	416,571.16	-66,929.43	0.08
		Base		57.545893	483,500.59	49.580000	416,571.16	-66,929.43	0.08
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	47,600.000	18.512588	881,199.20	27.330000	1,300,908.00	419,708.80	0.26
		Base		18.512588	881,199.20	27.330000	1,300,908.00	419,708.80	0.26
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	65,057.000	21.501391	1,398,815.98	24.960000	1,623,822.72	225,006.74	0.33
		Base		21.501391	1,398,815.98	24.960000	1,623,822.72	225,006.74	0.33

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42210P102	HEADWATERS INC COMMON STOCK USD.001								
		49,752.000	Local	5.118355	254,648.39	12.990000	646,278.48	391,630.09	0.13
			Base	5.118355	254,648.39	12.990000	646,278.48	391,630.09	0.13
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		14,005.000	Local	27.628144	386,932.16	25.960000	363,569.80	-23,362.36	0.07
			Base	27.628144	386,932.16	25.960000	363,569.80	-23,362.36	0.07
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		23,894.000	Local	12.787055	305,533.89	17.460000	417,189.24	111,655.35	0.08
			Base	12.787055	305,533.89	17.460000	417,189.24	111,655.35	0.08
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		33,865.000	Local	15.842266	536,498.34	23.450000	794,134.25	257,635.91	0.16
			Base	15.842266	536,498.34	23.450000	794,134.25	257,635.91	0.16
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		24,276.000	Local	23.659070	574,347.58	47.770000	1,159,664.52	585,316.94	0.24
			Base	23.659070	574,347.58	47.770000	1,159,664.52	585,316.94	0.24
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		10,976.000	Local	21.548291	236,514.04	21.660000	237,740.16	1,226.12	0.05
			Base	21.548291	236,514.04	21.660000	237,740.16	1,226.12	0.05
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		17,346.000	Local	41.316290	716,672.36	45.430000	788,028.78	71,356.42	0.16
			Base	41.316290	716,672.36	45.430000	788,028.78	71,356.42	0.16
431571108	HILLENBRAND INC COMMON STOCK NPV								
		42,545.000	Local	22.425265	954,082.91	33.440000	1,422,704.80	468,621.89	0.29
			Base	22.425265	954,082.91	33.440000	1,422,704.80	468,621.89	0.29
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		32,212.000	Local	14.310329	460,964.32	29.750000	958,307.00	497,342.68	0.19
			Base	14.310329	460,964.32	29.750000	958,307.00	497,342.68	0.19
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		27,590.000	Local	16.781088	462,990.21	29.800000	822,182.00	359,191.79	0.17
			Base	16.781088	462,990.21	29.800000	822,182.00	359,191.79	0.17

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		Local	22,102.000	32.096303	709,392.49	43.660000	964,973.32	255,580.83	0.20
		Base		32.096303	709,392.49	43.660000	964,973.32	255,580.83	0.20
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	23,586.000	35.116602	828,260.18	43.490000	1,025,755.14	197,494.96	0.21
		Base		35.116602	828,260.18	43.490000	1,025,755.14	197,494.96	0.21
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	9,170.000	45.872671	420,652.39	62.590000	573,950.30	153,297.91	0.12
		Base		45.872671	420,652.39	62.590000	573,950.30	153,297.91	0.12
44984A105	IPC THE HOSPITALIST CO COMMON STOCK USD.001								
		Local	11,605.000	43.058123	499,689.52	48.340000	560,985.70	61,296.18	0.11
		Base		43.058123	499,689.52	48.340000	560,985.70	61,296.18	0.11
45068B109	ITT EDUCATIONAL SERVICES INC COMMON STOCK USD.01								
		Local	12,348.000	19.434927	239,982.48	8.430000	104,093.64	-135,888.84	0.02
		Base		19.434927	239,982.48	8.430000	104,093.64	-135,888.84	0.02
45071R109	IXIA COMMON STOCK NPV								
		Local	38,176.000	16.376582	625,192.39	9.620000	367,253.12	-257,939.27	0.07
		Base		16.376582	625,192.39	9.620000	367,253.12	-257,939.27	0.07
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		Local	32,983.000	21.669133	714,713.02	41.630000	1,373,082.29	658,369.27	0.28
		Base		21.669133	714,713.02	41.630000	1,373,082.29	658,369.27	0.28
45169U105	IGATE CORP COMMON STOCK USD.01								
		Local	19,919.000	17.488554	348,354.51	37.420000	745,368.98	397,014.47	0.15
		Base		17.488554	348,354.51	37.420000	745,368.98	397,014.47	0.15
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		Local	44,135.000	19.553937	863,012.99	24.640000	1,087,486.40	224,473.41	0.22
		Base		19.553937	863,012.99	24.640000	1,087,486.40	224,473.41	0.22
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	16,189.000	28.017782	453,579.87	36.810000	595,917.09	142,337.22	0.12
		Base		28.017782	453,579.87	36.810000	595,917.09	142,337.22	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
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		Local	7,798.000	56.649259	441,750.92	68.380000	533,227.24	91,476.32	0.11
		Base		56.649259	441,750.92	68.380000	533,227.24	91,476.32	0.11
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		Local	56,777.000	8.949111	508,103.67	10.410000	591,048.57	82,944.90	0.12
		Base		8.949111	508,103.67	10.410000	591,048.57	82,944.90	0.12
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	27,729.000	17.978810	498,534.42	26.240000	727,608.96	229,074.54	0.15
		Base		17.978810	498,534.42	26.240000	727,608.96	229,074.54	0.15
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		Local	14,863.000	50.609555	752,209.82	58.150000	864,283.45	112,073.63	0.18
		Base		50.609555	752,209.82	58.150000	864,283.45	112,073.63	0.18
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		Local	15,395.000	28.554867	439,602.18	29.510000	454,306.45	14,704.27	0.09
		Base		28.554867	439,602.18	29.510000	454,306.45	14,704.27	0.09
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	16,105.000	42.892091	690,777.13	49.990000	805,088.95	114,311.82	0.16
		Base		42.892091	690,777.13	49.990000	805,088.95	114,311.82	0.16
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		Local	11,524.000	20.842228	240,185.84	30.460000	351,021.04	110,835.20	0.07
		Base		20.842228	240,185.84	30.460000	351,021.04	110,835.20	0.07
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	32,588.000	16.259107	529,851.79	23.440000	763,862.72	234,010.93	0.15
		Base		16.259107	529,851.79	23.440000	763,862.72	234,010.93	0.15
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		Local	11,000.000	36.673191	403,405.10	42.810000	470,910.00	67,504.90	0.10
		Base		36.673191	403,405.10	42.810000	470,910.00	67,504.90	0.10
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	39,625.000	15.937607	631,527.67	17.030000	674,813.75	43,286.08	0.14
		Base		15.937607	631,527.67	17.030000	674,813.75	43,286.08	0.14

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46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		Local	26,982.000	15.524042	418,869.71	21.620000	583,350.84	164,481.13	0.12
		Base		15.524042	418,869.71	21.620000	583,350.84	164,481.13	0.12
461203101	INVACARE CORP COMMON STOCK USD.25								
		Local	19,603.000	25.421958	498,346.64	15.340000	300,710.02	-197,636.62	0.06
		Base		25.421958	498,346.64	15.340000	300,710.02	-197,636.62	0.06
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		Local	37,621.000	16.108981	606,035.97	15.330000	576,729.93	-29,306.04	0.12
		Base		16.108981	606,035.97	15.330000	576,729.93	-29,306.04	0.12
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		Local	24,386.000	13.674905	333,476.23	17.030000	415,293.58	81,817.35	0.08
		Base		13.674905	333,476.23	17.030000	415,293.58	81,817.35	0.08
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		Local	86,683.000	8.332484	722,284.72	3.450000	299,056.35	-423,228.37	0.06
		Base		8.332484	722,284.72	3.450000	299,056.35	-423,228.37	0.06
462726100	IROBOT CORP COMMON STOCK USD.01								
		Local	19,970.000	28.580885	570,760.28	32.430000	647,627.10	76,866.82	0.13
		Base		28.580885	570,760.28	32.430000	647,627.10	76,866.82	0.13
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		Local	195,841.000	84.804385	16,608,175.49	110.360000	21,613,012.76	5,004,837.27	4.38
		Base		84.804385	16,608,175.49	110.360000	21,613,012.76	5,004,837.27	4.38
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		Local	9,881.000	54.074312	534,308.28	94.710000	935,829.51	401,521.23	0.19
		Base		54.074312	534,308.28	94.710000	935,829.51	401,521.23	0.19
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	27,122.000	24.598492	667,160.31	59.450000	1,612,402.90	945,242.59	0.33
		Base		24.598492	667,160.31	59.450000	1,612,402.90	945,242.59	0.33
477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	18,554.000	18.521032	343,639.23	29.050000	538,993.70	195,354.47	0.11
		Base		18.521032	343,639.23	29.050000	538,993.70	195,354.47	0.11

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48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	30,280.000	31.079239	941,079.36	53.450000	1,618,466.00	677,386.64	0.33
		Base		31.079239	941,079.36	53.450000	1,618,466.00	677,386.64	0.33
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	12,214.000	54.553285	666,313.82	80.550000	983,837.70	317,523.88	0.20
		Base		54.553285	666,313.82	80.550000	983,837.70	317,523.88	0.20
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	18,552.000	34.340273	637,080.75	40.660000	754,324.32	117,243.57	0.15
		Base		34.340273	637,080.75	40.660000	754,324.32	117,243.57	0.15
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	54,557.000	10.441709	569,668.30	30.740000	1,677,082.18	1,107,413.88	0.34
		Base		10.441709	569,668.30	30.740000	1,677,082.18	1,107,413.88	0.34
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	18,507.000	16.938192	313,475.12	16.710000	309,251.97	-4,223.15	0.06
		Base		16.938192	313,475.12	16.710000	309,251.97	-4,223.15	0.06
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	43,211.000	13.976392	603,933.88	20.650000	892,307.15	288,373.27	0.18
		Base		13.976392	603,933.88	20.650000	892,307.15	288,373.27	0.18
497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	10,196.000	12.804836	130,558.11	17.830000	181,794.68	51,236.57	0.04
		Base		12.804836	130,558.11	17.830000	181,794.68	51,236.57	0.04
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	56,331.250	23.979970	1,350,821.67	25.720000	1,448,839.75	98,018.08	0.29
		Base		23.979970	1,350,821.67	25.720000	1,448,839.75	98,018.08	0.29
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	41,061.000	17.003275	698,171.48	25.350000	1,040,896.35	342,724.87	0.21
		Base		17.003275	698,171.48	25.350000	1,040,896.35	342,724.87	0.21
500600101	KOPIN CORP COMMON STOCK USD.01								
		Local	41,112.000	4.129390	169,767.49	3.970000	163,214.64	-6,552.85	0.03
		Base		4.129390	169,767.49	3.970000	163,214.64	-6,552.85	0.03

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50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	13,856.000	37.304138	516,886.14	37.110000	514,196.16	-2,689.98	0.10
		Base		37.304138	516,886.14	37.110000	514,196.16	-2,689.98	0.10
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		Local	33,690.000	16.214649	546,271.53	30.250000	1,019,122.50	472,850.97	0.21
		Base		16.214649	546,271.53	30.250000	1,019,122.50	472,850.97	0.21
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		Local	22,203.000	29.648022	658,275.04	20.330000	451,386.99	-206,888.05	0.09
		Base		29.648022	658,275.04	20.330000	451,386.99	-206,888.05	0.09
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		Local	51,879.000	10.143133	526,215.60	14.690000	762,102.51	235,886.91	0.15
		Base		10.143133	526,215.60	14.690000	762,102.51	235,886.91	0.15
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		Local	8,313.000	22.233552	184,827.52	25.740000	213,976.62	29,149.10	0.04
		Base		22.233552	184,827.52	25.740000	213,976.62	29,149.10	0.04
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		Local	12,976.000	37.680788	488,945.90	40.050000	519,688.80	30,742.90	0.11
		Base		37.680788	488,945.90	40.050000	519,688.80	30,742.90	0.11
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	23,585.000	31.396181	740,478.93	40.950000	965,805.75	225,326.82	0.20
		Base		31.396181	740,478.93	40.950000	965,805.75	225,326.82	0.20
505336107	LA Z BOY INC COMMON STOCK USD1.								
		Local	35,454.000	11.638312	412,624.70	21.340000	756,588.36	343,963.66	0.15
		Base		11.638312	412,624.70	21.340000	756,588.36	343,963.66	0.15
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		Local	28,306.000	43.061696	1,218,904.38	49.450000	1,399,731.70	180,827.32	0.28
		Base		43.061696	1,218,904.38	49.450000	1,399,731.70	180,827.32	0.28
51476K103	LANDAUER INC COMMON STOCK USD.1								
		Local	6,471.000	55.755602	360,794.50	36.420000	235,673.82	-125,120.68	0.05
		Base		55.755602	360,794.50	36.420000	235,673.82	-125,120.68	0.05

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516012101	LANNETT CO INC COMMON STOCK USD.001								
		19,035.000	Local	38.460840	732,102.08	39.380000	749,598.30	17,496.22	0.15
			Base	38.460840	732,102.08	39.380000	749,598.30	17,496.22	0.15
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		138,865.000	Local	9.647218	1,339,660.87	10.880000	1,510,851.20	171,190.33	0.31
			Base	9.647218	1,339,660.87	10.880000	1,510,851.20	171,190.33	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		14,039.000	Local	57.282939	804,195.18	52.040000	730,589.56	-73,605.62	0.15
			Base	57.282939	804,195.18	52.040000	730,589.56	-73,605.62	0.15
535555106	LINDSAY CORP COMMON STOCK USD1.								
		8,709.000	Local	67.873237	591,108.02	77.780000	677,386.02	86,278.00	0.14
			Base	67.873237	591,108.02	77.780000	677,386.02	86,278.00	0.14
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		16,276.000	Local	29.656070	482,682.19	15.240000	248,046.24	-234,635.95	0.05
			Base	29.656070	482,682.19	15.240000	248,046.24	-234,635.95	0.05
536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		15,393.000	Local	26.714149	411,210.90	87.420000	1,345,656.06	934,445.16	0.27
			Base	26.714149	411,210.90	87.420000	1,345,656.06	934,445.16	0.27
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		15,248.000	Local	56.219095	857,228.76	91.910000	1,401,443.68	544,214.92	0.28
			Base	56.219095	857,228.76	91.910000	1,401,443.68	544,214.92	0.28
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		33,411.000	Local	12.987398	433,921.96	12.910000	431,336.01	-2,585.95	0.09
			Base	12.987398	433,921.96	12.910000	431,336.01	-2,585.95	0.09
54142L109	LOGMEIN INC COMMON STOCK USD.01								
		15,461.000	Local	35.949855	555,820.71	42.280000	653,691.08	97,870.37	0.13
			Base	35.949855	555,820.71	42.280000	653,691.08	97,870.37	0.13
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		18,580.000	Local	28.029515	520,788.38	57.220000	1,063,147.60	542,359.22	0.22
			Base	28.029515	520,788.38	57.220000	1,063,147.60	542,359.22	0.22

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55027E102	LUMINEX CORP COMMON STOCK USD.001								
			25,636.000	Local	22.861167	586,068.87	18.850000	483,238.60	-102,830.27	0.10
				Base	22.861167	586,068.87	18.850000	483,238.60	-102,830.27	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
			12,178.000	Local	14.755129	179,687.96	14.630000	178,164.14	-1,523.82	0.04
				Base	14.755129	179,687.96	14.630000	178,164.14	-1,523.82	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
			11,527.000	Local	11.606331	133,786.18	27.700000	319,297.90	185,511.72	0.06
				Base	11.606331	133,786.18	27.700000	319,297.90	185,511.72	0.06
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
			43,126.497	Local	24.093992	1,039,089.46	28.290000	1,220,048.60	180,959.14	0.25
				Base	24.093992	1,039,089.46	28.290000	1,220,048.60	180,959.14	0.25
55305B101	M/I HOMES INC COMMON STOCK USD.01								
			16,574.000	Local	15.237588	252,547.79	22.760000	377,224.24	124,676.45	0.08
				Base	15.237588	252,547.79	22.760000	377,224.24	124,676.45	0.08
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
			36,265.000	Local	27.229650	987,483.25	33.940000	1,230,834.10	243,350.85	0.25
				Base	27.229650	987,483.25	33.940000	1,230,834.10	243,350.85	0.25
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
			10,256.000	Local	43.266214	443,738.29	71.080000	728,996.48	285,258.19	0.15
				Base	43.266214	443,738.29	71.080000	728,996.48	285,258.19	0.15
55402X105	MWI VETERINARY SUPPLY INC COMMON STOCK USD.01								
			8,711.000	Local	90.598611	789,204.50	142.050000	1,237,397.55	448,193.05	0.25
				Base	90.598611	789,204.50	142.050000	1,237,397.55	448,193.05	0.25
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
			39,035.000	Local	24.854485	970,194.81	33.990000	1,326,799.65	356,604.84	0.27
				Base	24.854485	970,194.81	33.990000	1,326,799.65	356,604.84	0.27
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
			18,669.000	Local	51.215733	956,146.52	55.860000	1,042,850.34	86,703.82	0.21
				Base	51.215733	956,146.52	55.860000	1,042,850.34	86,703.82	0.21

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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
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
			51,340.000	Local	11.392201	584,875.60	28.880000	1,482,699.20	897,823.60	0.30
				Base	11.392201	584,875.60	28.880000	1,482,699.20	897,823.60	0.30
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
			16,137.000	Local	28.957442	467,286.24	28.980000	467,650.26	364.02	0.09
				Base	28.957442	467,286.24	28.980000	467,650.26	364.02	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
			12,275.000	Local	11.423980	140,229.36	18.210000	223,527.75	83,298.39	0.05
				Base	11.423980	140,229.36	18.210000	223,527.75	83,298.39	0.05
567908108	MARINEMAX INC COMMON STOCK USD.001								
			16,795.000	Local	9.109460	152,993.38	17.260000	289,881.70	136,888.32	0.06
				Base	9.109460	152,993.38	17.260000	289,881.70	136,888.32	0.06
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
			25,552.000	Local	33.986112	868,413.13	58.920000	1,505,523.84	637,110.71	0.31
				Base	33.986112	868,413.13	58.920000	1,505,523.84	637,110.71	0.31
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
			20,065.000	Local	23.660146	474,740.83	59.590000	1,195,673.35	720,932.52	0.24
				Base	23.660146	474,740.83	59.590000	1,195,673.35	720,932.52	0.24
574795100	MASIMO CORP COMMON STOCK USD.001								
			34,975.000	Local	23.570335	824,372.45	22.440000	784,839.00	-39,533.45	0.16
				Base	23.570335	824,372.45	22.440000	784,839.00	-39,533.45	0.16
576690101	MATERION CORP COMMON STOCK NPV								
			13,951.000	Local	33.068162	461,333.93	32.630000	455,221.13	-6,112.80	0.09
				Base	33.068162	461,333.93	32.630000	455,221.13	-6,112.80	0.09
576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
			17,892.000	Local	14.008549	250,640.95	28.210000	504,733.32	254,092.37	0.10
				Base	14.008549	250,640.95	28.210000	504,733.32	254,092.37	0.10
57686G105	MATSON INC COMMON STOCK NPV								
			29,108.000	Local	23.571427	686,117.10	26.990000	785,624.92	99,507.82	0.16
				Base	23.571427	686,117.10	26.990000	785,624.92	99,507.82	0.16

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577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	19,963.000	40.924886	816,983.49	46.150000	921,292.45	104,308.96	0.19
		Base		40.924886	816,983.49	46.150000	921,292.45	104,308.96	0.19
577933104	MAXIMUS INC COMMON STOCK NPV								
		Local	45,859.000	22.456022	1,029,810.71	41.200000	1,889,390.80	859,580.09	0.38
		Base		22.456022	1,029,810.71	41.200000	1,889,390.80	859,580.09	0.38
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		Local	31,557.000	9.281113	292,884.09	6.190000	195,337.83	-97,546.26	0.04
		Base		9.281113	292,884.09	6.190000	195,337.83	-97,546.26	0.04
583421102	MEASUREMENT SPECIALTIES INC COMMON STOCK NPV								
		Local	10,257.000	31.787143	326,040.73	85.820000	880,255.74	554,215.01	0.18
		Base		31.787143	326,040.73	85.820000	880,255.74	554,215.01	0.18
584045108	MEDASSETS INC COMMON STOCK USD.01								
		Local	41,312.000	22.946406	947,961.93	23.000000	950,176.00	2,214.07	0.19
		Base		22.946406	947,961.93	23.000000	950,176.00	2,214.07	0.19
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	116,814.000	11.612517	1,356,504.51	14.090000	1,645,909.26	289,404.75	0.33
		Base		11.612517	1,356,504.51	14.090000	1,645,909.26	289,404.75	0.33
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		Local	44,040.000	20.866226	918,948.61	25.610000	1,127,864.40	208,915.79	0.23
		Base		20.866226	918,948.61	25.610000	1,127,864.40	208,915.79	0.23
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		Local	8,184.000	20.479983	167,608.18	33.600000	274,982.40	107,374.22	0.06
		Base		20.479983	167,608.18	33.600000	274,982.40	107,374.22	0.06
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		Local	34,446.000	18.245009	628,467.58	46.540000	1,603,116.84	974,649.26	0.32
		Base		18.245009	628,467.58	46.540000	1,603,116.84	974,649.26	0.32
587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		Local	30,868.000	32.233480	994,983.07	54.030000	1,667,798.04	672,814.97	0.34
		Base		32.233480	994,983.07	54.030000	1,667,798.04	672,814.97	0.34

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	22,526.000	15.138455	341,008.84	11.170000	251,615.42	-89,393.42	0.05
		Base		15.138455	341,008.84	11.170000	251,615.42	-89,393.42	0.05
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		Local	28,150.000	20.535005	578,060.40	19.570000	550,895.50	-27,164.90	0.11
		Base		20.535005	578,060.40	19.570000	550,895.50	-27,164.90	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		Local	27,655.000	15.109163	417,843.89	12.510000	345,964.05	-71,879.84	0.07
		Base		15.109163	417,843.89	12.510000	345,964.05	-71,879.84	0.07
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	24,906.000	28.730832	715,570.09	41.270000	1,027,870.62	312,300.53	0.21
		Base		28.730832	715,570.09	41.270000	1,027,870.62	312,300.53	0.21
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		Local	24,403.000	12.186584	297,389.21	33.720000	822,869.16	525,479.95	0.17
		Base		12.186584	297,389.21	33.720000	822,869.16	525,479.95	0.17
594793101	MICREL INC COMMON STOCK NPV								
		Local	30,605.000	11.161033	341,583.40	12.530000	383,480.65	41,897.25	0.08
		Base		11.161033	341,583.40	12.530000	383,480.65	41,897.25	0.08
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		Local	6,124.000	131.453429	805,020.80	138.930000	850,807.32	45,786.52	0.17
		Base		131.453429	805,020.80	138.930000	850,807.32	45,786.52	0.17
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		Local	64,331.000	20.180967	1,298,261.77	26.640000	1,713,777.84	415,516.07	0.35
		Base		20.180967	1,298,261.77	26.640000	1,713,777.84	415,516.07	0.35
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		Local	27,854.000	23.284186	648,557.73	39.170000	1,091,041.18	442,483.45	0.22
		Base		23.284186	648,557.73	39.170000	1,091,041.18	442,483.45	0.22
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	19,431.000	25.493974	495,373.40	47.840000	929,579.04	434,205.64	0.19
		Base		25.493974	495,373.40	47.840000	929,579.04	434,205.64	0.19

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60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	31,442.000	15.203158	478,017.68	11.790000	370,701.18	-107,316.50	0.08
		Base		15.203158	478,017.68	11.790000	370,701.18	-107,316.50	0.08
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	6,662.000	10.959448	73,011.84	12.720000	84,740.64	11,728.80	0.02
		Base		10.959448	73,011.84	12.720000	84,740.64	11,728.80	0.02
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	23,798.000	18.489874	440,022.02	47.780000	1,137,068.44	697,046.42	0.23
		Base		18.489874	440,022.02	47.780000	1,137,068.44	697,046.42	0.23
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		Local	26,774.000	15.454702	413,784.19	29.390000	786,887.86	373,103.67	0.16
		Base		15.454702	413,784.19	29.390000	786,887.86	373,103.67	0.16
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		Local	20,278.000	37.668422	763,840.26	51.750000	1,049,386.50	285,546.24	0.21
		Base		37.668422	763,840.26	51.750000	1,049,386.50	285,546.24	0.21
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		Local	61,656.000	4.477736	276,079.28	5.770000	355,755.12	79,675.84	0.07
		Base		4.477736	276,079.28	5.770000	355,755.12	79,675.84	0.07
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		Local	30,137.000	43.281788	1,304,383.23	70.900000	2,136,713.30	832,330.07	0.43
		Base		43.281788	1,304,383.23	70.900000	2,136,713.30	832,330.07	0.43
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		Local	12,169.000	19.173445	233,321.65	37.130000	451,834.97	218,513.32	0.09
		Base		19.173445	233,321.65	37.130000	451,834.97	218,513.32	0.09
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	38,401.000	21.081767	809,560.92	29.240000	1,122,845.24	313,284.32	0.23
		Base		21.081767	809,560.92	29.240000	1,122,845.24	313,284.32	0.23
625453105	MULTIMEDIA GAMES HOLDING CO COMMON STOCK USD.01								
		Local	20,060.000	9.575427	192,083.07	27.810000	557,868.60	365,785.53	0.11
		Base		9.575427	192,083.07	27.810000	557,868.60	365,785.53	0.11

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628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
		Local	17,756.000	12.084722	214,576.32	19.710000	349,970.76	135,394.44	0.07
		Base		12.084722	214,576.32	19.710000	349,970.76	135,394.44	0.07
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	29,595.000	21.775458	644,444.68	24.010000	710,575.95	66,131.27	0.14
		Base		21.775458	644,444.68	24.010000	710,575.95	66,131.27	0.14
62914B100	NIC INC COMMON STOCK NPV								
		Local	40,644.000	16.522738	671,550.16	18.740000	761,668.56	90,118.40	0.15
		Base		16.522738	671,550.16	18.740000	761,668.56	90,118.40	0.15
630077105	NANOMETRICS INC COMMON STOCK NPV								
		Local	15,378.000	16.375925	251,828.97	16.720000	257,120.16	5,291.19	0.05
		Base		16.375925	251,828.97	16.720000	257,120.16	5,291.19	0.05
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
		Local	75,419.000	8.114758	612,006.94	10.000000	754,190.00	142,183.06	0.15
		Base		8.114758	612,006.94	10.000000	754,190.00	142,183.06	0.15
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,323.000	96.768965	321,563.27	65.490000	217,623.27	-103,940.00	0.04
		Base		96.768965	321,563.27	65.490000	217,623.27	-103,940.00	0.04
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	7,243.000	48.942858	354,493.12	64.250000	465,362.75	110,869.63	0.09
		Base		48.942858	354,493.12	64.250000	465,362.75	110,869.63	0.09
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	19,597.000	14.290142	280,043.91	28.110000	550,871.67	270,827.76	0.11
		Base		14.290142	280,043.91	28.110000	550,871.67	270,827.76	0.11
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	33,293.000	11.198477	372,830.90	16.290000	542,342.97	169,512.07	0.11
		Base		11.198477	372,830.90	16.290000	542,342.97	169,512.07	0.11
640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,218.000	24.239912	271,923.33	54.670000	613,288.06	341,364.73	0.12
		Base		24.239912	271,923.33	54.670000	613,288.06	341,364.73	0.12

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640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	24,838.000	28.462134	706,942.48	42.100000	1,045,679.80	338,737.32	0.21
		Base		28.462134	706,942.48	42.100000	1,045,679.80	338,737.32	0.21
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,732.000	34.903358	863,229.86	33.220000	821,597.04	-41,632.82	0.17
		Base		34.903358	863,229.86	33.220000	821,597.04	-41,632.82	0.17
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	25,033.000	21.862799	547,291.45	46.070000	1,153,270.31	605,978.86	0.23
		Base		21.862799	547,291.45	46.070000	1,153,270.31	605,978.86	0.23
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	28,543.000	44.937233	1,282,643.43	52.230000	1,490,800.89	208,157.46	0.30
		Base		44.937233	1,282,643.43	52.230000	1,490,800.89	208,157.46	0.30
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	57,479.000	12.495093	718,205.46	12.330000	708,716.07	-9,489.39	0.14
		Base		12.495093	718,205.46	12.330000	708,716.07	-9,489.39	0.14
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	26,999.000	15.878695	428,708.89	18.870000	509,471.13	80,762.24	0.10
		Base		15.878695	428,708.89	18.870000	509,471.13	80,762.24	0.10
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	38,042.000	12.185858	463,574.41	16.850000	641,007.70	177,433.29	0.13
		Base		12.185858	463,574.41	16.850000	641,007.70	177,433.29	0.13
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	64,115.000	12.576182	806,321.91	12.610000	808,490.15	2,168.24	0.16
		Base		12.576182	806,321.91	12.610000	808,490.15	2,168.24	0.16
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	18,383.000	45.592201	838,121.43	45.460000	835,691.18	-2,430.25	0.17
		Base		45.592201	838,121.43	45.460000	835,691.18	-2,430.25	0.17
668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	26,511.000	34.525308	915,300.44	48.280000	1,279,951.08	364,650.64	0.26
		Base		34.525308	915,300.44	48.280000	1,279,951.08	364,650.64	0.26

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67020Q305	NTELOS HOLDINGS CORP COMMON STOCK USD.01								
		Local	10,421.000	23.063406	240,343.75	13.190000	137,452.99	-102,890.76	0.03
		Base		23.063406	240,343.75	13.190000	137,452.99	-102,890.76	0.03
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	19,442.000	13.056301	253,840.60	16.320000	317,293.44	63,452.84	0.06
		Base		13.056301	253,840.60	16.320000	317,293.44	63,452.84	0.06
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	31,567.000	26.022240	821,444.05	35.100000	1,108,001.70	286,557.65	0.22
		Base		26.022240	821,444.05	35.100000	1,108,001.70	286,557.65	0.22
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,752.000	31.820046	692,149.63	26.600000	578,603.20	-113,546.43	0.12
		Base		31.820046	692,149.63	26.600000	578,603.20	-113,546.43	0.12
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	12,698.000	44.727170	567,945.60	69.760000	885,812.48	317,866.88	0.18
		Base		44.727170	567,945.60	69.760000	885,812.48	317,866.88	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	70,666.000	11.416421	806,752.82	13.090000	925,017.94	118,265.12	0.19
		Base		11.416421	806,752.82	13.090000	925,017.94	118,265.12	0.19
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,172.000	24.634783	152,045.88	24.040000	148,374.88	-3,671.00	0.03
		Base		24.634783	152,045.88	24.040000	148,374.88	-3,671.00	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	24,797.000	16.815978	416,985.81	28.150000	698,035.55	281,049.74	0.14
		Base		16.815978	416,985.81	28.150000	698,035.55	281,049.74	0.14
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	31,649.000	14.431634	456,746.78	29.560000	935,544.44	478,797.66	0.19
		Base		14.431634	456,746.78	29.560000	935,544.44	478,797.66	0.19
68375Q403	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	11,657.000	18.044355	210,343.05	19.320000	225,213.24	14,870.19	0.05
		Base		18.044355	210,343.05	19.320000	225,213.24	14,870.19	0.05

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685564106	ORBITAL SCIENCES CORP COMMON STOCK USD.01								
		Local	41,029.000	17.167815	704,378.30	26.770000	1,098,346.33	393,968.03	0.22
		Base		17.167815	704,378.30	26.770000	1,098,346.33	393,968.03	0.22
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		Local	18,570.000	8.704655	161,645.44	10.110000	187,742.70	26,097.26	0.04
		Base		8.704655	161,645.44	10.110000	187,742.70	26,097.26	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		Local	26,655.000	13.401335	357,212.58	15.000000	399,825.00	42,612.42	0.08
		Base		13.401335	357,212.58	15.000000	399,825.00	42,612.42	0.08
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		Local	13,808.000	49.711653	686,418.50	58.930000	813,705.44	127,286.94	0.16
		Base		49.711653	686,418.50	58.930000	813,705.44	127,286.94	0.16
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		Local	9,808.000	41.198381	404,073.72	61.330000	601,524.64	197,450.92	0.12
		Base		41.198381	404,073.72	61.330000	601,524.64	197,450.92	0.12
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		Local	24,247.000	36.871924	894,033.55	60.090000	1,457,002.23	562,968.68	0.30
		Base		36.871924	894,033.55	60.090000	1,457,002.23	562,968.68	0.30
69336V101	PGT INC COMMON STOCK USD.01								
		Local	21,440.000	8.379136	179,648.67	10.450000	224,048.00	44,399.33	0.05
		Base		8.379136	179,648.67	10.450000	224,048.00	44,399.33	0.05
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	33,911.000	28.207732	956,552.41	56.830000	1,927,162.13	970,609.72	0.39
		Base		28.207732	956,552.41	56.830000	1,927,162.13	970,609.72	0.39
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		Local	13,665.000	62.063002	848,090.92	81.540000	1,114,244.10	266,153.18	0.23
		Base		62.063002	848,090.92	81.540000	1,114,244.10	266,153.18	0.23
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,685.000	18.285998	378,245.87	39.600000	819,126.00	440,880.13	0.17
		Base		18.285998	378,245.87	39.600000	819,126.00	440,880.13	0.17

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699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	38,528.000	25.986477	1,001,206.97	56.440000	2,174,520.32	1,173,313.35	0.44
		Base		25.986477	1,001,206.97	56.440000	2,174,520.32	1,173,313.35	0.44
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,146.000	28.014939	396,299.33	28.140000	398,068.44	1,769.11	0.08
		Base		28.014939	396,299.33	28.140000	398,068.44	1,769.11	0.08
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	48,979.000	16.778701	821,804.01	20.750000	1,016,314.25	194,510.24	0.21
		Base		16.778701	821,804.01	20.750000	1,016,314.25	194,510.24	0.21
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	48,421.000	10.693050	517,768.16	15.020000	727,283.42	209,515.26	0.15
		Base		10.693050	517,768.16	15.020000	727,283.42	209,515.26	0.15
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	46,566.000	15.038715	700,292.78	20.160000	938,770.56	238,477.78	0.19
		Base		15.038715	700,292.78	20.160000	938,770.56	238,477.78	0.19
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	36,073.000	11.940721	430,737.62	11.120000	401,131.76	-29,605.86	0.08
		Base		11.940721	430,737.62	11.120000	401,131.76	-29,605.86	0.08
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,411.000	11.501554	269,262.89	17.220000	403,137.42	133,874.53	0.08
		Base		11.501554	269,262.89	17.220000	403,137.42	133,874.53	0.08
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		Local	13,671.000	8.558199	116,999.14	9.780000	133,702.38	16,703.24	0.03
		Base		8.558199	116,999.14	9.780000	133,702.38	16,703.24	0.03
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	13,676.000	12.199169	166,835.84	14.080000	192,558.08	25,722.24	0.04
		Base		12.199169	166,835.84	14.080000	192,558.08	25,722.24	0.04
716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		Local	39,335.000	7.130276	280,469.39	6.660000	261,971.10	-18,498.29	0.05
		Base		7.130276	280,469.39	6.660000	261,971.10	-18,498.29	0.05

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71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	20,317.000	14.136192	287,205.02	24.890000	505,690.13	218,485.11	0.10
		Base		14.136192	287,205.02	24.890000	505,690.13	218,485.11	0.10
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		Local	52,942.000	31.428196	1,663,871.55	37.400000	1,980,030.80	316,159.25	0.40
		Base		31.428196	1,663,871.55	37.400000	1,980,030.80	316,159.25	0.40
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	40,369.000	13.694532	552,834.55	24.990000	1,008,821.31	455,986.76	0.20
		Base		13.694532	552,834.55	24.990000	1,008,821.31	455,986.76	0.20
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	22,648.000	17.040526	385,933.84	35.860000	812,157.28	426,223.44	0.16
		Base		17.040526	385,933.84	35.860000	812,157.28	426,223.44	0.16
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	42,507.000	12.030302	511,372.05	15.380000	653,757.66	142,385.61	0.13
		Base		12.030302	511,372.05	15.380000	653,757.66	142,385.61	0.13
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	11,019.000	30.431767	335,327.64	53.360000	587,973.84	252,646.20	0.12
		Base		30.431767	335,327.64	53.360000	587,973.84	252,646.20	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,978.000	31.760195	729,785.77	41.190000	946,463.82	216,678.05	0.19
		Base		31.760195	729,785.77	41.190000	946,463.82	216,678.05	0.19
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	30,435.000	30.913346	940,847.70	56.660000	1,724,447.10	783,599.40	0.35
		Base		30.913346	940,847.70	56.660000	1,724,447.10	783,599.40	0.35
737464107	POST PROPERTIES INC REIT USD.01								
		Local	36,810.000	42.175087	1,552,464.97	55.020000	2,025,286.20	472,821.23	0.41
		Base		42.175087	1,552,464.97	55.020000	2,025,286.20	472,821.23	0.41
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,267.000	38.674675	242,374.19	52.690000	330,208.23	87,834.04	0.07
		Base		38.674675	242,374.19	52.690000	330,208.23	87,834.04	0.07

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739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,606.000	38.220744	787,576.66	59.780000	1,231,826.68	444,250.02	0.25
		Base		38.220744	787,576.66	59.780000	1,231,826.68	444,250.02	0.25
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	35,100.000	14.193464	498,190.57	34.610000	1,214,811.00	716,620.43	0.25
		Base		14.193464	498,190.57	34.610000	1,214,811.00	716,620.43	0.25
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	40,220.000	37.194350	1,495,956.76	46.200000	1,858,164.00	362,207.24	0.38
		Base		37.194350	1,495,956.76	46.200000	1,858,164.00	362,207.24	0.38
74269U203	PROCERA NETWORKS INC COMMON STOCK USD.001								
		Local	13,995.000	17.412337	243,685.66	10.290000	144,008.55	-99,677.11	0.03
		Base		17.412337	243,685.66	10.290000	144,008.55	-99,677.11	0.03
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		Local	45,316.000	15.136420	685,921.99	29.510000	1,337,275.16	651,353.17	0.27
		Base		15.136420	685,921.99	29.510000	1,337,275.16	651,353.17	0.27
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	34,796.000	23.836679	829,421.09	23.160000	805,875.36	-23,545.73	0.16
		Base		23.836679	829,421.09	23.160000	805,875.36	-23,545.73	0.16
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	7,566.000	44.996923	340,446.72	45.530000	344,479.98	4,033.26	0.07
		Base		44.996923	340,446.72	45.530000	344,479.98	4,033.26	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	36,483.000	14.031024	511,893.85	17.010000	620,575.83	108,681.98	0.13
		Base		14.031024	511,893.85	17.010000	620,575.83	108,681.98	0.13
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	59,071.000	9.680586	571,841.90	9.050000	534,592.55	-37,249.35	0.11
		Base		9.680586	571,841.90	9.050000	534,592.55	-37,249.35	0.11
747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	8,960.000	42.452547	380,374.82	78.000000	698,880.00	318,505.18	0.14
		Base		42.452547	380,374.82	78.000000	698,880.00	318,505.18	0.14

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747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	29,782.000	38.029230	1,132,586.54	15.660000	466,386.12	-666,200.42	0.09
		Base		38.029230	1,132,586.54	15.660000	466,386.12	-666,200.42	0.09
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,413.000	16.798649	426,904.07	18.060000	458,958.78	32,054.71	0.09
		Base		16.798649	426,904.07	18.060000	458,958.78	32,054.71	0.09
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		Local	87,987.000	4.494816	395,485.39	2.910000	256,042.17	-139,443.22	0.05
		Base		4.494816	395,485.39	2.910000	256,042.17	-139,443.22	0.05
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	19,588.000	8.882318	173,986.85	4.790000	93,826.52	-80,160.33	0.02
		Base		8.882318	173,986.85	4.790000	93,826.52	-80,160.33	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		Local	23,297.000	32.811134	764,400.99	44.700000	1,041,375.90	276,974.91	0.21
		Base		32.811134	764,400.99	44.700000	1,041,375.90	276,974.91	0.21
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		Local	20,794.000	28.996230	602,947.60	29.010000	603,233.94	286.34	0.12
		Base		28.996230	602,947.60	29.010000	603,233.94	286.34	0.12
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	8,810.000	34.225684	301,528.28	53.100000	467,811.00	166,282.72	0.09
		Base		34.225684	301,528.28	53.100000	467,811.00	166,282.72	0.09
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	29,563.000	15.694295	463,970.45	15.110000	446,696.93	-17,273.52	0.09
		Base		15.694295	463,970.45	15.110000	446,696.93	-17,273.52	0.09
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	20,539.000	15.915091	326,880.06	19.060000	391,473.34	64,593.28	0.08
		Base		15.915091	326,880.06	19.060000	391,473.34	64,593.28	0.08
76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	26,252.000	10.728861	281,654.06	15.310000	401,918.12	120,264.06	0.08
		Base		10.728861	281,654.06	15.310000	401,918.12	120,264.06	0.08

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76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	59,194.000	15.704152	929,591.60	15.840000	937,632.96	8,041.36	0.19
		Base		15.704152	929,591.60	15.840000	937,632.96	8,041.36	0.19
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	17,181.000	26.216538	450,426.34	25.180000	432,617.58	-17,808.76	0.09
		Base		26.216538	450,426.34	25.180000	432,617.58	-17,808.76	0.09
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,990.000	29.461702	559,477.72	23.960000	455,000.40	-104,477.32	0.09
		Base		29.461702	559,477.72	23.960000	455,000.40	-104,477.32	0.09
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,276.000	46.255308	567,830.16	60.180000	738,769.68	170,939.52	0.15
		Base		46.255308	567,830.16	60.180000	738,769.68	170,939.52	0.15
78112T107	RUBICON TECHNOLOGY INC COMMON STOCK USD.001								
		Local	15,770.000	12.701521	200,302.99	6.240000	98,404.80	-101,898.19	0.02
		Base		12.701521	200,302.99	6.240000	98,404.80	-101,898.19	0.02
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	39,124.000	9.214637	360,513.46	6.170000	241,395.08	-119,118.38	0.05
		Base		9.214637	360,513.46	6.170000	241,395.08	-119,118.38	0.05
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,510.000	9.633135	216,841.86	9.670000	217,671.70	829.84	0.04
		Base		9.633135	216,841.86	9.670000	217,671.70	829.84	0.04
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	24,405.000	6.024132	147,018.93	11.150000	272,115.75	125,096.82	0.06
		Base		6.024132	147,018.93	11.150000	272,115.75	125,096.82	0.06
783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		Local	31,781.000	19.034739	604,943.03	37.100000	1,179,075.10	574,132.07	0.24
		Base		19.034739	604,943.03	37.100000	1,179,075.10	574,132.07	0.24
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	20,131.000	19.491706	392,387.54	24.940000	502,067.14	109,679.60	0.10
		Base		19.491706	392,387.54	24.940000	502,067.14	109,679.60	0.10

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78503N107	SWS GROUP INC COMMON STOCK USD.1								
		Local	19,712.000	5.820214	114,728.06	7.470000	147,248.64	32,520.58	0.03
		Base		5.820214	114,728.06	7.470000	147,248.64	32,520.58	0.03
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	32,016.000	20.154161	645,255.61	28.480000	911,815.68	266,560.07	0.18
		Base		20.154161	645,255.61	28.480000	911,815.68	266,560.07	0.18
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	8,696.000	43.875542	381,541.71	55.200000	480,019.20	98,477.49	0.10
		Base		43.875542	381,541.71	55.200000	480,019.20	98,477.49	0.10
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	14,462.000	25.544041	369,417.92	27.820000	402,332.84	32,914.92	0.08
		Base		25.544041	369,417.92	27.820000	402,332.84	32,914.92	0.08
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	16,706.000	34.482982	576,072.70	47.470000	793,033.82	216,961.12	0.16
		Base		34.482982	576,072.70	47.470000	793,033.82	216,961.12	0.16
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	13,753.000	49.235679	677,138.30	93.320000	1,283,429.96	606,291.66	0.26
		Base		49.235679	677,138.30	93.320000	1,283,429.96	606,291.66	0.26
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	55,764.000	15.681144	874,443.34	23.480000	1,309,338.72	434,895.38	0.27
		Base		15.681144	874,443.34	23.480000	1,309,338.72	434,895.38	0.27
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,652.000	40.389690	349,451.60	49.850000	431,302.20	81,850.60	0.09
		Base		40.389690	349,451.60	49.850000	431,302.20	81,850.60	0.09
806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	19,318.000	35.063432	677,355.38	38.560000	744,902.08	67,546.70	0.15
		Base		35.063432	677,355.38	38.560000	744,902.08	67,546.70	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	17,667.000	29.169813	515,343.09	35.040000	619,051.68	103,708.59	0.13
		Base		29.169813	515,343.09	35.040000	619,051.68	103,708.59	0.13

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808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	19,784.000	23.780589	470,475.18	38.830000	768,212.72	297,737.54	0.16
		Base		23.780589	470,475.18	38.830000	768,212.72	297,737.54	0.16
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,635.000	30.859600	636,787.84	42.840000	884,003.40	247,215.56	0.18
		Base		30.859600	636,787.84	42.840000	884,003.40	247,215.56	0.18
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	32,539.000	11.602753	377,541.99	10.150000	330,270.85	-47,271.14	0.07
		Base		11.602753	377,541.99	10.150000	330,270.85	-47,271.14	0.07
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	20,523.000	9.880210	202,771.56	18.960000	389,116.08	186,344.52	0.08
		Base		9.880210	202,771.56	18.960000	389,116.08	186,344.52	0.08
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,991.000	73.341987	952,785.75	81.600000	1,060,065.60	107,279.85	0.21
		Base		73.341987	952,785.75	81.600000	1,060,065.60	107,279.85	0.21
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	36,765.000	18.750540	689,363.62	22.370000	822,433.05	133,069.43	0.17
		Base		18.750540	689,363.62	22.370000	822,433.05	133,069.43	0.17
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	38,083.000	17.167735	653,798.84	23.970000	912,849.51	259,050.67	0.18
		Base		17.167735	653,798.84	23.970000	912,849.51	259,050.67	0.18
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,806.000	25.982865	124,873.65	30.170000	144,997.02	20,123.37	0.03
		Base		25.982865	124,873.65	30.170000	144,997.02	20,123.37	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	11,050.000	26.266184	290,241.33	39.920000	441,116.00	150,874.67	0.09
		Base		26.266184	290,241.33	39.920000	441,116.00	150,874.67	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	27,847.000	29.262245	814,865.75	32.320000	900,015.04	85,149.29	0.18
		Base		29.262245	814,865.75	32.320000	900,015.04	85,149.29	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
83013P105	SIZMEK INC COMMON STOCK								
		Local	15,650.000	16.669296	260,874.48	8.800000	137,720.00	-123,154.48	0.03
		Base		16.669296	260,874.48	8.800000	137,720.00	-123,154.48	0.03
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	26,716.000	18.795453	502,139.33	58.370000	1,559,412.92	1,057,273.59	0.32
		Base		18.795453	502,139.33	58.370000	1,559,412.92	1,057,273.59	0.32
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	34,613.000	13.601060	470,773.49	8.970000	310,478.61	-160,294.88	0.06
		Base		13.601060	470,773.49	8.970000	310,478.61	-160,294.88	0.06
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	33,238.000	21.846491	726,133.68	27.260000	906,067.88	179,934.20	0.18
		Base		21.846491	726,133.68	27.260000	906,067.88	179,934.20	0.18
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	34,239.000	10.296463	352,540.59	21.110000	722,785.29	370,244.70	0.15
		Base		10.296463	352,540.59	21.110000	722,785.29	370,244.70	0.15
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	23,144.000	15.582473	360,640.75	24.700000	571,656.80	211,016.05	0.12
		Base		15.582473	360,640.75	24.700000	571,656.80	211,016.05	0.12
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	22,340.000	54.005614	1,206,485.41	57.950000	1,294,603.00	88,117.59	0.26
		Base		54.005614	1,206,485.41	57.950000	1,294,603.00	88,117.59	0.26
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	31,502.000	40.426377	1,273,511.74	52.210000	1,644,719.42	371,207.68	0.33
		Base		40.426377	1,273,511.74	52.210000	1,644,719.42	371,207.68	0.33
84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	22,313.000	47.926259	1,069,378.62	77.270000	1,724,125.51	654,746.89	0.35
		Base		47.926259	1,069,378.62	77.270000	1,724,125.51	654,746.89	0.35
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	25,553.000	20.939231	535,060.16	21.490000	549,133.97	14,073.81	0.11
		Base		20.939231	535,060.16	21.490000	549,133.97	14,073.81	0.11

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84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	37,318.000	10.737394	400,698.07	8.110000	302,648.98	-98,049.09	0.06
		Base		10.737394	400,698.07	8.110000	302,648.98	-98,049.09	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,675.000	14.568488	213,792.56	14.800000	217,190.00	3,397.44	0.04
		Base		14.568488	213,792.56	14.800000	217,190.00	3,397.44	0.04
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,489.000	17.545276	377,030.43	17.470000	375,412.83	-1,617.60	0.08
		Base		17.545276	377,030.43	17.470000	375,412.83	-1,617.60	0.08
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	9,975.000	22.533674	224,773.40	33.660000	335,758.50	110,985.10	0.07
		Base		22.533674	224,773.40	33.660000	335,758.50	110,985.10	0.07
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	13,936.000	17.681847	246,414.22	37.610000	524,132.96	277,718.74	0.11
		Base		17.681847	246,414.22	37.610000	524,132.96	277,718.74	0.11
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	102,064.000	5.568043	568,296.78	8.370000	854,275.68	285,978.90	0.17
		Base		5.568043	568,296.78	8.370000	854,275.68	285,978.90	0.17
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,654.000	37.666013	325,961.68	74.630000	645,848.02	319,886.34	0.13
		Base		37.666013	325,961.68	74.630000	645,848.02	319,886.34	0.13
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	19,088.000	8.817575	168,309.88	12.450000	237,645.60	69,335.72	0.05
		Base		8.817575	168,309.88	12.450000	237,645.60	69,335.72	0.05
858586100	STEPAN CO COMMON STOCK USD1.								
		Local	12,878.000	42.192337	543,352.91	48.290000	621,878.62	78,525.71	0.13
		Base		42.192337	543,352.91	48.290000	621,878.62	78,525.71	0.13
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		Local	53,230.000	10.375274	552,275.81	12.670000	674,424.10	122,148.29	0.14
		Base		10.375274	552,275.81	12.670000	674,424.10	122,148.29	0.14

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860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		Local	14,185.000	14.854494	210,711.00	32.220000	457,040.70	246,329.70	0.09
		Base		14.854494	210,711.00	32.220000	457,040.70	246,329.70	0.09
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	41,239.000	38.194935	1,575,120.91	47.880000	1,974,523.32	399,402.41	0.40
		Base		38.194935	1,575,120.91	47.880000	1,974,523.32	399,402.41	0.40
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		Local	81,154.000	12.371301	1,003,980.53	18.560000	1,506,218.24	502,237.71	0.31
		Base		12.371301	1,003,980.53	18.560000	1,506,218.24	502,237.71	0.31
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		Local	37,538.000	30.170818	1,132,552.15	35.190000	1,320,962.22	188,410.07	0.27
		Base		30.170818	1,132,552.15	35.190000	1,320,962.22	188,410.07	0.27
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		Local	7,345.000	40.636580	298,475.68	60.720000	445,988.40	147,512.72	0.09
		Base		40.636580	298,475.68	60.720000	445,988.40	147,512.72	0.09
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		Local	13,142.000	31.701863	416,625.88	50.410000	662,488.22	245,862.34	0.13
		Base		31.701863	416,625.88	50.410000	662,488.22	245,862.34	0.13
86722A103	SUNCOKE ENERGY INC COMMON STOCK								
		Local	47,267.000	13.855455	654,905.81	24.010000	1,134,880.67	479,974.86	0.23
		Base		13.855455	654,905.81	24.010000	1,134,880.67	479,974.86	0.23
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	23,132.000	15.583670	360,481.46	24.490000	566,502.68	206,021.22	0.11
		Base		15.583670	360,481.46	24.490000	566,502.68	206,021.22	0.11
868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	15,624.000	19.868024	310,418.01	19.450000	303,886.80	-6,531.21	0.06
		Base		19.868024	310,418.01	19.450000	303,886.80	-6,531.21	0.06
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,209.000	14.662354	135,025.62	20.420000	188,047.78	53,022.16	0.04
		Base		14.662354	135,025.62	20.420000	188,047.78	53,022.16	0.04

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869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	127,099.000	8.440152	1,072,734.91	10.320000	1,311,661.68	238,926.77	0.27
		Base		8.440152	1,072,734.91	10.320000	1,311,661.68	238,926.77	0.27
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	29,676.000	31.476978	934,110.79	11.350000	336,822.60	-597,288.19	0.07
		Base		31.476978	934,110.79	11.350000	336,822.60	-597,288.19	0.07
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	26,481.000	17.780307	470,840.31	20.940000	554,512.14	83,671.83	0.11
		Base		17.780307	470,840.31	20.940000	554,512.14	83,671.83	0.11
871546206	SYMMETRY MEDICAL INC COMMON STOCK USD.0001								
		Local	25,398.000	8.994657	228,446.29	9.220000	234,169.56	5,723.27	0.05
		Base		8.994657	228,446.29	9.220000	234,169.56	5,723.27	0.05
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	20,920.000	31.036632	649,286.35	44.170000	924,036.40	274,750.05	0.19
		Base		31.036632	649,286.35	44.170000	924,036.40	274,750.05	0.19
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	24,402.000	34.268872	836,229.01	82.100000	2,003,404.20	1,167,175.19	0.41
		Base		34.268872	836,229.01	82.100000	2,003,404.20	1,167,175.19	0.41
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	18,541.000	35.205858	652,751.82	69.740000	1,293,049.34	640,297.52	0.26
		Base		35.205858	652,751.82	69.740000	1,293,049.34	640,297.52	0.26
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	43,397.000	11.391160	494,342.18	13.460000	584,123.62	89,781.44	0.12
		Base		11.391160	494,342.18	13.460000	584,123.62	89,781.44	0.12
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	37,263.000	12.728797	474,313.18	7.650000	285,061.95	-189,251.23	0.06
		Base		12.728797	474,313.18	7.650000	285,061.95	-189,251.23	0.06
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	53,716.000	15.363340	825,257.17	23.510000	1,262,863.16	437,605.99	0.26
		Base		15.363340	825,257.17	23.510000	1,262,863.16	437,605.99	0.26

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875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		Local	64,927.000	28.832916	1,872,034.75	34.910000	2,266,601.57	394,566.82	0.46
		Base		28.832916	1,872,034.75	34.910000	2,266,601.57	394,566.82	0.46
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		Local	23,322.000	15.457506	360,499.96	13.920000	324,642.24	-35,857.72	0.07
		Base		15.457506	360,499.96	13.920000	324,642.24	-35,857.72	0.07
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	36,490.000	18.038415	658,221.77	15.670000	571,798.30	-86,423.47	0.12
		Base		18.038415	658,221.77	15.670000	571,798.30	-86,423.47	0.12
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	25,421.000	57.658245	1,465,730.24	97.070000	2,467,616.47	1,001,886.23	0.50
		Base		57.658245	1,465,730.24	97.070000	2,467,616.47	1,001,886.23	0.50
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		Local	12,725.000	18.790060	239,103.51	26.850000	341,666.25	102,562.74	0.07
		Base		18.790060	239,103.51	26.850000	341,666.25	102,562.74	0.07
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,479.000	41.070674	512,520.94	69.690000	869,661.51	357,140.57	0.18
		Base		41.070674	512,520.94	69.690000	869,661.51	357,140.57	0.18
88157K101	TESCO CORP COMMON STOCK NPV								
		Local	21,734.000	13.510277	293,632.36	21.220000	461,195.48	167,563.12	0.09
		Base		13.510277	293,632.36	21.220000	461,195.48	167,563.12	0.09
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	53,467.000	11.345327	606,600.60	11.800000	630,910.60	24,310.00	0.13
		Base		11.345327	606,600.60	11.800000	630,910.60	24,310.00	0.13
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	44,002.000	23.336747	1,026,863.54	25.500000	1,122,051.00	95,187.46	0.23
		Base		23.336747	1,026,863.54	25.500000	1,122,051.00	95,187.46	0.23
88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	32,595.000	16.721664	545,042.65	29.570000	963,834.15	418,791.50	0.20
		Base		16.721664	545,042.65	29.570000	963,834.15	418,791.50	0.20

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88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	29,173.000	32.478637	947,499.29	53.980000	1,574,758.54	627,259.25	0.32
		Base		32.478637	947,499.29	53.980000	1,574,758.54	627,259.25	0.32
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	40,138.000	16.922807	679,247.64	26.590000	1,067,269.42	388,021.78	0.22
		Base		16.922807	679,247.64	26.590000	1,067,269.42	388,021.78	0.22
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	36,300.000	25.372087	921,006.75	14.500000	526,350.00	-394,656.75	0.11
		Base		25.372087	921,006.75	14.500000	526,350.00	-394,656.75	0.11
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,052.000	40.461725	325,797.81	45.790000	368,701.08	42,903.27	0.07
		Base		40.461725	325,797.81	45.790000	368,701.08	42,903.27	0.07
891092108	TORO CO COMMON STOCK USD1.								
		Local	37,712.000	33.030226	1,245,635.90	61.530000	2,320,419.36	1,074,783.46	0.47
		Base		33.030226	1,245,635.90	61.530000	2,320,419.36	1,074,783.46	0.47
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	17,069.000	19.912614	339,888.40	20.810000	355,205.89	15,317.49	0.07
		Base		19.912614	339,888.40	20.810000	355,205.89	15,317.49	0.07
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	27,831.000	60.334665	1,679,174.07	82.520000	2,296,614.12	617,440.05	0.47
		Base		60.334665	1,679,174.07	82.520000	2,296,614.12	617,440.05	0.47
89674K103	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001								
		Local	116,062.000	9.651058	1,120,121.06	20.665000	2,398,421.23	1,278,300.17	0.49
		Base		9.651058	1,120,121.06	20.665000	2,398,421.23	1,278,300.17	0.49
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		Local	27,889.000	15.842257	441,824.70	27.140000	756,907.46	315,082.76	0.15
		Base		15.842257	441,824.70	27.140000	756,907.46	315,082.76	0.15
898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		Local	64,127.000	5.342931	342,626.14	7.020000	450,171.54	107,545.40	0.09
		Base		5.342931	342,626.14	7.020000	450,171.54	107,545.40	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		Local	25,326.000	5.383424	136,340.60	17.580000	445,231.08	308,890.48	0.09
		Base		5.383424	136,340.60	17.580000	445,231.08	308,890.48	0.09
902104108	II VI INC COMMON STOCK NPV								
		Local	36,504.000	22.144859	808,375.93	13.960000	509,595.84	-298,780.09	0.10
		Base		22.144859	808,375.93	13.960000	509,595.84	-298,780.09	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	19,677.000	37.978341	747,299.82	89.060000	1,752,433.62	1,005,133.80	0.36
		Base		37.978341	747,299.82	89.060000	1,752,433.62	1,005,133.80	0.36
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		Local	38,296.000	33.862040	1,296,780.67	37.250000	1,426,526.00	129,745.33	0.29
		Base		33.862040	1,296,780.67	37.250000	1,426,526.00	129,745.33	0.29
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		Local	25,547.000	42.888256	1,095,666.27	57.750000	1,475,339.25	379,672.98	0.30
		Base		42.888256	1,095,666.27	57.750000	1,475,339.25	379,672.98	0.30
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		Local	36,416.000	33.675538	1,226,328.38	71.810000	2,615,032.96	1,388,704.58	0.53
		Base		33.675538	1,226,328.38	71.810000	2,615,032.96	1,388,704.58	0.53
904034105	ULTRATECH INC COMMON STOCK USD.001								
		Local	19,001.000	26.984682	512,735.95	25.860000	491,365.86	-21,370.09	0.10
		Base		26.984682	512,735.95	25.860000	491,365.86	-21,370.09	0.10
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	10,335.000	58.986296	609,623.37	96.950000	1,001,978.25	392,354.88	0.20
		Base		58.986296	609,623.37	96.950000	1,001,978.25	392,354.88	0.20
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		Local	26,460.000	9.651110	255,368.36	16.960000	448,761.60	193,393.24	0.09
		Base		9.651110	255,368.36	16.960000	448,761.60	193,393.24	0.09
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	42,581.000	26.464201	1,126,872.13	32.950000	1,403,043.95	276,171.82	0.28
		Base		26.464201	1,126,872.13	32.950000	1,403,043.95	276,171.82	0.28

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,625.000	20.256829	296,256.12	29.320000	428,805.00	132,548.88	0.09
		Base		20.256829	296,256.12	29.320000	428,805.00	132,548.88	0.09
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
		Local	26,681.000	33.098105	883,090.55	40.650000	1,084,582.65	201,492.10	0.22
		Base		33.098105	883,090.55	40.650000	1,084,582.65	201,492.10	0.22
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,780.000	24.491520	264,018.59	54.670000	589,342.60	325,324.01	0.12
		Base		24.491520	264,018.59	54.670000	589,342.60	325,324.01	0.12
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
		Local	13,581.000	32.399056	440,011.58	47.350000	643,060.35	203,048.77	0.13
		Base		32.399056	440,011.58	47.350000	643,060.35	203,048.77	0.13
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	8,751.000	40.324486	352,879.58	44.170000	386,531.67	33,652.09	0.08
		Base		40.324486	352,879.58	44.170000	386,531.67	33,652.09	0.08
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	19,683.000	13.471897	265,167.35	13.860000	272,806.38	7,639.03	0.06
		Base		13.471897	265,167.35	13.860000	272,806.38	7,639.03	0.06
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	14,365.000	15.653783	224,866.59	11.170000	160,457.05	-64,409.54	0.03
		Base		15.653783	224,866.59	11.170000	160,457.05	-64,409.54	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	17,330.000	18.642343	323,071.80	21.320000	369,475.60	46,403.80	0.07
		Base		18.642343	323,071.80	21.320000	369,475.60	46,403.80	0.07
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	13,407.000	8.421674	112,909.38	9.900000	132,729.30	19,819.92	0.03
		Base		8.421674	112,909.38	9.900000	132,729.30	19,819.92	0.03
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		Local	19,884.000	10.530688	209,392.21	14.770000	293,686.68	84,294.47	0.06
		Base		10.530688	209,392.21	14.770000	293,686.68	84,294.47	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
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	27,123.000	38.541992	1,045,374.46	35.370000	959,340.51	-86,033.95	0.19
		Base		38.541992	1,045,374.46	35.370000	959,340.51	-86,033.95	0.19
923454102	VERITIV CORP COMMON STOCK								
		Local	5,528.000	40.007384	221,160.82	44.520000	246,106.56	24,945.74	0.05
		Base		40.007384	221,160.82	44.520000	246,106.56	24,945.74	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		Local	13,847.000	21.661641	299,948.74	21.940000	303,803.18	3,854.44	0.06
		Base		21.661641	299,948.74	21.940000	303,803.18	3,854.44	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	28,908.000	43.630614	1,261,273.79	56.940000	1,646,021.52	384,747.73	0.33
		Base		43.630614	1,261,273.79	56.940000	1,646,021.52	384,747.73	0.33
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	12,271.000	12.034076	147,670.15	8.200000	100,622.20	-47,047.95	0.02
		Base		12.034076	147,670.15	8.200000	100,622.20	-47,047.95	0.02
92672A101	VIEWPOINT FINANCIAL GROUP IN COMMON STOCK USD.01								
		Local	24,293.000	16.475599	400,241.73	26.050000	632,832.65	232,590.92	0.13
		Base		16.475599	400,241.73	26.050000	632,832.65	232,590.92	0.13
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		Local	17,623.000	20.509993	361,447.60	34.050000	600,063.15	238,615.55	0.12
		Base		20.509993	361,447.60	34.050000	600,063.15	238,615.55	0.12
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,780.000	104.335017	498,721.38	223.690000	1,069,238.20	570,516.82	0.22
		Base		104.335017	498,721.38	223.690000	1,069,238.20	570,516.82	0.22
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		Local	20,849.000	42.349176	882,937.98	39.190000	817,072.31	-65,865.67	0.17
		Base		42.349176	882,937.98	39.190000	817,072.31	-65,865.67	0.17
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,537.000	44.670562	426,023.15	68.700000	655,191.90	229,168.75	0.13
		Base		44.670562	426,023.15	68.700000	655,191.90	229,168.75	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	20,452.000	37.731018	771,674.79	41.260000	843,849.52	72,174.73	0.17
		Base		37.731018	771,674.79	41.260000	843,849.52	72,174.73	0.17
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,299.000	36.968491	713,454.90	63.290000	1,221,433.71	507,978.81	0.25
		Base		36.968491	713,454.90	63.290000	1,221,433.71	507,978.81	0.25
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	33,715.000	8.148467	274,725.58	9.120000	307,480.80	32,755.22	0.06
		Base		8.148467	274,725.58	9.120000	307,480.80	32,755.22	0.06
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	47,872.000	23.603465	1,129,945.07	43.430000	2,079,080.96	949,135.89	0.42
		Base		23.603465	1,129,945.07	43.430000	2,079,080.96	949,135.89	0.42
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	46,126.000	4.758853	219,506.87	9.760000	450,189.76	230,682.89	0.09
		Base		4.758853	219,506.87	9.760000	450,189.76	230,682.89	0.09
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	18,452.000	11.410757	210,551.29	24.730000	456,317.96	245,766.67	0.09
		Base		11.410757	210,551.29	24.730000	456,317.96	245,766.67	0.09
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	31,527.000	35.642303	1,123,694.88	46.570000	1,468,212.39	344,517.51	0.30
		Base		35.642303	1,123,694.88	46.570000	1,468,212.39	344,517.51	0.30
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	68,705.000	19.753233	1,357,145.89	26.560000	1,824,804.80	467,658.91	0.37
		Base		19.753233	1,357,145.89	26.560000	1,824,804.80	467,658.91	0.37
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		Local	6,159.000	65.449172	403,101.45	78.340000	482,496.06	79,394.61	0.10
		Base		65.449172	403,101.45	78.340000	482,496.06	79,394.61	0.10
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	16,775.000	9.755764	163,652.94	11.710000	196,435.25	32,782.31	0.04
		Base		9.755764	163,652.94	11.710000	196,435.25	32,782.31	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
98944B108	ZEP INC COMMON STOCK USD.01								
		Local	15,573.000	16.828005	262,062.52	15.880000	247,299.24	-14,763.28	0.05
		Base		16.828005	262,062.52	15.880000	247,299.24	-14,763.28	0.05
989817101	ZUMIEZ INC COMMON STOCK NPV								
		Local	14,362.000	25.199283	361,912.10	32.350000	464,610.70	102,698.60	0.09
		Base		25.199283	361,912.10	32.350000	464,610.70	102,698.60	0.09
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	19,978.000	20.356215	406,676.47	16.190000	323,443.82	-83,232.65	0.07
		Base		20.356215	406,676.47	16.190000	323,443.82	-83,232.65	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	18,208.000	32.500082	591,761.50	58.220000	1,060,069.76	468,308.26	0.21
		Base		32.500082	591,761.50	58.220000	1,060,069.76	468,308.26	0.21
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	0.272	70.882353	19.28	81.490000	22.17	2.89	0.00
		Base		70.882353	19.28	81.490000	22.17	2.89	0.00
G6S01W108	PARAGON OFFSHORE PLC COMMON STOCK USD.01								
		Local	57,407.000	10.643199	610,994.14	9.320000	535,033.24	-75,960.90	0.11
		Base		10.643199	610,994.14	9.320000	535,033.24	-75,960.90	0.11
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		Local	62,110.000	9.721629	603,810.37	9.180000	570,169.80	-33,640.57	0.12
		Base		9.721629	603,810.37	9.180000	570,169.80	-33,640.57	0.12
US DOLLAR Total									
		Local	16,960,106.519		358,816,565.34		478,581,946.77	119,765,381.43	96.99
		Base			358,816,565.34		478,581,946.77	119,765,381.43	96.99
EQUITY Total									
		Base	16,960,106.519		358,816,565.34		478,581,946.77	119,765,381.43	96.99

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2014*

View Date: *November 6, 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								
		31,822,829.509	Base	373,679,288.33		493,444,669.76	119,765,381.43	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	16,145,599.660	1.000000	16,145,599.66	1.000000	16,145,599.66	0.00	0.87
		Base		1.000000	16,145,599.66	1.000000	16,145,599.66	0.00	0.87
US DOLLAR Total									
		Local	16,145,599.660		16,145,599.66		16,145,599.66	0.00	0.87
		Base			16,145,599.66		16,145,599.66	0.00	0.87
CASH Total									
		Base	16,145,599.660		16,145,599.66		16,145,599.66	0.00	0.87
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
22532CKP8	CREDIT AGRICOLE NORTH AMER INC					0.01	23 Oct 2014		
		Local	10,000,000.000	99.934523	9,993,452.30	99.934523	9,993,452.30	0.00	0.54
		Base		99.934523	9,993,452.30	99.934523	9,993,452.30	0.00	0.54
26441CAC9	DUKE ENERGY CORP SR UNSECURED 09/14 3.95					3.95	15 Sep 2014		
		Local	8,000,000.000	100.048521	8,003,881.68	100.048521	8,003,881.68	0.00	0.43
		Base		100.048521	8,003,881.68	100.048521	8,003,881.68	0.00	0.43
46625HBV1	JPMORGAN CHASE + CO SUBORDINATED 09/14 5.125					5.125	15 Sep 2014		
		Local	2,000,000.000	100.167460	2,003,349.19	100.167460	2,003,349.19	0.00	0.11
		Base		100.167460	2,003,349.19	100.167460	2,003,349.19	0.00	0.11
912828DC1	US TREASURY N/B 11/14 4.25					4.25	15 Nov 2014		
		Local	5,000,000.000	100.358597	5,017,929.87	100.358597	5,017,929.87	0.00	0.27
		Base		100.358597	5,017,929.87	100.358597	5,017,929.87	0.00	0.27
US DOLLAR Total									
		Local	25,000,000.000		25,018,613.04		25,018,613.04	0.00	1.35
		Base			25,018,613.04		25,018,613.04	0.00	1.35

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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
CASH EQUIVALENT Total									
		25,000,000.000	Base		25,018,613.04		25,018,613.04	0.00	1.35
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	99.866035	4,993,301.75	107.321200	5,366,060.00	372,758.25	0.29
			Base	99.866035	4,993,301.75	107.321200	5,366,060.00	372,758.25	0.29
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		5,000,000.000	Local	99.657666	4,982,883.32	124.876000	6,243,800.00	1,260,916.68	0.34
			Base	99.657666	4,982,883.32	124.876000	6,243,800.00	1,260,916.68	0.34
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		3,973,000.000	Local	99.866212	3,967,684.61	113.019700	4,490,272.68	522,588.07	0.24
			Base	99.866212	3,967,684.61	113.019700	4,490,272.68	522,588.07	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		5,000,000.000	Local	99.711900	4,985,595.00	151.138900	7,556,945.00	2,571,350.00	0.41
			Base	99.711900	4,985,595.00	151.138900	7,556,945.00	2,571,350.00	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
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	100.760700	7,053,249.00	53,249.00	0.38
		Base		100.000000	7,000,000.00	100.760700	7,053,249.00	53,249.00	0.38
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.912231	2,997,366.94	125.753900	3,772,617.00	775,250.06	0.20
		Base		99.912231	2,997,366.94	125.753900	3,772,617.00	775,250.06	0.20
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	110.976586	5,548,829.31	112.240100	5,612,005.00	63,175.69	0.30
		Base		110.976586	5,548,829.31	112.240100	5,612,005.00	63,175.69	0.30
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.6396	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.088000	7,006,160.00	6,160.00	0.38
		Base		100.000000	7,000,000.00	100.088000	7,006,160.00	6,160.00	0.38
05531FAR4	BB+T CORPORATION SR UNSECURED 02/19 VAR					0.8996	01 Feb 2019		
		Local	7,000,000.000	100.000000	7,000,000.00	100.956500	7,066,955.00	66,955.00	0.38
		Base		100.000000	7,000,000.00	100.956500	7,066,955.00	66,955.00	0.38
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.5636	15 Aug 2016		
		Local	5,000,000.000	99.184549	4,959,227.45	99.274900	4,963,745.00	4,517.55	0.27
		Base		99.184549	4,959,227.45	99.274900	4,963,745.00	4,517.55	0.27
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	109.799241	5,489,962.04	109.915900	5,495,795.00	5,832.96	0.30
		Base		109.799241	5,489,962.04	109.915900	5,495,795.00	5,832.96	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	100.312700	7,021,889.00	21,889.00	0.38
		Base		100.000000	7,000,000.00	100.312700	7,021,889.00	21,889.00	0.38
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.958538	4,997,926.91	101.314600	5,065,730.00	67,803.09	0.27
		Base		99.958538	4,997,926.91	101.314600	5,065,730.00	67,803.09	0.27
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	111.148170	4,615,983.52	112.205200	4,659,881.96	43,898.44	0.25
Original Face:		Base	4,153,000.000	111.148170	4,615,983.52	112.205200	4,659,881.96	43,898.44	0.25

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.921460	5,146,073.02	106.134340	5,306,717.00	160,643.98	0.29
Original Face:		Base	5,000,000.000	102.921460	5,146,073.02	106.134340	5,306,717.00	160,643.98	0.29
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.100817	5,255,040.86	106.071000	5,303,550.00	48,509.14	0.29
Original Face:		Base	5,000,000.000	105.100817	5,255,040.86	106.071000	5,303,550.00	48,509.14	0.29
12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		Local	4,545,125.880	100.423317	4,564,366.15	99.986800	4,544,525.92	-19,840.23	0.25
Original Face:		Base	5,000,000.000	100.423317	4,564,366.15	99.986800	4,544,525.92	-19,840.23	0.25
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		Local	5,075,705.600	99.998790	5,075,644.20	99.598800	5,055,341.87	-20,302.33	0.27
Original Face:		Base	5,250,000.000	99.998790	5,075,644.20	99.598800	5,055,341.87	-20,302.33	0.27
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		Local	2,453,709.190	99.998856	2,453,681.12	99.784820	2,448,429.30	-5,251.82	0.13
Original Face:		Base	2,500,000.000	99.998856	2,453,681.12	99.784820	2,448,429.30	-5,251.82	0.13
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		Local	3,000,000.000	99.827977	2,994,839.30	100.656200	3,019,686.00	24,846.70	0.16
		Base		99.827977	2,994,839.30	100.656200	3,019,686.00	24,846.70	0.16
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	5,000,000.000	107.069375	5,353,468.76	107.280100	5,364,005.00	10,536.24	0.29
		Base		107.069375	5,353,468.76	107.280100	5,364,005.00	10,536.24	0.29
172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		Local	5,000,000.000	102.420293	5,121,014.66	102.940100	5,147,005.00	25,990.34	0.28
		Base		102.420293	5,121,014.66	102.940100	5,147,005.00	25,990.34	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	103.070500	2,061,410.00	61,410.00	0.11
		Base		100.000000	2,000,000.00	103.070500	2,061,410.00	61,410.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		Local	5,000,000.000	99.799452	4,989,972.58	100.589300	5,029,465.00	39,492.42	0.27
		Base		99.799452	4,989,972.58	100.589300	5,029,465.00	39,492.42	0.27

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20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		Local	10,000,000.000	99.701561	9,970,156.08	128.223300	12,822,330.00	2,852,173.92	0.69
		Base		99.701561	9,970,156.08	128.223300	12,822,330.00	2,852,173.92	0.69
20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.701920	4,985,096.02	115.731300	5,786,565.00	801,468.98	0.31
		Base		99.701920	4,985,096.02	115.731300	5,786,565.00	801,468.98	0.31
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.633999	5,631,699.93	110.329800	5,516,490.00	-115,209.93	0.30
Original Face:		Base	5,000,000.000	112.633999	5,631,699.93	110.329800	5,516,490.00	-115,209.93	0.30
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.821928	2,994,657.83	101.481200	3,044,436.00	49,778.17	0.16
		Base		99.821928	2,994,657.83	101.481200	3,044,436.00	49,778.17	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.749390	2,992,481.71	98.114900	2,943,447.00	-49,034.71	0.16
		Base		99.749390	2,992,481.71	98.114900	2,943,447.00	-49,034.71	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.986861	4,999,343.07	105.311900	5,265,595.00	266,251.93	0.28
		Base		99.986861	4,999,343.07	105.311900	5,265,595.00	266,251.93	0.28
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.900313	4,995,015.65	113.562800	5,678,140.00	683,124.35	0.31
		Base		99.900313	4,995,015.65	113.562800	5,678,140.00	683,124.35	0.31
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.563226	7,467,241.93	112.621100	8,446,582.50	979,340.57	0.46
		Base		99.563226	7,467,241.93	112.621100	8,446,582.50	979,340.57	0.46
31283H7K5	FED HM LN PC POOL G01798					5.5	01 Dec 2032		
		Local	265,634.700	100.207209	266,185.12	111.893571	297,228.15	31,043.03	0.02
Original Face:		Base	5,000,000.000	100.207209	266,185.12	111.893571	297,228.15	31,043.03	0.02
31283KZW1	FED HM LN PC POOL G11657					4.5	01 Dec 2018		
		Local	1,076,739.750	100.000000	1,076,739.75	105.494833	1,135,904.80	59,165.05	0.06
Original Face:		Base	15,000,000.000	100.000000	1,076,739.75	105.494833	1,135,904.80	59,165.05	0.06

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3128H7MN9	FED HM LN PC POOL E99365					5.0	01 Sep 2018		
		Local	1,148,707.390	100.507389	1,154,535.81	105.777589	1,215,074.98	60,539.17	0.07
Original Face:		Base	16,453,008.000	100.507389	1,154,535.81	105.777589	1,215,074.98	60,539.17	0.07
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,964,057.800	105.351447	9,443,764.59	100.116090	8,974,464.17	-469,300.42	0.48
Original Face:		Base	10,000,000.000	105.351447	9,443,764.59	100.116090	8,974,464.17	-469,300.42	0.48
3128MCXT7	FED HM LN PC POOL G14090					4.5	01 Feb 2026		
		Local	2,173,996.100	104.140842	2,264,017.85	107.283840	2,332,346.50	68,328.65	0.13
Original Face:		Base	5,085,000.000	104.140842	2,264,017.85	107.283840	2,332,346.50	68,328.65	0.13
3128MDA94	FED HM LN PC POOL G14332					3.0	01 Dec 2026		
		Local	7,504,407.950	103.512729	7,768,017.48	103.816802	7,790,836.34	22,818.86	0.42
Original Face:		Base	11,186,424.000	103.512729	7,768,017.48	103.816802	7,790,836.34	22,818.86	0.42
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	9,325.110	100.015013	9,326.51	105.308500	9,820.13	493.62	0.00
Original Face:		Base	3,000,000.000	100.015013	9,326.51	105.308500	9,820.13	493.62	0.00
312935M30	FED HM LN PC POOL A88478					5.5	01 Sep 2039		
		Local	3,957,688.580	105.605950	4,179,554.63	112.153049	4,438,668.41	259,113.78	0.24
Original Face:		Base	10,300,000.000	105.605950	4,179,554.63	112.153049	4,438,668.41	259,113.78	0.24
312966BB9	FED HM LN PC POOL B13634					5.0	01 Apr 2019		
		Local	313,114.850	99.723958	312,250.52	106.739069	334,215.88	21,965.36	0.02
Original Face:		Base	5,000,000.000	99.723958	312,250.52	106.739069	334,215.88	21,965.36	0.02
31296M6W4	FED HM LN PC POOL A13585					5.0	01 Sep 2033		
		Local	1,710,711.760	99.504513	1,702,235.40	111.882087	1,913,980.02	211,744.62	0.10
Original Face:		Base	14,598,876.000	99.504513	1,702,235.40	111.882087	1,913,980.02	211,744.62	0.10
31296PDL3	FED HM LN PC POOL A14607					5.0	01 Oct 2033		
		Local	1,445,787.250	99.493391	1,438,462.76	111.805832	1,616,474.46	178,011.70	0.09
Original Face:		Base	11,774,977.000	99.493391	1,438,462.76	111.805832	1,616,474.46	178,011.70	0.09
31296RGX0	FED HM LN PC POOL A16514					5.0	01 Dec 2033		
		Local	654,330.670	99.418991	650,528.95	111.351933	728,609.85	78,080.90	0.04
Original Face:		Base	3,598,890.000	99.418991	650,528.95	111.351933	728,609.85	78,080.90	0.04

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31296RZG6	FED HM LN PC POOL A17043					5.0	01 Dec 2033		
		Local	611,974.830	99.534283	609,124.76	111.164300	680,297.54	71,172.78	0.04
Original Face:		Base	6,241,535.000	99.534283	609,124.76	111.164300	680,297.54	71,172.78	0.04
312970GJ9	FED HM LN PC POOL B17401					4.5	01 Dec 2019		
		Local	623,963.860	99.984514	623,867.23	106.054583	661,742.27	37,875.04	0.04
Original Face:		Base	5,489,657.000	99.984514	623,867.23	106.054583	661,742.27	37,875.04	0.04
31297GFV8	FED HM LN PC POOL A28280					5.5	01 Nov 2034		
		Local	732,087.000	100.289082	734,203.33	111.562215	816,732.47	82,529.14	0.04
Original Face:		Base	5,000,000.000	100.289082	734,203.33	111.562215	816,732.47	82,529.14	0.04
31297HLU1	FED HM LN PC POOL A29339					5.5	01 Dec 2034		
		Local	678,159.300	101.099966	685,618.82	112.042212	759,824.68	74,205.86	0.04
Original Face:		Base	5,000,000.000	101.099966	685,618.82	112.042212	759,824.68	74,205.86	0.04
31297LAK6	FED HM LN PC POOL A30910					5.5	01 Jan 2035		
		Local	856,763.500	100.745963	863,154.64	112.476947	963,661.43	100,506.79	0.05
Original Face:		Base	5,000,000.000	100.745963	863,154.64	112.476947	963,661.43	100,506.79	0.05
31300LKC8	FED HM LN PC POOL 848391 FED RES H15 TNOTE CNST MAT 1 Y					2.398	01 Jan 2037		
		Local	3,388,022.220	104.550748	3,542,202.57	106.995140	3,625,019.12	82,816.55	0.20
Original Face:		Base	6,000,000.000	104.550748	3,542,202.57	106.995140	3,625,019.12	82,816.55	0.20
31300LKT1	FED HM LN PC POOL 848406					2.393	01 Oct 2036		
		Local	2,526,201.100	104.499122	2,639,857.98	106.613282	2,693,265.90	53,407.92	0.15
Original Face:		Base	5,000,000.000	104.499122	2,639,857.98	106.613282	2,693,265.90	53,407.92	0.15
31306XQQ9	FED HM LN PC POOL J20463					2.5	01 Sep 2027		
		Local	7,929,253.100	104.774849	8,307,862.93	101.525015	8,050,175.40	-257,687.53	0.43
Original Face:		Base	10,000,000.000	104.774849	8,307,862.93	101.525015	8,050,175.40	-257,687.53	0.43
31306XQR7	FED HM LN PC POOL J20464					2.5	01 Sep 2027		
		Local	8,133,801.700	104.692994	8,515,520.50	101.463496	8,252,839.56	-262,680.94	0.45
Original Face:		Base	10,000,000.000	104.692994	8,515,520.50	101.463496	8,252,839.56	-262,680.94	0.45
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	8,000,000.000	99.835155	7,986,812.38	102.781700	8,222,536.00	235,723.62	0.44
		Base		99.835155	7,986,812.38	102.781700	8,222,536.00	235,723.62	0.44

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31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.462517	5,023,125.83	104.874700	5,243,735.00	220,609.17	0.28
		Base		100.462517	5,023,125.83	104.874700	5,243,735.00	220,609.17	0.28
31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	115.503053	5,775,152.64	116.496200	5,824,810.00	49,657.36	0.31
		Base		115.503053	5,775,152.64	116.496200	5,824,810.00	49,657.36	0.31
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	117.956506	5,897,825.31	116.993900	5,849,695.00	-48,130.31	0.32
		Base		117.956506	5,897,825.31	116.993900	5,849,695.00	-48,130.31	0.32
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	102.216099	5,110,804.93	112.377100	5,618,855.00	508,050.07	0.30
		Base		102.216099	5,110,804.93	112.377100	5,618,855.00	508,050.07	0.30
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	121.688208	6,084,410.41	120.916400	6,045,820.00	-38,590.41	0.33
		Base		121.688208	6,084,410.41	120.916400	6,045,820.00	-38,590.41	0.33
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	120.917215	6,045,860.77	124.003300	6,200,165.00	154,304.23	0.33
		Base		120.917215	6,045,860.77	124.003300	6,200,165.00	154,304.23	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	102.290846	10,229,084.60	101.984500	10,198,450.00	-30,634.60	0.55
		Base		102.290846	10,229,084.60	101.984500	10,198,450.00	-30,634.60	0.55
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	101.512008	2,816,958.21	101.695600	2,822,052.90	5,094.69	0.15
		Base		101.512008	2,816,958.21	101.695600	2,822,052.90	5,094.69	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.804711	5,140,235.57	100.495900	5,024,795.00	-115,440.57	0.27
		Base		102.804711	5,140,235.57	100.495900	5,024,795.00	-115,440.57	0.27
313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.875596	5,093,779.78	99.251100	4,962,555.00	-131,224.78	0.27
		Base		101.875596	5,093,779.78	99.251100	4,962,555.00	-131,224.78	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	102.213545	5,110,677.26	111.961900	5,598,095.00	487,417.74	0.30
		Base		102.213545	5,110,677.26	111.961900	5,598,095.00	487,417.74	0.30
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	115.463045	5,773,152.25	112.630700	5,631,535.00	-141,617.25	0.30
		Base		115.463045	5,773,152.25	112.630700	5,631,535.00	-141,617.25	0.30
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	113.541107	6,256,115.02	111.836300	6,162,180.13	-93,934.89	0.33
		Base		113.541107	6,256,115.02	111.836300	6,162,180.13	-93,934.89	0.33
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60407	25 Mar 2052		
		Local	1,559,179.170	110.412399	1,721,527.13	105.353900	1,642,656.06	-78,871.07	0.09
	Original Face:	Base	4,261,779.000	110.412399	1,721,527.13	105.353900	1,642,656.06	-78,871.07	0.09
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	3,971,174.450	105.687714	4,197,043.50	102.880300	4,085,556.19	-111,487.31	0.22
	Original Face:	Base	5,000,000.000	105.687714	4,197,043.50	102.880300	4,085,556.19	-111,487.31	0.22
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,944,298.170	112.483706	5,561,529.82	108.339300	5,356,618.03	-204,911.79	0.29
	Original Face:	Base	5,469,245.000	112.483706	5,561,529.82	108.339300	5,356,618.03	-204,911.79	0.29
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	7,785,405.800	100.614863	7,833,275.39	99.547000	7,750,137.91	-83,137.48	0.42
	Original Face:	Base	10,000,000.000	100.614863	7,833,275.39	99.547000	7,750,137.91	-83,137.48	0.42
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	4,223,739.650	102.777147	4,341,039.12	97.795000	4,130,606.19	-210,432.93	0.22
	Original Face:	Base	5,000,000.000	102.777147	4,341,039.12	97.795000	4,130,606.19	-210,432.93	0.22
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	4,937,896.500	99.906762	4,933,292.52	99.956100	4,935,728.76	2,436.24	0.27
	Original Face:	Base	6,000,000.000	99.906762	4,933,292.52	99.956100	4,935,728.76	2,436.24	0.27
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,412,800.700	99.136206	4,374,683.18	100.473600	4,433,699.72	59,016.54	0.24
	Original Face:	Base	5,000,000.000	99.136206	4,374,683.18	100.473600	4,433,699.72	59,016.54	0.24

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3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.505	25 Apr 2038		
		Local	4,480,772.250	99.817012	4,472,572.98	99.725400	4,468,468.05	-4,104.93	0.24
Original Face:		Base	5,000,000.000	99.817012	4,472,572.98	99.725400	4,468,468.05	-4,104.93	0.24
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,465,582.800	107.258897	4,789,734.86	105.158900	4,695,957.75	-93,777.11	0.25
Original Face:		Base	5,000,000.000	107.258897	4,789,734.86	105.158900	4,695,957.75	-93,777.11	0.25
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	92.877672	3,391,708.70	95.807300	3,498,692.90	106,984.20	0.19
Original Face:		Base	3,651,802.000	92.877672	3,391,708.70	95.807300	3,498,692.90	106,984.20	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	7,578,417.000	103.260658	7,825,523.29	102.676000	7,781,215.44	-44,307.85	0.42
Original Face:		Base	8,500,000.000	103.260658	7,825,523.29	102.676000	7,781,215.44	-44,307.85	0.42
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,648,862.450	103.399333	4,806,892.78	103.697500	4,820,754.14	13,861.36	0.26
Original Face:		Base	5,000,000.000	103.399333	4,806,892.78	103.697500	4,820,754.14	13,861.36	0.26
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,844,452.050	106.786007	5,173,196.90	106.387200	5,153,876.89	-19,320.01	0.28
Original Face:		Base	5,000,000.000	106.786007	5,173,196.90	106.387200	5,153,876.89	-19,320.01	0.28
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	4,764,198.150	103.284327	4,920,670.00	103.460500	4,929,063.23	8,393.23	0.27
Original Face:		Base	5,000,000.000	103.284327	4,920,670.00	103.460500	4,929,063.23	8,393.23	0.27
3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,868,868.550	101.521907	4,942,968.22	102.649400	4,997,864.35	54,896.13	0.27
Original Face:		Base	5,000,000.000	101.521907	4,942,968.22	102.649400	4,997,864.35	54,896.13	0.27
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	8,099,990.630	109.981067	8,908,456.12	110.773900	8,972,675.52	64,219.40	0.48
Original Face:		Base	8,346,000.000	109.981067	8,908,456.12	110.773900	8,972,675.52	64,219.40	0.48
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	9,081,407.250	104.992769	9,534,820.97	105.861600	9,613,723.02	78,902.05	0.52
Original Face:		Base	9,284,523.000	104.992769	9,534,820.97	105.861600	9,613,723.02	78,902.05	0.52

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3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.402	25 May 2018		
		Local	9,991,805.600	100.278388	10,019,621.62	100.056300	9,997,430.99	-22,190.63	0.54
Original Face:		Base	10,000,000.000	100.278388	10,019,621.62	100.056300	9,997,430.99	-22,190.63	0.54
31371LEW5	FNMA POOL 254949					5.0	01 Nov 2033		
		Local	740,950.600	99.820172	739,618.16	110.513461	818,850.15	79,231.99	0.04
Original Face:		Base	6,625,000.000	99.820172	739,618.16	110.513461	818,850.15	79,231.99	0.04
31371LPL7	FNMA POOL 255227					4.5	01 May 2019		
		Local	372,820.150	99.994863	372,801.00	105.891815	394,786.02	21,985.02	0.02
Original Face:		Base	5,000,000.000	99.994863	372,801.00	105.891815	394,786.02	21,985.02	0.02
31376KCW4	FNMA POOL 357485					5.5	01 Feb 2034		
		Local	630,286.260	99.915240	629,752.03	112.356982	708,170.62	78,418.59	0.04
Original Face:		Base	6,000,000.000	99.915240	629,752.03	112.356982	708,170.62	78,418.59	0.04
3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,575,434.850	103.976938	3,717,627.66	107.249800	3,834,646.73	117,019.07	0.21
Original Face:		Base	5,000,000.000	103.976938	3,717,627.66	107.249800	3,834,646.73	117,019.07	0.21
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	1,112,482.050	102.647180	1,141,931.45	103.050300	1,146,416.09	4,484.64	0.06
Original Face:		Base	5,000,000.000	102.647180	1,141,931.45	103.050300	1,146,416.09	4,484.64	0.06
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	107.708502	5,385,425.11	111.143000	5,557,150.00	171,724.89	0.30
Original Face:		Base	5,000,000.000	107.708502	5,385,425.11	111.143000	5,557,150.00	171,724.89	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,950,492.720	105.108304	3,101,212.85	107.564600	3,173,685.69	72,472.84	0.17
Original Face:		Base	7,703,000.000	105.108304	3,101,212.85	107.564600	3,173,685.69	72,472.84	0.17
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	3,559,149.470	103.639016	3,688,667.50	105.263300	3,746,478.18	57,810.68	0.20
Original Face:		Base	10,316,000.000	103.639016	3,688,667.50	105.263300	3,746,478.18	57,810.68	0.20
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,742,498.800	103.818307	3,885,398.89	106.983600	4,003,859.95	118,461.06	0.22
Original Face:		Base	10,000,000.000	103.818307	3,885,398.89	106.983600	4,003,859.95	118,461.06	0.22

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3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	6,844,755.300	103.631822	7,093,344.62	106.719600	7,304,695.48	211,350.86	0.39
	Original Face:	Base	10,000,000.000	103.631822	7,093,344.62	106.719600	7,304,695.48	211,350.86	0.39
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	9,128,073.760	103.169204	9,417,361.06	101.068900	9,225,643.74	-191,717.32	0.50
	Original Face:	Base	13,000,000.000	103.169204	9,417,361.06	101.068900	9,225,643.74	-191,717.32	0.50
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,764,642.550	108.251217	4,075,271.36	106.763200	4,019,252.85	-56,018.51	0.22
	Original Face:	Base	5,000,000.000	108.251217	4,075,271.36	106.763200	4,019,252.85	-56,018.51	0.22
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,580,950.000	102.720207	4,705,561.32	99.924800	4,577,505.13	-128,056.19	0.25
	Original Face:	Base	5,000,000.000	102.720207	4,705,561.32	99.924800	4,577,505.13	-128,056.19	0.25
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	4,411,956.300	104.647328	4,616,994.38	103.090200	4,548,294.57	-68,699.81	0.25
	Original Face:	Base	5,000,000.000	104.647328	4,616,994.38	103.090200	4,548,294.57	-68,699.81	0.25
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	4,364,292.750	101.093750	4,412,027.20	101.045300	4,409,912.70	-2,114.50	0.24
	Original Face:	Base	5,000,000.000	101.093750	4,412,027.20	101.045300	4,409,912.70	-2,114.50	0.24
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	4,456,201.250	105.093585	4,683,181.65	103.099100	4,594,303.38	-88,878.27	0.25
	Original Face:	Base	5,000,000.000	105.093585	4,683,181.65	103.099100	4,594,303.38	-88,878.27	0.25
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,645,299.150	105.793849	4,914,440.78	105.837100	4,916,449.91	2,009.13	0.27
	Original Face:	Base	5,000,000.000	105.793849	4,914,440.78	105.837100	4,916,449.91	2,009.13	0.27
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,679,957.250	102.236129	4,784,607.14	103.581600	4,847,574.60	62,967.46	0.26
	Original Face:	Base	5,000,000.000	102.236129	4,784,607.14	103.581600	4,847,574.60	62,967.46	0.26
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	9,207,285.200	103.165744	9,498,764.26	103.793200	9,556,535.94	57,771.68	0.52
	Original Face:	Base	10,000,000.000	103.165744	9,498,764.26	103.793200	9,556,535.94	57,771.68	0.52

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3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,782,455.050	102.542866	4,904,066.48	102.385900	4,896,559.65	-7,506.83	0.26
Original Face:		Base	5,000,000.000	102.542866	4,904,066.48	102.385900	4,896,559.65	-7,506.83	0.26
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	4,758,632.450	102.578452	4,881,331.50	102.965300	4,899,740.18	18,408.68	0.26
Original Face:		Base	5,000,000.000	102.578452	4,881,331.50	102.965300	4,899,740.18	18,408.68	0.26
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,704,073.200	103.934660	4,889,162.51	104.776600	4,928,767.96	39,605.45	0.27
Original Face:		Base	5,000,000.000	103.934660	4,889,162.51	104.776600	4,928,767.96	39,605.45	0.27
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	5,800,315.740	103.660949	6,012,662.34	103.573300	6,007,578.42	-5,083.92	0.32
Original Face:		Base	6,000,000.000	103.660949	6,012,662.34	103.573300	6,007,578.42	-5,083.92	0.32
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.574273	1,759,528.10	101.467400	1,811,169.75	51,641.65	0.10
Original Face:		Base	1,784,977.000	98.574273	1,759,528.10	101.467400	1,811,169.75	51,641.65	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	9,811,379.300	101.787650	9,986,772.45	102.754800	10,081,663.18	94,890.73	0.54
Original Face:		Base	10,000,000.000	101.787650	9,986,772.45	102.754800	10,081,663.18	94,890.73	0.54
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	5,119,777.960	103.509341	5,299,448.42	102.611680	5,253,490.18	-45,958.24	0.28
Original Face:		Base	5,183,921.000	103.509341	5,299,448.42	102.611680	5,253,490.18	-45,958.24	0.28
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,946,418.000	103.377185	5,113,467.68	102.706940	5,080,314.57	-33,153.11	0.27
Original Face:		Base	5,000,000.000	103.377185	5,113,467.68	102.706940	5,080,314.57	-33,153.11	0.27
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	5,000,000.000	101.838834	5,091,941.69	102.141600	5,107,080.00	15,138.31	0.28
Original Face:		Base	5,000,000.000	101.838834	5,091,941.69	102.141600	5,107,080.00	15,138.31	0.28
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.571414	1,991,428.28	100.532700	2,010,654.00	19,225.72	0.11
		Base		99.571414	1,991,428.28	100.532700	2,010,654.00	19,225.72	0.11

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31381PJ33	FNMA POOL 466582					0.625	01 Nov 2020		
		Local	4,085,000.000	100.758899	4,116,001.03	99.861952	4,079,360.74	-36,640.29	0.22
Original Face:		Base	4,085,000.000	100.758899	4,116,001.03	99.861952	4,079,360.74	-36,640.29	0.22
3138A4W92	FNMA POOL AH3371					4.0	01 Jan 2041		
		Local	6,081,825.600	105.167445	6,396,100.62	106.106538	6,453,214.59	57,113.97	0.35
Original Face:		Base	10,000,000.000	105.167445	6,396,100.62	106.106538	6,453,214.59	57,113.97	0.35
3138AN6N8	FNMA POOL AI8976					3.5	01 Sep 2026		
		Local	4,463,413.080	104.261665	4,653,628.79	105.897889	4,726,660.23	73,031.44	0.26
Original Face:		Base	7,000,000.000	104.261665	4,653,628.79	105.897889	4,726,660.23	73,031.44	0.26
3138EGEC4	FNMA POOL AL0130 BBA LIBOR USD 12 MONTH					2.325	01 Nov 2035		
		Local	2,529,329.100	104.422206	2,641,181.24	106.363858	2,690,292.01	49,110.77	0.15
Original Face:		Base	5,000,000.000	104.422206	2,641,181.24	106.363858	2,690,292.01	49,110.77	0.15
3138EGGZ1	FNMA POOL AL0215					4.5	01 Apr 2041		
		Local	10,686,790.000	107.183030	11,454,425.28	108.252722	11,568,741.07	114,315.79	0.63
Original Face:		Base	20,000,000.000	107.183030	11,454,425.28	108.252722	11,568,741.07	114,315.79	0.63
3138EGME1	FNMA POOL AL0356 BBA LIBOR USD 12 MONTH					2.25	01 May 2036		
		Local	2,717,846.600	104.581928	2,842,376.37	106.600767	2,897,245.32	54,868.95	0.16
Original Face:		Base	5,000,000.000	104.581928	2,842,376.37	106.600767	2,897,245.32	54,868.95	0.16
3138EJBQ0	FNMA POOL AL1846 BBA LIBOR USD 12 MONTH					6.136	01 Oct 2037		
		Local	1,689,107.080	108.459863	1,832,003.22	106.870965	1,805,165.04	-26,838.18	0.10
Original Face:		Base	4,000,000.000	108.459863	1,832,003.22	106.870965	1,805,165.04	-26,838.18	0.10
3138EJP85	FNMA POOL AL2246					4.0	01 Aug 2032		
		Local	6,688,159.840	106.144832	7,099,136.01	106.713433	7,137,164.97	38,028.96	0.39
Original Face:		Base	8,000,000.000	106.144832	7,099,136.01	106.713433	7,137,164.97	38,028.96	0.39
3138EJRP5	FNMA POOL AL2293					4.375	01 Jun 2021		
		Local	4,884,671.850	113.597220	5,548,851.44	111.471129	5,444,998.86	-103,852.58	0.29
Original Face:		Base	5,000,000.000	113.597220	5,548,851.44	111.471129	5,444,998.86	-103,852.58	0.29
3138EJVB1	FNMA POOL AL2409 BBA LIBOR USD 12 MONTH					5.678	01 Aug 2037		
		Local	1,818,921.200	108.819963	1,979,349.38	106.621874	1,939,367.87	-39,981.51	0.10
Original Face:		Base	5,000,000.000	108.819963	1,979,349.38	106.621874	1,939,367.87	-39,981.51	0.10

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3138ELFF5	FNMA POOL AL3765					3.0	01 Mar 2028		
		Local	4,977,629.520	103.816171	5,167,584.35	103.916751	5,172,590.87	5,006.52	0.28
Original Face:		Base	6,000,000.000	103.816171	5,167,584.35	103.916751	5,172,590.87	5,006.52	0.28
3138EMEK3	FNMA POOL AL4637					2.5	01 Nov 2027		
		Local	4,565,310.950	100.987294	4,610,383.97	101.487698	4,633,228.99	22,845.02	0.25
Original Face:		Base	5,000,000.000	100.987294	4,610,383.97	101.487698	4,633,228.99	22,845.02	0.25
3138EMJG7	FNMA POOL AL4762					3.558	01 Jan 2021		
		Local	9,903,424.000	106.302874	10,527,624.32	107.102335	10,606,798.35	79,174.03	0.57
Original Face:		Base	10,000,000.000	106.302874	10,527,624.32	107.102335	10,606,798.35	79,174.03	0.57
3138MJVY2	FNMA POOL AQ3330					2.5	01 Oct 2032		
		Local	5,100,090.420	101.788316	5,191,296.16	99.872926	5,093,609.53	-97,686.63	0.28
Original Face:		Base	5,948,304.000	101.788316	5,191,296.16	99.872926	5,093,609.53	-97,686.63	0.28
3138X5RY5	FNMA POOL AU5902					3.5	01 Sep 2033		
		Local	5,605,898.460	103.161620	5,783,135.69	104.958765	5,883,881.79	100,746.10	0.32
Original Face:		Base	6,000,000.000	103.161620	5,783,135.69	104.958765	5,883,881.79	100,746.10	0.32
3138XHYE5	FNMA POOL AV6108					4.0	01 Jan 2034		
		Local	11,270,098.830	106.273674	11,977,148.09	107.074926	12,067,449.98	90,301.89	0.65
Original Face:		Base	11,523,254.000	106.273674	11,977,148.09	107.074926	12,067,449.98	90,301.89	0.65
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	62,405.400	99.765389	62,258.99	101.764300	63,506.42	1,247.43	0.00
Original Face:		Base	5,000,000.000	99.765389	62,258.99	101.764300	63,506.42	1,247.43	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,964,956.600	102.043634	2,005,113.13	104.436500	2,052,131.90	47,018.77	0.11
Original Face:		Base	5,000,000.000	102.043634	2,005,113.13	104.436500	2,052,131.90	47,018.77	0.11
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	2,431,032.900	102.310789	2,487,208.94	104.474500	2,539,809.47	52,600.53	0.14
Original Face:		Base	5,000,000.000	102.310789	2,487,208.94	104.474500	2,539,809.47	52,600.53	0.14
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,629,254.250	102.596787	1,671,562.51	104.811700	1,707,649.08	36,086.57	0.09
Original Face:		Base	5,000,000.000	102.596787	1,671,562.51	104.811700	1,707,649.08	36,086.57	0.09

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31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	167,687.000	99.841956	167,421.98	104.112900	174,583.80	7,161.82	0.01
Original Face:		Base	5,000,000.000	99.841956	167,421.98	104.112900	174,583.80	7,161.82	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	446,894.440	103.204531	461,215.31	105.343400	470,773.80	9,558.49	0.03
Original Face:		Base	760,000.000	103.204531	461,215.31	105.343400	470,773.80	9,558.49	0.03
31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	701,949.450	102.022433	716,145.91	111.632400	783,603.02	67,457.11	0.04
Original Face:		Base	5,000,000.000	102.022433	716,145.91	111.632400	783,603.02	67,457.11	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.02238	25 Sep 2039		
		Local	1,889,939.700	106.307775	2,009,152.85	109.661200	2,072,530.55	63,377.70	0.11
Original Face:		Base	5,000,000.000	106.307775	2,009,152.85	109.661200	2,072,530.55	63,377.70	0.11
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	1,025,524.080	103.042195	1,056,722.52	105.179200	1,078,638.02	21,915.50	0.06
Original Face:		Base	6,000,000.000	103.042195	1,056,722.52	105.179200	1,078,638.02	21,915.50	0.06
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	637,552.900	102.470623	653,304.43	105.357500	671,709.80	18,405.37	0.04
Original Face:		Base	5,000,000.000	102.470623	653,304.43	105.357500	671,709.80	18,405.37	0.04
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.55783	25 Aug 2039		
		Local	4,403,872.750	103.388387	4,553,092.98	107.431800	4,731,159.77	178,066.79	0.26
Original Face:		Base	10,000,000.000	103.388387	4,553,092.98	107.431800	4,731,159.77	178,066.79	0.26
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,801,897.880	103.976389	2,913,312.24	104.613200	2,931,155.03	17,842.79	0.16
Original Face:		Base	6,000,000.000	103.976389	2,913,312.24	104.613200	2,931,155.03	17,842.79	0.16
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.189589	4,959,479.43	99.377400	4,968,870.00	9,390.57	0.27
Original Face:		Base	5,000,000.000	99.189589	4,959,479.43	99.377400	4,968,870.00	9,390.57	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	2,094,669.650	103.570665	2,169,463.29	105.489600	2,209,658.64	40,195.35	0.12
Original Face:		Base	5,000,000.000	103.570665	2,169,463.29	105.489600	2,209,658.64	40,195.35	0.12

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31398NWN0	FANNIE MAE FNR 2010 111 WA					6.0445	25 Oct 2040		
		Local	2,478,043.120	110.359302	2,734,751.09	113.339400	2,808,599.20	73,848.11	0.15
	Original Face:	Base	5,000,000.000	110.359302	2,734,751.09	113.339400	2,808,599.20	73,848.11	0.15
31401EBE8	FNMA POOL 705737					5.0	01 Jun 2018		
		Local	433,747.200	100.158696	434,435.54	105.656254	458,281.04	23,845.50	0.02
	Original Face:	Base	10,000,000.000	100.158696	434,435.54	105.656254	458,281.04	23,845.50	0.02
31402CY71	FNMA POOL 725334					5.0	01 Apr 2034		
		Local	2,781,154.610	99.511998	2,767,582.53	112.207862	3,120,674.13	353,091.60	0.17
	Original Face:	Base	11,959,998.000	99.511998	2,767,582.53	112.207862	3,120,674.13	353,091.60	0.17
31402DPT1	FNMA POOL 725934					5.0	01 Nov 2019		
		Local	754,318.400	100.573621	758,645.33	106.821226	805,772.16	47,126.83	0.04
	Original Face:	Base	10,000,000.000	100.573621	758,645.33	106.821226	805,772.16	47,126.83	0.04
31403DC72	FNMA POOL 745394					4.5	01 Nov 2020		
		Local	354,359.790	103.769640	367,717.88	105.977996	375,543.40	7,825.52	0.02
	Original Face:	Base	3,640,000.000	103.769640	367,717.88	105.977996	375,543.40	7,825.52	0.02
31403DE39	FNMA POOL 745454					4.0	01 Dec 2020		
		Local	501,971.900	100.775470	505,864.54	105.928778	531,732.70	25,868.16	0.03
	Original Face:	Base	4,300,000.000	100.775470	505,864.54	105.928778	531,732.70	25,868.16	0.03
31403S6T8	FNMA POOL 756982					5.0	01 Feb 2035		
		Local	670,740.850	99.151838	665,051.88	110.807537	743,231.42	78,179.54	0.04
	Original Face:	Base	5,000,000.000	99.151838	665,051.88	110.807537	743,231.42	78,179.54	0.04
31404AG57	FNMA POOL 762620					5.5	01 Dec 2033		
		Local	662,185.100	100.828084	667,668.55	112.426670	744,472.66	76,804.11	0.04
	Original Face:	Base	6,500,000.000	100.828084	667,668.55	112.426670	744,472.66	76,804.11	0.04
31404EDM5	FNMA POOL 766108					5.5	01 Feb 2034		
		Local	1,074,318.160	100.195900	1,076,422.75	112.340044	1,206,889.49	130,466.74	0.07
	Original Face:	Base	8,000,000.000	100.195900	1,076,422.75	112.340044	1,206,889.49	130,466.74	0.07
31405H5H7	FNMA POOL 790248					5.5	01 Aug 2034		
		Local	908,464.080	100.638483	914,264.47	112.153017	1,018,869.87	104,605.40	0.06
	Original Face:	Base	5,457,127.000	100.638483	914,264.47	112.153017	1,018,869.87	104,605.40	0.06

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31405WTT2	FNMA POOL 801662					5.5	01 Nov 2034		
		Local	589,612.650	100.714837	593,827.42	111.601399	658,015.97	64,188.55	0.04
Original Face:		Base	5,000,000.000	100.714837	593,827.42	111.601399	658,015.97	64,188.55	0.04
31406CDQ8	FNMA POOL 805711					5.5	01 Dec 2034		
		Local	1,719,956.750	101.310766	1,742,501.36	112.159652	1,929,097.51	186,596.15	0.10
Original Face:		Base	10,547,657.000	101.310766	1,742,501.36	112.159652	1,929,097.51	186,596.15	0.10
31406FBL4	FNMA POOL 808343					5.5	01 Sep 2034		
		Local	2,477,038.900	100.737694	2,495,311.87	112.971421	2,798,346.04	303,034.17	0.15
Original Face:		Base	17,500,000.000	100.737694	2,495,311.87	112.971421	2,798,346.04	303,034.17	0.15
31409VZ89	FNMA POOL 880167					5.5	01 Feb 2036		
		Local	949,579.670	104.513238	992,436.46	111.634480	1,060,058.33	67,621.87	0.06
Original Face:		Base	9,397,749.000	104.513238	992,436.46	111.634480	1,060,058.33	67,621.87	0.06
31412QGR4	FNMA POOL 931808					5.5	01 Aug 2039		
		Local	3,066,435.280	106.559672	3,267,583.39	111.999721	3,434,398.96	166,815.57	0.19
Original Face:		Base	9,100,000.000	106.559672	3,267,583.39	111.999721	3,434,398.96	166,815.57	0.19
31416XWN6	FNMA POOL AB2452					4.0	01 Mar 2026		
		Local	2,855,316.960	102.212598	2,918,493.65	106.983077	3,054,705.94	136,212.29	0.17
Original Face:		Base	7,060,000.000	102.212598	2,918,493.65	106.983077	3,054,705.94	136,212.29	0.17
31416YTQ1	FNMA POOL AB3258					4.0	01 Jul 2026		
		Local	2,686,022.040	104.987034	2,819,974.87	106.980112	2,873,509.39	53,534.52	0.16
Original Face:		Base	6,000,000.000	104.987034	2,819,974.87	106.980112	2,873,509.39	53,534.52	0.16
31417AYM5	FNMA POOL AB4315					4.0	01 Jan 2042		
		Local	3,573,273.050	105.241432	3,760,563.73	106.287990	3,797,960.10	37,396.37	0.21
Original Face:		Base	5,000,000.000	105.241432	3,760,563.73	106.287990	3,797,960.10	37,396.37	0.21
31417VTG8	FNMA POOL AC8650					4.0	01 Jan 2025		
		Local	1,556,282.560	102.188850	1,590,347.25	106.951202	1,664,462.90	74,115.65	0.09
Original Face:		Base	7,000,000.000	102.188850	1,590,347.25	106.951202	1,664,462.90	74,115.65	0.09
31418BA71	FNMA POOL MA1829					3.5	01 Mar 2034		
		Local	4,753,911.500	103.941627	4,941,292.98	104.564217	4,970,890.34	29,597.36	0.27
Original Face:		Base	5,000,000.000	103.941627	4,941,292.98	104.564217	4,970,890.34	29,597.36	0.27

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31418BAQ9	FNMA POOL MA1814					4.0	01 Mar 2034		
		Local	7,494,985.990	105.575128	7,912,841.08	106.871873	8,010,031.91	97,190.83	0.43
Original Face:		Base	7,899,440.000	105.575128	7,912,841.08	106.871873	8,010,031.91	97,190.83	0.43
31418BCG9	FNMA POOL MA1870					4.5	01 Apr 2034		
		Local	7,682,285.200	108.461247	8,332,302.35	109.006841	8,374,216.41	41,914.06	0.45
Original Face:		Base	8,000,000.000	108.461247	8,332,302.35	109.006841	8,374,216.41	41,914.06	0.45
31418NB74	FNMA POOL AD0961 BBA LIBOR USD 12 MONTH					2.345	01 Feb 2037		
		Local	1,846,204.500	104.049370	1,920,964.16	106.819143	1,972,099.82	51,135.66	0.11
Original Face:		Base	5,000,000.000	104.049370	1,920,964.16	106.819143	1,972,099.82	51,135.66	0.11
31419AJJ7	FNMA POOL AE0264					5.75	01 Sep 2032		
		Local	1,357,538.950	108.531382	1,473,355.79	113.586574	1,541,981.98	68,626.19	0.08
Original Face:		Base	3,262,241.000	108.531382	1,473,355.79	113.586574	1,541,981.98	68,626.19	0.08
31419AQF7	FNMA POOL AE0453 FED RES H15 TNOTE CNST MAT 1 Y					2.292	01 Jan 2037		
		Local	3,115,406.330	104.043476	3,241,377.04	106.778448	3,326,582.53	85,205.49	0.18
Original Face:		Base	6,271,091.000	104.043476	3,241,377.04	106.778448	3,326,582.53	85,205.49	0.18
31419AVV6	FNMA POOL AE0627					3.5	01 Dec 2025		
		Local	4,508,039.400	105.369007	4,750,076.35	105.796951	4,769,368.24	19,291.89	0.26
Original Face:		Base	12,000,000.000	105.369007	4,750,076.35	105.796951	4,769,368.24	19,291.89	0.26
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.873297	14,980,994.48	99.364200	14,904,630.00	-76,364.48	0.81
		Base		99.873297	14,980,994.48	99.364200	14,904,630.00	-76,364.48	0.81
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.575992	4,978,799.59	130.155700	6,507,785.00	1,528,985.41	0.35
		Base		99.575992	4,978,799.59	130.155700	6,507,785.00	1,528,985.41	0.35
34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	2,375,525.500	99.992267	2,375,341.79	100.019900	2,375,998.23	656.44	0.13
Original Face:		Base	3,000,000.000	99.992267	2,375,341.79	100.019900	2,375,998.23	656.44	0.13
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.979489	9,997,948.93	103.714400	10,371,440.00	373,491.07	0.56
		Base		99.979489	9,997,948.93	103.714400	10,371,440.00	373,491.07	0.56

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35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.813075	4,990,653.73	100.544000	5,027,200.00	36,546.27	0.27
		Base		99.813075	4,990,653.73	100.544000	5,027,200.00	36,546.27	0.27
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.605	15 Mar 2020		
		Local	5,000,000.000	99.972587	4,998,629.33	100.131900	5,006,595.00	7,965.67	0.27
	Original Face:	Base	5,000,000.000	99.972587	4,998,629.33	100.131900	5,006,595.00	7,965.67	0.27
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	605,668.910	101.287091	613,464.42	111.835803	677,354.69	63,890.27	0.04
	Original Face:	Base	7,000,000.000	101.287091	613,464.42	111.835803	677,354.69	63,890.27	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,808,300.050	103.391609	2,903,546.61	103.236574	2,899,192.76	-4,353.85	0.16
	Original Face:	Base	5,000,000.000	103.391609	2,903,546.61	103.236574	2,899,192.76	-4,353.85	0.16
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	608,006.480	99.852334	607,108.66	106.044656	644,758.38	37,649.72	0.03
	Original Face:	Base	7,500,000.000	99.852334	607,108.66	106.044656	644,758.38	37,649.72	0.03
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	6,005,264.480	105.347399	6,326,389.95	104.342000	6,266,013.06	-60,376.89	0.34
	Original Face:	Base	10,000,000.000	105.347399	6,326,389.95	104.342000	6,266,013.06	-60,376.89	0.34
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	478,152.350	99.914590	477,743.96	106.044656	507,055.01	29,311.05	0.03
	Original Face:	Base	5,000,000.000	99.914590	477,743.96	106.044656	507,055.01	29,311.05	0.03
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	557,480.040	101.203652	564,190.16	112.213102	625,565.65	61,375.49	0.03
	Original Face:	Base	7,322,535.000	101.203652	564,190.16	112.213102	625,565.65	61,375.49	0.03
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,452,316.120	106.695604	3,683,469.55	110.568758	3,817,183.06	133,713.51	0.21
	Original Face:	Base	8,800,000.000	106.695604	3,683,469.55	110.568758	3,817,183.06	133,713.51	0.21
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.737345	4,986,867.23	112.110800	5,605,540.00	618,672.77	0.30
		Base		99.737345	4,986,867.23	112.110800	5,605,540.00	618,672.77	0.30

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.897325	4,994,866.25	112.369900	5,618,495.00	623,628.75	0.30
		Base		99.897325	4,994,866.25	112.369900	5,618,495.00	623,628.75	0.30
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.106727	5,005,336.37	102.807400	5,140,370.00	135,033.63	0.28
		Base		100.106727	5,005,336.37	102.807400	5,140,370.00	135,033.63	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	100.975800	10,097,580.00	97,580.00	0.55
		Base		100.000000	10,000,000.00	100.975800	10,097,580.00	97,580.00	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	100.085000	5,004,250.00	4,250.00	0.27
		Base		100.000000	5,000,000.00	100.085000	5,004,250.00	4,250.00	0.27
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.951959	4,997,597.93	112.840000	5,642,000.00	644,402.07	0.30
		Base		99.951959	4,997,597.93	112.840000	5,642,000.00	644,402.07	0.30
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	101.839200	9,165,528.00	165,528.00	0.50
		Base		100.000000	9,000,000.00	101.839200	9,165,528.00	165,528.00	0.50
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	115.286910	2,075,164.38	116.412100	2,095,417.80	20,253.42	0.11
		Base		115.286910	2,075,164.38	116.412100	2,095,417.80	20,253.42	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.983897	4,999,194.86	103.617300	5,180,865.00	181,670.14	0.28
		Base		99.983897	4,999,194.86	103.617300	5,180,865.00	181,670.14	0.28
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	3,016,204.840	109.194395	3,293,526.62	102.413200	3,088,991.90	-204,534.72	0.17
Original Face:		Base	4,000,000.000	109.194395	3,293,526.62	102.413200	3,088,991.90	-204,534.72	0.17
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,811,767.780	108.097627	1,958,477.97	104.496600	1,893,235.73	-65,242.24	0.10
Original Face:		Base	2,500,000.000	108.097627	1,958,477.97	104.496600	1,893,235.73	-65,242.24	0.10

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38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,749,964.800	107.839088	7,279,100.45	101.550800	6,854,643.25	-424,457.20	0.37
Original Face:		Base	8,000,000.000	107.839088	7,279,100.45	101.550800	6,854,643.25	-424,457.20	0.37
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	2,078,865.200	104.556653	2,173,591.88	102.771300	2,136,476.79	-37,115.09	0.12
Original Face:		Base	10,000,000.000	104.556653	2,173,591.88	102.771300	2,136,476.79	-37,115.09	0.12
38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,487,869.640	103.930028	2,585,643.62	105.970600	2,636,410.38	50,766.76	0.14
Original Face:		Base	7,440,000.000	103.930028	2,585,643.62	105.970600	2,636,410.38	50,766.76	0.14
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,529,585.010	103.737308	1,586,750.32	106.654500	1,631,371.24	44,620.92	0.09
Original Face:		Base	4,500,000.000	103.737308	1,586,750.32	106.654500	1,631,371.24	44,620.92	0.09
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	3,643,202.580	105.553017	3,845,510.23	106.083100	3,864,822.24	19,312.01	0.21
Original Face:		Base	7,600,000.000	105.553017	3,845,510.23	106.083100	3,864,822.24	19,312.01	0.21
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.74096	20 Aug 2034		
		Local	2,208,627.330	109.908782	2,427,475.40	112.626900	2,487,508.49	60,033.09	0.13
Original Face:		Base	5,000,000.000	109.908782	2,427,475.40	112.626900	2,487,508.49	60,033.09	0.13
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.12976	20 Apr 2037		
		Local	4,904,090.320	110.962080	5,441,680.60	112.390300	5,511,721.82	70,041.22	0.30
Original Face:		Base	10,000,000.000	110.962080	5,441,680.60	112.390300	5,511,721.82	70,041.22	0.30
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.942498	3,378,131.18	97.396400	3,165,383.00	-212,748.18	0.17
Original Face:		Base	3,250,000.000	103.942498	3,378,131.18	97.396400	3,165,383.00	-212,748.18	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.710277	5,235,513.86	96.842500	4,842,125.00	-393,388.86	0.26
Original Face:		Base	5,000,000.000	104.710277	5,235,513.86	96.842500	4,842,125.00	-393,388.86	0.26
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.353404	5,285,316.32	101.445100	5,507,454.48	222,138.16	0.30
Original Face:		Base	5,429,000.000	97.353404	5,285,316.32	101.445100	5,507,454.48	222,138.16	0.30

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43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.986595	4,999,329.77	99.718200	4,985,910.00	-13,419.77	0.27
	Original Face:	Base	5,000,000.000	99.986595	4,999,329.77	99.718200	4,985,910.00	-13,419.77	0.27
438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.873788	4,993,689.39	113.015100	5,650,755.00	657,065.61	0.31
		Base		99.873788	4,993,689.39	113.015100	5,650,755.00	657,065.61	0.31
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		Local	5,000,000.000	99.961902	4,998,095.09	100.304000	5,015,200.00	17,104.91	0.27
		Base		99.961902	4,998,095.09	100.304000	5,015,200.00	17,104.91	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.087667	4,954,383.35	129.626000	6,481,300.00	1,526,916.65	0.35
		Base		99.087667	4,954,383.35	129.626000	6,481,300.00	1,526,916.65	0.35
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.523820	11,052,382.01	111.310600	11,131,060.00	78,677.99	0.60
	Original Face:	Base	10,000,000.000	110.523820	11,052,382.01	111.310600	11,131,060.00	78,677.99	0.60
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.565760	6,269,672.63	107.519300	6,209,239.58	-60,433.05	0.34
	Original Face:	Base	5,775,000.000	108.565760	6,269,672.63	107.519300	6,209,239.58	-60,433.05	0.34
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	9,619,119.860	103.017979	9,909,422.85	103.961400	10,000,171.67	90,748.82	0.54
	Original Face:	Base	10,000,000.000	103.017979	9,909,422.85	103.961400	10,000,171.67	90,748.82	0.54
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.722058	4,886,102.88	118.883900	5,944,195.00	1,058,092.12	0.32
		Base		97.722058	4,886,102.88	118.883900	5,944,195.00	1,058,092.12	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	99.253600	4,962,680.00	-37,320.00	0.27
		Base		100.000000	5,000,000.00	99.253600	4,962,680.00	-37,320.00	0.27
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.934469	3,997,378.75	106.161700	4,246,468.00	249,089.25	0.23
		Base		99.934469	3,997,378.75	106.161700	4,246,468.00	249,089.25	0.23

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49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.934443	3,497,705.50	100.154000	3,505,390.00	7,684.50	0.19
		Base		99.934443	3,497,705.50	100.154000	3,505,390.00	7,684.50	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	102.455800	3,073,674.00	73,674.00	0.17
		Base		100.000000	3,000,000.00	102.455800	3,073,674.00	73,674.00	0.17
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.408476	1,988,169.51	105.537300	2,110,746.00	122,576.49	0.11
		Base		99.408476	1,988,169.51	105.537300	2,110,746.00	122,576.49	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.936903	2,998,107.10	113.461700	3,403,851.00	405,743.90	0.18
		Base		99.936903	2,998,107.10	113.461700	3,403,851.00	405,743.90	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.633549	4,981,677.43	132.193200	6,609,660.00	1,627,982.57	0.36
		Base		99.633549	4,981,677.43	132.193200	6,609,660.00	1,627,982.57	0.36
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.992875	5,799,586.76	100.144250	5,808,366.50	8,779.74	0.31
Original Face:		Base	5,800,000.000	99.992875	5,799,586.76	100.144250	5,808,366.50	8,779.74	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	110.037533	3,132,768.56	110.294400	3,140,081.57	7,313.01	0.17
		Base		110.037533	3,132,768.56	110.294400	3,140,081.57	7,313.01	0.17
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.508809	4,975,440.43	100.047400	5,002,370.00	26,929.57	0.27
		Base		99.508809	4,975,440.43	100.047400	5,002,370.00	26,929.57	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.935239	9,993,523.87	113.789800	11,378,980.00	1,385,456.13	0.61
		Base		99.935239	9,993,523.87	113.789800	11,378,980.00	1,385,456.13	0.61
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		Local	5,000,000.000	102.055825	5,102,791.26	101.988000	5,099,400.00	-3,391.26	0.28
		Base		102.055825	5,102,791.26	101.988000	5,099,400.00	-3,391.26	0.28

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61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	112.047682	3,473,478.14	113.625500	3,522,390.50	48,912.36	0.19
		Base		112.047682	3,473,478.14	113.625500	3,522,390.50	48,912.36	0.19
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.835922	4,991,796.08	102.376200	5,118,810.00	127,013.92	0.28
		Base		99.835922	4,991,796.08	102.376200	5,118,810.00	127,013.92	0.28
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	10,000,000.000	99.916606	9,991,660.60	110.985500	11,098,550.00	1,106,889.40	0.60
		Base		99.916606	9,991,660.60	110.985500	11,098,550.00	1,106,889.40	0.60
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.892257	2,996,767.71	114.131800	3,423,954.00	427,186.29	0.18
		Base		99.892257	2,996,767.71	114.131800	3,423,954.00	427,186.29	0.18
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.926423	2,997,792.69	100.853300	3,025,599.00	27,806.31	0.16
		Base		99.926423	2,997,792.69	100.853300	3,025,599.00	27,806.31	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.432868	7,954,629.41	98.276400	7,862,112.00	-92,517.41	0.42
		Base		99.432868	7,954,629.41	98.276400	7,862,112.00	-92,517.41	0.42
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.900723	4,995,036.14	113.615900	5,680,795.00	685,758.86	0.31
		Base		99.900723	4,995,036.14	113.615900	5,680,795.00	685,758.86	0.31
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.824211	4,991,210.56	105.826000	5,291,300.00	300,089.44	0.29
		Base		99.824211	4,991,210.56	105.826000	5,291,300.00	300,089.44	0.29
709599AC8	PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125					3.125	11 May 2015		
		Local	4,000,000.000	99.977737	3,999,109.46	101.663300	4,066,532.00	67,422.54	0.22
		Base		99.977737	3,999,109.46	101.663300	4,066,532.00	67,422.54	0.22
709599AE4	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/17 3.75					3.75	11 May 2017		
		Local	4,000,000.000	100.000000	4,000,000.00	105.740800	4,229,632.00	229,632.00	0.23
		Base		100.000000	4,000,000.00	105.740800	4,229,632.00	229,632.00	0.23

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713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.834226	4,991,711.30	104.117400	5,205,870.00	214,158.70	0.28
		Base		99.834226	4,991,711.30	104.117400	5,205,870.00	214,158.70	0.28
718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.286601	4,964,330.05	110.825000	5,541,250.00	576,919.95	0.30
		Base		99.286601	4,964,330.05	110.825000	5,541,250.00	576,919.95	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	5,000,000.000	99.993217	4,999,660.87	102.234600	5,111,730.00	112,069.13	0.28
		Base		99.993217	4,999,660.87	102.234600	5,111,730.00	112,069.13	0.28
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.780359	2,993,410.78	101.594000	3,047,820.00	54,409.22	0.16
		Base		99.780359	2,993,410.78	101.594000	3,047,820.00	54,409.22	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.938729	9,793,995.40	127.667500	12,511,415.00	2,717,419.60	0.68
		Base		99.938729	9,793,995.40	127.667500	12,511,415.00	2,717,419.60	0.68
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.971447	2,999,143.40	101.766100	3,052,983.00	53,839.60	0.16
		Base		99.971447	2,999,143.40	101.766100	3,052,983.00	53,839.60	0.16
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.489304	3,979,572.16	107.322200	4,292,888.00	313,315.84	0.23
		Base		99.489304	3,979,572.16	107.322200	4,292,888.00	313,315.84	0.23
78387GAM5	AT+T INC SR UNSECURED 06/34 6.45					6.45	15 Jun 2034		
		Local	5,000,000.000	100.000000	5,000,000.00	124.580000	6,229,000.00	1,229,000.00	0.34
		Base		100.000000	5,000,000.00	124.580000	6,229,000.00	1,229,000.00	0.34
806605AJ0	MERCK + CO INC COMPANY GUAR 09/17 6					6.0	15 Sep 2017		
		Local	2,000,000.000	105.564013	2,111,280.26	114.009700	2,280,194.00	168,913.74	0.12
		Base		105.564013	2,111,280.26	114.009700	2,280,194.00	168,913.74	0.12
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.974513	3,998,980.53	107.042700	4,281,708.00	282,727.47	0.23
		Base		99.974513	3,998,980.53	107.042700	4,281,708.00	282,727.47	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.859257	4,992,962.87	98.757600	4,937,880.00	-55,082.87	0.27
		Base		99.859257	4,992,962.87	98.757600	4,937,880.00	-55,082.87	0.27
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.195400	10,019,540.00	19,540.00	0.54
		Base		100.000000	10,000,000.00	100.195400	10,019,540.00	19,540.00	0.54
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.762018	3,990,480.70	111.548100	4,461,924.00	471,443.30	0.24
		Base		99.762018	3,990,480.70	111.548100	4,461,924.00	471,443.30	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.652450	5,532,622.50	129.040300	6,452,015.00	919,392.50	0.35
		Base		110.652450	5,532,622.50	129.040300	6,452,015.00	919,392.50	0.35
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.990386	9,999,038.62	110.610700	11,061,070.00	1,062,031.38	0.60
		Base		99.990386	9,999,038.62	110.610700	11,061,070.00	1,062,031.38	0.60
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.727016	4,986,350.81	104.419100	5,220,955.00	234,604.19	0.28
		Base		99.727016	4,986,350.81	104.419100	5,220,955.00	234,604.19	0.28
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.582075	2,987,462.25	108.047800	3,241,434.00	253,971.75	0.18
		Base		99.582075	2,987,462.25	108.047800	3,241,434.00	253,971.75	0.18
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.919969	9,991,996.88	102.957900	10,295,790.00	303,793.12	0.56
		Base		99.919969	9,991,996.88	102.957900	10,295,790.00	303,793.12	0.56
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.600324	4,980,016.21	132.617500	6,630,875.00	1,650,858.79	0.36
		Base		99.600324	4,980,016.21	132.617500	6,630,875.00	1,650,858.79	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.901017	9,990,101.73	101.286800	10,128,680.00	138,578.27	0.55
		Base		99.901017	9,990,101.73	101.286800	10,128,680.00	138,578.27	0.55

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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	101.882200	5,094,110.00	94,110.00	0.28
		Base		100.000000	5,000,000.00	101.882200	5,094,110.00	94,110.00	0.28
912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		Local	5,000,000.000	106.039931	5,301,996.55	111.539100	5,576,955.00	274,958.45	0.30
		Base		106.039931	5,301,996.55	111.539100	5,576,955.00	274,958.45	0.30
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		Local	5,000,000.000	107.715696	5,385,784.82	114.984400	5,749,220.00	363,435.18	0.31
		Base		107.715696	5,385,784.82	114.984400	5,749,220.00	363,435.18	0.31
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		Local	10,000,000.000	117.930709	11,793,070.87	123.062500	12,306,250.00	513,179.13	0.66
		Base		117.930709	11,793,070.87	123.062500	12,306,250.00	513,179.13	0.66
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		Local	10,000,000.000	119.627017	11,962,701.68	131.156200	13,115,620.00	1,152,918.32	0.71
		Base		119.627017	11,962,701.68	131.156200	13,115,620.00	1,152,918.32	0.71
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		Local	7,500,000.000	121.745253	9,130,893.98	136.429700	10,232,227.50	1,101,333.52	0.55
		Base		121.745253	9,130,893.98	136.429700	10,232,227.50	1,101,333.52	0.55
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		Local	5,000,000.000	127.890614	6,394,530.72	137.812500	6,890,625.00	496,094.28	0.37
		Base		127.890614	6,394,530.72	137.812500	6,890,625.00	496,094.28	0.37
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		Local	5,000,000.000	130.678191	6,533,909.55	141.484400	7,074,220.00	540,310.45	0.38
		Base		130.678191	6,533,909.55	141.484400	7,074,220.00	540,310.45	0.38
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		Local	5,000,000.000	116.396304	5,819,815.20	138.343800	6,917,190.00	1,097,374.80	0.37
		Base		116.396304	5,819,815.20	138.343800	6,917,190.00	1,097,374.80	0.37
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		Local	7,500,000.000	127.382001	9,553,650.07	143.375000	10,753,125.00	1,199,474.93	0.58
		Base		127.382001	9,553,650.07	143.375000	10,753,125.00	1,199,474.93	0.58

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912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		7,500,000.000	Local	120.351821	9,026,386.61	135.609400	10,170,705.00	1,144,318.39	0.55
			Base	120.351821	9,026,386.61	135.609400	10,170,705.00	1,144,318.39	0.55
912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		2,500,000.000	Local	148.732483	3,718,312.08	144.375000	3,609,375.00	-108,937.08	0.20
			Base	148.732483	3,718,312.08	144.375000	3,609,375.00	-108,937.08	0.20
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	123.338465	12,333,846.50	142.312500	14,231,250.00	1,897,403.50	0.77
			Base	123.338465	12,333,846.50	142.312500	14,231,250.00	1,897,403.50	0.77
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		5,000,000.000	Local	134.846355	6,742,317.74	130.984400	6,549,220.00	-193,097.74	0.35
			Base	134.846355	6,742,317.74	130.984400	6,549,220.00	-193,097.74	0.35
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	123.048519	3,076,212.97	134.812500	3,370,312.50	294,099.53	0.18
			Base	123.048519	3,076,212.97	134.812500	3,370,312.50	294,099.53	0.18
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.927783	4,996,389.17	100.023400	5,001,170.00	4,780.83	0.27
			Base	99.927783	4,996,389.17	100.023400	5,001,170.00	4,780.83	0.27
912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		5,000,000.000	Local	101.395558	5,069,777.89	102.562500	5,128,125.00	58,347.11	0.28
			Base	101.395558	5,069,777.89	102.562500	5,128,125.00	58,347.11	0.28
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.809644	4,990,482.22	99.929700	4,996,485.00	6,002.78	0.27
			Base	99.809644	4,990,482.22	99.929700	4,996,485.00	6,002.78	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.762362	4,988,118.12	101.000000	5,050,000.00	61,881.88	0.27
			Base	99.762362	4,988,118.12	101.000000	5,050,000.00	61,881.88	0.27
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	101.384928	5,069,246.38	103.921900	5,196,095.00	126,848.62	0.28
			Base	101.384928	5,069,246.38	103.921900	5,196,095.00	126,848.62	0.28

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912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	103.189655	5,159,482.75	108.433600	5,421,680.00	262,197.25	0.29
			Base	103.189655	5,159,482.75	108.433600	5,421,680.00	262,197.25	0.29
912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	102.978359	5,148,917.96	108.742200	5,437,110.00	288,192.04	0.29
			Base	102.978359	5,148,917.96	108.742200	5,437,110.00	288,192.04	0.29
912828HH6	US TREASURY N/B 11/17 4.25					4.25	15 Nov 2017		
		10,000,000.000	Local	108.087954	10,808,795.44	109.945300	10,994,530.00	185,734.56	0.59
			Base	108.087954	10,808,795.44	109.945300	10,994,530.00	185,734.56	0.59
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.594424	10,259,442.36	110.234400	11,023,440.00	763,997.64	0.60
			Base	102.594424	10,259,442.36	110.234400	11,023,440.00	763,997.64	0.60
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	105.270393	5,263,519.66	105.265600	5,263,280.00	-239.66	0.28
			Base	105.270393	5,263,519.66	105.265600	5,263,280.00	-239.66	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.609504	7,545,712.82	103.691400	7,776,855.00	231,142.18	0.42
			Base	100.609504	7,545,712.82	103.691400	7,776,855.00	231,142.18	0.42
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	102.759010	5,137,950.50	103.171900	5,158,595.00	20,644.50	0.28
			Base	102.759010	5,137,950.50	103.171900	5,158,595.00	20,644.50	0.28
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	101.568626	5,078,431.29	105.250000	5,262,500.00	184,068.71	0.28
			Base	101.568626	5,078,431.29	105.250000	5,262,500.00	184,068.71	0.28
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	105.415287	5,270,764.35	105.414100	5,270,705.00	-59.35	0.28
			Base	105.415287	5,270,764.35	105.414100	5,270,705.00	-59.35	0.28
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	104.706092	10,470,609.18	104.718800	10,471,880.00	1,270.82	0.57
			Base	104.706092	10,470,609.18	104.718800	10,471,880.00	1,270.82	0.57

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912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	106.039194	10,603,919.41	105.937500	10,593,750.00	-10,169.41	0.57
			Base	106.039194	10,603,919.41	105.937500	10,593,750.00	-10,169.41	0.57
912828ME7	US TREASURY N/B 12/14 2.625					2.625	31 Dec 2014		
		5,000,000.000	Local	100.118635	5,005,931.74	100.839800	5,041,990.00	36,058.26	0.27
			Base	100.118635	5,005,931.74	100.839800	5,041,990.00	36,058.26	0.27
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	106.051552	5,302,577.62	105.773400	5,288,670.00	-13,907.62	0.29
			Base	106.051552	5,302,577.62	105.773400	5,288,670.00	-13,907.62	0.29
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	109.287367	5,464,368.37	109.843800	5,492,190.00	27,821.63	0.30
			Base	109.287367	5,464,368.37	109.843800	5,492,190.00	27,821.63	0.30
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	106.582300	7,993,672.51	106.257800	7,969,335.00	-24,337.51	0.43
			Base	106.582300	7,993,672.51	106.257800	7,969,335.00	-24,337.51	0.43
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		5,000,000.000	Local	112.293236	5,614,661.79	109.312500	5,465,625.00	-149,036.79	0.30
			Base	112.293236	5,614,661.79	109.312500	5,465,625.00	-149,036.79	0.30
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		10,000,000.000	Local	101.302815	10,130,281.53	101.492200	10,149,220.00	18,938.47	0.55
			Base	101.302815	10,130,281.53	101.492200	10,149,220.00	18,938.47	0.55
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	104.609573	7,845,717.96	104.101600	7,807,620.00	-38,097.96	0.42
			Base	104.609573	7,845,717.96	104.101600	7,807,620.00	-38,097.96	0.42
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.662722	5,033,136.12	104.281200	5,214,060.00	180,923.88	0.28
			Base	100.662722	5,033,136.12	104.281200	5,214,060.00	180,923.88	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	100.955530	5,047,776.50	101.187500	5,059,375.00	11,598.50	0.27
			Base	100.955530	5,047,776.50	101.187500	5,059,375.00	11,598.50	0.27

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912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.414463	4,970,723.13	104.132800	5,206,640.00	235,916.87	0.28
			Base	99.414463	4,970,723.13	104.132800	5,206,640.00	235,916.87	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	101.055011	17,684,627.01	101.238300	17,716,702.50	32,075.49	0.96
			Base	101.055011	17,684,627.01	101.238300	17,716,702.50	32,075.49	0.96
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	101.289414	10,128,941.38	101.453100	10,145,310.00	16,368.62	0.55
			Base	101.289414	10,128,941.38	101.453100	10,145,310.00	16,368.62	0.55
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.404059	5,020,202.96	103.656200	5,182,810.00	162,607.04	0.28
			Base	100.404059	5,020,202.96	103.656200	5,182,810.00	162,607.04	0.28
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	102.355843	10,235,584.28	102.488300	10,248,830.00	13,245.72	0.55
			Base	102.355843	10,235,584.28	102.488300	10,248,830.00	13,245.72	0.55
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	101.100860	10,110,085.97	102.433600	10,243,360.00	133,274.03	0.55
			Base	101.100860	10,110,085.97	102.433600	10,243,360.00	133,274.03	0.55
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	106.251729	5,312,586.46	104.843800	5,242,190.00	-70,396.46	0.28
			Base	106.251729	5,312,586.46	104.843800	5,242,190.00	-70,396.46	0.28
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.534571	10,253,457.07	102.703100	10,270,310.00	16,852.93	0.55
			Base	102.534571	10,253,457.07	102.703100	10,270,310.00	16,852.93	0.55
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	110.151863	5,507,593.16	107.218800	5,360,940.00	-146,653.16	0.29
			Base	110.151863	5,507,593.16	107.218800	5,360,940.00	-146,653.16	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	103.830738	5,191,536.91	103.921900	5,196,095.00	4,558.09	0.28
			Base	103.830738	5,191,536.91	103.921900	5,196,095.00	4,558.09	0.28

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.785255	10,178,525.51	101.902300	10,190,230.00	11,704.49	0.55
			Base	101.785255	10,178,525.51	101.902300	10,190,230.00	11,704.49	0.55
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.766357	5,038,317.87	100.960900	5,048,045.00	9,727.13	0.27
			Base	100.766357	5,038,317.87	100.960900	5,048,045.00	9,727.13	0.27
912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		10,000,000.000	Local	100.828337	10,082,833.71	100.898400	10,089,840.00	7,006.29	0.55
			Base	100.828337	10,082,833.71	100.898400	10,089,840.00	7,006.29	0.55
912828SK7	US TREASURY N/B 03/15 0.375					0.375	15 Mar 2015		
		7,500,000.000	Local	100.071125	7,505,334.37	100.164100	7,512,307.50	6,973.13	0.41
			Base	100.071125	7,505,334.37	100.164100	7,512,307.50	6,973.13	0.41
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.864367	4,993,218.35	99.742200	4,987,110.00	-6,108.35	0.27
			Base	99.864367	4,993,218.35	99.742200	4,987,110.00	-6,108.35	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.041295	5,002,064.73	100.183600	5,009,180.00	7,115.27	0.27
			Base	100.041295	5,002,064.73	100.183600	5,009,180.00	7,115.27	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.685190	5,034,259.49	97.281200	4,864,060.00	-170,199.49	0.26
			Base	100.685190	5,034,259.49	97.281200	4,864,060.00	-170,199.49	0.26
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.041998	10,004,199.84	100.226600	10,022,660.00	18,460.16	0.54
			Base	100.041998	10,004,199.84	100.226600	10,022,660.00	18,460.16	0.54
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.237433	4,961,871.63	97.093800	4,854,690.00	-107,181.63	0.26
			Base	99.237433	4,961,871.63	97.093800	4,854,690.00	-107,181.63	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.384659	4,969,232.93	96.117200	4,805,860.00	-163,372.93	0.26
			Base	99.384659	4,969,232.93	96.117200	4,805,860.00	-163,372.93	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.865236	9,986,523.55	100.132800	10,013,280.00	26,756.45	0.54
			Base	99.865236	9,986,523.55	100.132800	10,013,280.00	26,756.45	0.54
912828TP5	US TREASURY N/B 09/15 0.25					0.25	15 Sep 2015		
		5,000,000.000	Local	99.902949	4,995,147.45	100.128900	5,006,445.00	11,297.55	0.27
			Base	99.902949	4,995,147.45	100.128900	5,006,445.00	11,297.55	0.27
912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.405492	4,970,274.62	96.718800	4,835,940.00	-134,334.62	0.26
			Base	99.405492	4,970,274.62	96.718800	4,835,940.00	-134,334.62	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.952959	4,997,647.94	100.093800	5,004,690.00	7,042.06	0.27
			Base	99.952959	4,997,647.94	100.093800	5,004,690.00	7,042.06	0.27
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.773699	4,988,684.93	99.039100	4,951,955.00	-36,729.93	0.27
			Base	99.773699	4,988,684.93	99.039100	4,951,955.00	-36,729.93	0.27
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.638187	4,931,909.33	95.718800	4,785,940.00	-145,969.33	0.26
			Base	98.638187	4,931,909.33	95.718800	4,785,940.00	-145,969.33	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.202471	7,440,185.32	96.414100	7,231,057.50	-209,127.82	0.39
			Base	99.202471	7,440,185.32	96.414100	7,231,057.50	-209,127.82	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.827400	9,982,739.97	100.035200	10,003,520.00	20,780.03	0.54
			Base	99.827400	9,982,739.97	100.035200	10,003,520.00	20,780.03	0.54
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.903330	9,990,332.96	98.750000	9,875,000.00	-115,332.96	0.53
			Base	99.903330	9,990,332.96	98.750000	9,875,000.00	-115,332.96	0.53
912828UG3	US TREASURY N/B 01/16 0.375					0.375	15 Jan 2016		
		10,000,000.000	Local	100.086942	10,008,694.21	100.160200	10,016,020.00	7,325.79	0.54
			Base	100.086942	10,008,694.21	100.160200	10,016,020.00	7,325.79	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		Local	5,000,000.000	100.017054	5,000,852.69	100.082000	5,004,100.00	3,247.31	0.27
		Base		100.017054	5,000,852.69	100.082000	5,004,100.00	3,247.31	0.27
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		Local	103,101.000	105.570256	108,843.99	102.070300	105,235.50	-3,608.49	0.01
Original Face:		Base	100,000.000	105.570256	108,843.99	102.070300	105,235.50	-3,608.49	0.01
912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		Local	5,000,000.000	99.552308	4,977,615.38	99.761700	4,988,085.00	10,469.62	0.27
		Base		99.552308	4,977,615.38	99.761700	4,988,085.00	10,469.62	0.27
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		Local	10,000,000.000	99.959697	9,995,969.66	100.125000	10,012,500.00	16,530.34	0.54
		Base		99.959697	9,995,969.66	100.125000	10,012,500.00	16,530.34	0.54
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		Local	5,000,000.000	100.075706	5,003,785.28	100.304700	5,015,235.00	11,449.72	0.27
		Base		100.075706	5,003,785.28	100.304700	5,015,235.00	11,449.72	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		Local	5,000,000.000	100.491290	5,024,564.51	100.679700	5,033,985.00	9,420.49	0.27
		Base		100.491290	5,024,564.51	100.679700	5,033,985.00	9,420.49	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		Local	10,000,000.000	100.095432	10,009,543.18	100.093800	10,009,380.00	-163.18	0.54
		Base		100.095432	10,009,543.18	100.093800	10,009,380.00	-163.18	0.54
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
		Local	10,000,000.000	99.947023	9,994,702.34	100.089800	10,008,980.00	14,277.66	0.54
		Base		99.947023	9,994,702.34	100.089800	10,008,980.00	14,277.66	0.54
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		Local	5,000,000.000	99.913208	4,995,660.42	100.085900	5,004,295.00	8,634.58	0.27
		Base		99.913208	4,995,660.42	100.085900	5,004,295.00	8,634.58	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		Local	4,413,000.000	102.753229	4,534,499.98	103.107300	4,550,125.15	15,625.17	0.25
		Base		102.753229	4,534,499.98	103.107300	4,550,125.15	15,625.17	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		Local	7,000,000.000	99.917945	6,994,256.15	113.083400	7,915,838.00	921,581.85	0.43
		Base		99.917945	6,994,256.15	113.083400	7,915,838.00	921,581.85	0.43
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		Local	5,000,000.000	101.857196	5,092,859.79	103.208300	5,160,415.00	67,555.21	0.28
Original Face:		Base	5,000,000.000	101.857196	5,092,859.79	103.208300	5,160,415.00	67,555.21	0.28
92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.851286	5,142,564.29	100.440600	5,022,030.00	-120,534.29	0.27
Original Face:		Base	5,000,000.000	102.851286	5,142,564.29	100.440600	5,022,030.00	-120,534.29	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.131297	7,483,715.96	101.553400	7,514,951.60	31,235.64	0.41
Original Face:		Base	7,400,000.000	101.131297	7,483,715.96	101.553400	7,514,951.60	31,235.64	0.41
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,866,553.360	99.999605	1,866,545.98	99.758440	1,862,044.51	-4,501.47	0.10
Original Face:		Base	2,000,000.000	99.999605	1,866,545.98	99.758440	1,862,044.51	-4,501.47	0.10
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.903056	4,995,152.78	110.957200	5,547,860.00	552,707.22	0.30
		Base		99.903056	4,995,152.78	110.957200	5,547,860.00	552,707.22	0.30
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.882272	4,994,113.59	126.878000	6,343,900.00	1,349,786.41	0.34
		Base		99.882272	4,994,113.59	126.878000	6,343,900.00	1,349,786.41	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	100.134200	5,006,710.00	6,710.00	0.27
		Base		100.000000	5,000,000.00	100.134200	5,006,710.00	6,710.00	0.27
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		Local	4,000,000.000	99.984717	3,999,388.67	102.047000	4,081,880.00	82,491.33	0.22
		Base		99.984717	3,999,388.67	102.047000	4,081,880.00	82,491.33	0.22
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.171	26 Sep 2017		
		Local	10,000,000.000	96.872210	9,687,220.98	98.225270	9,822,527.00	135,306.02	0.53
		Base		96.872210	9,687,220.98	98.225270	9,822,527.00	135,306.02	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total								
		1,693,176,491.590	Local	1,753,258,428.08		1,809,277,522.07	56,019,093.99	97.75
	Original Face:	1,059,386,010.000	Base	1,753,258,428.08		1,809,277,522.07	56,019,093.99	97.75
FIXED INCOME Total								
		1,693,176,491.590	Base	1,753,258,428.08		1,809,277,522.07	56,019,093.99	97.75
	Original Face:	1,059,386,010.000						

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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								
		1,734,807,951.080	Base	1,794,908,500.61		1,850,927,594.60	56,019,093.99	100.00
Original Face:		1,059,386,010.000						

& 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
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	88,880.300	1.000000	88,880.30	1.000000	88,880.30	0.00	0.04
		Base		1.000000	88,880.30	1.000000	88,880.30	0.00	0.04
US DOLLAR Total									
		Local	88,880.300		88,880.30		88,880.30	0.00	0.04
		Base			88,880.30		88,880.30	0.00	0.04
CASH Total									
		Base	88,880.300		88,880.30		88,880.30	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02666QJ53	AMERICAN HONDA FINANCE SR UNSECURED 144A 09/14 1.85					1.85	19 Sep 2014		
		Local	1,000,000.000	99.999250	999,992.50	99.999250	999,992.50	0.00	0.40
		Base		99.999250	999,992.50	99.999250	999,992.50	0.00	0.40
03523TBG2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/14 5.375					5.375	15 Nov 2014		
		Local	3,052,000.000	101.014607	3,082,965.80	101.014607	3,082,965.80	0.00	1.22
		Base		101.014607	3,082,965.80	101.014607	3,082,965.80	0.00	1.22
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	99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	1.98
		Base		99.992000	4,999,600.00	99.992000	4,999,600.00	0.00	1.98
07385TAJ5	BEAR STEARNS COS LLC SR UNSECURED 11/14 5.7					5.7	15 Nov 2014		
		Local	1,000,000.000	100.827034	1,008,270.34	100.827034	1,008,270.34	0.00	0.40
		Base		100.827034	1,008,270.34	100.827034	1,008,270.34	0.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097014AK0	BOEING CAPITAL CORP SR UNSECURED 10/14 3.25					3.25	27 Oct 2014		
		Local	2,000,000.000	100.404855	2,008,097.10	100.404855	2,008,097.10	0.00	0.79
		Base		100.404855	2,008,097.10	100.404855	2,008,097.10	0.00	0.79
13738KK14	CAN AST & CAN LTD JT					0.19	01 Oct 2014		
		Local	2,500,000.000	99.984167	2,499,604.17	99.947820	2,498,695.50	-908.67	0.99
		Base		99.984167	2,499,604.17	99.947820	2,498,695.50	-908.67	0.99
16115XLK9	CHARTA LLC					0.22	19 Nov 2014		
		Local	3,000,000.000	99.951722	2,998,551.66	99.939260	2,998,177.80	-373.86	1.19
		Base		99.951722	2,998,551.66	99.939260	2,998,177.80	-373.86	1.19
36962GK94	GENERAL ELEC CAP CORP SR UNSECURED 09/14 VAR					0.4906	15 Sep 2014		
		Local	2,000,000.000	99.979417	1,999,588.34	99.979417	1,999,588.34	0.00	0.79
		Base		99.979417	1,999,588.34	99.979417	1,999,588.34	0.00	0.79
38102KKG6	GOLDEN FUNDING CORP					0.18	16 Oct 2014		
		Local	1,528,000.000	99.977500	1,527,656.20	99.977500	1,527,656.20	0.00	0.60
		Base		99.977500	1,527,656.20	99.977500	1,527,656.20	0.00	0.60
38346MJ39	GOTHAM FDG CORP					0.15	03 Sep 2014		
		Local	2,500,000.000	99.999167	2,499,979.17	99.999167	2,499,979.17	0.00	0.99
		Base		99.999167	2,499,979.17	99.999167	2,499,979.17	0.00	0.99
4497W1KA3	ING (US) FUNDING LLC					0.3	10 Oct 2014		
		Local	2,000,000.000	99.967500	1,999,350.00	99.967500	1,999,350.00	0.00	0.79
		Base		99.967500	1,999,350.00	99.967500	1,999,350.00	0.00	0.79
459200GZ8	IBM CORP SR UNSECURED 10/14 0.875					0.875	31 Oct 2014		
		Local	800,000.000	99.997631	799,981.05	99.997631	799,981.05	0.00	0.32
		Base		99.997631	799,981.05	99.997631	799,981.05	0.00	0.32
62455BN84	MOUNTCLIFF					0.35	08 Jan 2015		
		Local	1,000,000.000	99.874584	998,745.84	99.874584	998,745.84	0.00	0.40
		Base		99.874584	998,745.84	99.874584	998,745.84	0.00	0.40
76582KK83	RIDGEFIELD FUNDING CO					0.28	08 Oct 2014		
		Local	5,000,000.000	99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	1.98
		Base		99.971222	4,998,561.11	99.971222	4,998,561.11	0.00	1.98

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912828LS7	US TREASURY N/B 10/14 2.375					2.375	31 Oct 2014		
		500,000.000	Local	100.328994	501,644.97	100.328994	501,644.97	0.00	0.20
			Base	100.328994	501,644.97	100.328994	501,644.97	0.00	0.20
979QHR003	SOUTH STREET REPO					0.07	02 Sep 2014		
		30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	11.87
			Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	11.87
US DOLLAR Total									
		65,380,000.000	Local		65,422,588.25		65,421,305.72	-1,282.53	25.88
			Base		65,422,588.25		65,421,305.72	-1,282.53	25.88
CASH EQUIVALENT Total									
		65,380,000.000	Base		65,422,588.25		65,421,305.72	-1,282.53	25.88
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
		784,000.000	Local	101.603163	796,568.80	101.914800	799,012.03	2,443.23	0.32
			Base	101.603163	796,568.80	101.914800	799,012.03	2,443.23	0.32
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					0.90055	11 Mar 2019		
		500,000.000	Local	100.000000	500,000.00	100.889600	504,448.00	4,448.00	0.20
			Base	100.000000	500,000.00	100.889600	504,448.00	4,448.00	0.20
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		500,000.000	Local	114.004576	570,022.88	113.358500	566,792.50	-3,230.38	0.22
			Base	114.004576	570,022.88	113.358500	566,792.50	-3,230.38	0.22
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6838	13 Nov 2015		
		1,000,000.000	Local	100.000000	1,000,000.00	100.432000	1,004,320.00	4,320.00	0.40
			Base	100.000000	1,000,000.00	100.432000	1,004,320.00	4,320.00	0.40
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		500,000.000	Local	99.985428	499,927.14	101.072700	505,363.50	5,436.36	0.20
			Base	99.985428	499,927.14	101.072700	505,363.50	5,436.36	0.20

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0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7441	29 Jul 2016		
		500,000.000	Local	100.000000	500,000.00	100.611200	503,056.00	3,056.00	0.20
			Base	100.000000	500,000.00	100.611200	503,056.00	3,056.00	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		500,000.000	Local	99.916444	499,582.22	102.608100	513,040.50	13,458.28	0.20
			Base	99.916444	499,582.22	102.608100	513,040.50	13,458.28	0.20
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.6396	01 Feb 2019		
		2,000,000.000	Local	100.000000	2,000,000.00	100.088000	2,001,760.00	1,760.00	0.79
			Base	100.000000	2,000,000.00	100.088000	2,001,760.00	1,760.00	0.79
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.2891	03 May 2016		
		2,000,000.000	Local	100.000000	2,000,000.00	100.039400	2,000,788.00	788.00	0.79
			Base	100.000000	2,000,000.00	100.039400	2,000,788.00	788.00	0.79
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.4891	03 May 2018		
		2,000,000.000	Local	100.000000	2,000,000.00	100.115200	2,002,304.00	2,304.00	0.79
			Base	100.000000	2,000,000.00	100.115200	2,002,304.00	2,304.00	0.79
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		1,000,000.000	Local	100.000000	1,000,000.00	99.840800	998,408.00	-1,592.00	0.39
			Base	100.000000	1,000,000.00	99.840800	998,408.00	-1,592.00	0.39
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		750,000.000	Local	101.039256	757,794.42	103.628400	777,213.00	19,418.58	0.31
			Base	101.039256	757,794.42	103.628400	777,213.00	19,418.58	0.31
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		500,000.000	Local	99.967664	499,838.32	103.165800	515,829.00	15,990.68	0.20
			Base	99.967664	499,838.32	103.165800	515,829.00	15,990.68	0.20
06406HCC1	BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2					1.2	20 Feb 2015		
		1,000,000.000	Local	99.988020	999,880.20	100.351600	1,003,516.00	3,635.80	0.40
			Base	99.988020	999,880.20	100.351600	1,003,516.00	3,635.80	0.40
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		1,000,000.000	Local	99.943875	999,438.75	100.429800	1,004,298.00	4,859.25	0.40
			Base	99.943875	999,438.75	100.429800	1,004,298.00	4,859.25	0.40

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071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.992471	999,924.71	100.278500	1,002,785.00	2,860.29	0.40
		Base		99.992471	999,924.71	100.278500	1,002,785.00	2,860.29	0.40
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.943629	999,436.29	102.471100	1,024,711.00	25,274.71	0.41
		Base		99.943629	999,436.29	102.471100	1,024,711.00	25,274.71	0.41
084664BW0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3					1.3	15 May 2018		
		Local	1,000,000.000	99.957220	999,572.20	98.868700	988,687.00	-10,885.20	0.39
		Base		99.957220	999,572.20	98.868700	988,687.00	-10,885.20	0.39
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.120953	1,982,419.05	99.133800	1,982,676.00	256.95	0.78
		Base		99.120953	1,982,419.05	99.133800	1,982,676.00	256.95	0.78
14912L5A5	CATERPILLAR FINANCIAL SE SR UNSECURED 02/15 VAR					0.5831	09 Feb 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.158000	1,001,580.00	1,580.00	0.40
		Base		100.000000	1,000,000.00	100.158000	1,001,580.00	1,580.00	0.40
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.4749	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.264500	1,002,645.00	2,645.00	0.40
		Base		100.000000	1,000,000.00	100.264500	1,002,645.00	2,645.00	0.40
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.865322	499,326.61	99.125700	495,628.50	-3,698.11	0.20
		Base		99.865322	499,326.61	99.125700	495,628.50	-3,698.11	0.20
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.3881	28 Aug 2015		
		Local	2,049,000.000	100.103808	2,051,127.03	100.118100	2,051,419.87	292.84	0.81
		Base		100.103808	2,051,127.03	100.118100	2,051,419.87	292.84	0.81
172967FA4	CITIGROUP INC SR UNSECURED 01/15 6.01					6.01	15 Jan 2015		
		Local	2,221,000.000	102.011546	2,265,676.44	102.016600	2,265,788.69	112.25	0.90
		Base		102.011546	2,265,676.44	102.016600	2,265,788.69	112.25	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

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19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	500,000.000	99.824308	499,121.54	101.147400	505,737.00	6,615.46	0.20
		Base		99.824308	499,121.54	101.147400	505,737.00	6,615.46	0.20
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.7344	21 May 2015		
		Local	2,000,000.000	99.986225	1,999,724.50	99.910900	1,998,218.00	-1,506.50	0.79
		Base		99.986225	1,999,724.50	99.910900	1,998,218.00	-1,506.50	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	100.673243	1,006,732.43	100.668600	1,006,686.00	-46.43	0.40
		Base		100.673243	1,006,732.43	100.668600	1,006,686.00	-46.43	0.40
24422ERK7	JOHN DEERE CAPITAL CORP SR UNSECURED 12/14 1.25					1.25	02 Dec 2014		
		Local	500,000.000	99.989190	499,945.95	100.249300	501,246.50	1,300.55	0.20
		Base		99.989190	499,945.95	100.249300	501,246.50	1,300.55	0.20
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		Local	500,000.000	99.977146	499,885.73	100.313500	501,567.50	1,681.77	0.20
		Base		99.977146	499,885.73	100.313500	501,567.50	1,681.77	0.20
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		Local	500,000.000	99.873822	499,369.11	99.704100	498,520.50	-848.61	0.20
		Base		99.873822	499,369.11	99.704100	498,520.50	-848.61	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	100.025500	2,000,510.00	510.00	0.79
		Base		100.000000	2,000,000.00	100.025500	2,000,510.00	510.00	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	100.144500	500,722.50	722.50	0.20
		Base		100.000000	500,000.00	100.144500	500,722.50	722.50	0.20
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	2,000,000.000	99.529431	1,990,588.62	100.401000	2,008,020.00	17,431.38	0.79
		Base		99.529431	1,990,588.62	100.401000	2,008,020.00	17,431.38	0.79

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25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	500,000.000	99.834986	499,174.93	99.504900	497,524.50	-1,650.43	0.20
		Base		99.834986	499,174.93	99.504900	497,524.50	-1,650.43	0.20
31283K2K3	FED HM LN PC POOL G11678					4.5	01 Apr 2020		
		Local	89,226.030	101.734034	90,773.24	107.003454	95,474.93	4,701.69	0.04
	Original Face:	Base	1,100,000.000	101.734034	90,773.24	107.003454	95,474.93	4,701.69	0.04
3128M8RU0	FED HM LN PC POOL G06499					4.0	01 Mar 2041		
		Local	1,452,549.370	104.204487	1,513,621.62	106.382114	1,545,252.73	31,631.11	0.61
	Original Face:	Base	2,090,000.000	104.204487	1,513,621.62	106.382114	1,545,252.73	31,631.11	0.61
3128MBX28	FED HM LN PC POOL G13197					5.5	01 Jan 2019		
		Local	149,820.740	100.427337	150,460.98	106.123226	158,994.60	8,533.62	0.06
	Original Face:	Base	1,500,000.000	100.427337	150,460.98	106.123226	158,994.60	8,533.62	0.06
3128MBXP7	FED HM LN PC POOL G13186					5.0	01 Jul 2015		
		Local	9,572.810	100.156485	9,587.79	105.597224	10,108.62	520.83	0.00
	Original Face:	Base	1,000,000.000	100.156485	9,587.79	105.597224	10,108.62	520.83	0.00
3128MBZR1	FED HM LN PC POOL G13252					6.0	01 Feb 2019		
		Local	165,880.820	101.237630	167,933.81	104.737671	173,739.71	5,805.90	0.07
	Original Face:	Base	1,500,000.000	101.237630	167,933.81	104.737671	173,739.71	5,805.90	0.07
3128MMHX4	FED HM LN PC POOL G18245					4.5	01 Mar 2023		
		Local	15,737.790	101.887241	16,034.80	107.610190	16,935.47	900.67	0.01
	Original Face:	Base	250,000.000	101.887241	16,034.80	107.610190	16,935.47	900.67	0.01
3128MMK36	FED HM LN PC POOL G18313					4.5	01 Jun 2024		
		Local	157,363.320	100.184560	157,653.75	107.175392	168,654.76	11,001.01	0.07
	Original Face:	Base	1,000,000.000	100.184560	157,653.75	107.175392	168,654.76	11,001.01	0.07
3128MMKJ1	FED HM LN PC POOL G18296					4.5	01 Feb 2024		
		Local	202,155.720	101.128744	204,437.54	107.699011	217,719.71	13,282.17	0.09
	Original Face:	Base	2,206,300.000	101.128744	204,437.54	107.699011	217,719.71	13,282.17	0.09
3128MMN33	FED HM LN PC POOL G18409					3.0	01 Nov 2026		
		Local	2,133,208.650	102.189071	2,179,906.10	103.615524	2,210,335.32	30,429.22	0.87
	Original Face:	Base	5,000,000.000	102.189071	2,179,906.10	103.615524	2,210,335.32	30,429.22	0.87

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3128MMQT3	FED HM LN PC POOL G18465					2.5	01 May 2028		
		Local	4,430,211.450	103.000499	4,563,139.88	101.404274	4,492,423.76	-70,716.12	1.78
Original Face:		Base	5,000,000.000	103.000499	4,563,139.88	101.404274	4,492,423.76	-70,716.12	1.78
3128PMY87	FED HM LN PC POOL J09735					4.5	01 Jun 2024		
		Local	177,038.230	101.877549	180,362.21	107.235561	189,847.94	9,485.73	0.08
Original Face:		Base	1,000,000.000	101.877549	180,362.21	107.235561	189,847.94	9,485.73	0.08
3128PR3M9	FED HM LN PC POOL J12604					4.0	01 Jul 2025		
		Local	1,476,509.160	102.134212	1,508,020.99	106.739751	1,576,022.20	68,001.21	0.62
Original Face:		Base	6,000,000.000	102.134212	1,508,020.99	106.739751	1,576,022.20	68,001.21	0.62
3128PSKA4	FED HM LN PC POOL J12989					3.5	01 Sep 2025		
		Local	1,382,635.150	102.771706	1,420,957.73	105.735903	1,461,941.76	40,984.03	0.58
Original Face:		Base	5,000,000.000	102.771706	1,420,957.73	105.735903	1,461,941.76	40,984.03	0.58
31292LFA8	FED HM LN PC POOL C03761					3.5	01 Feb 2042		
		Local	3,579,669.650	104.607388	3,744,598.92	102.864296	3,682,201.98	-62,396.94	1.46
Original Face:		Base	5,000,000.000	104.607388	3,744,598.92	102.864296	3,682,201.98	-62,396.94	1.46
312936EV5	FED HM LN PC POOL A89148					4.0	01 Oct 2039		
		Local	2,601,719.510	104.571950	2,720,668.83	105.889738	2,754,953.97	34,285.14	1.09
Original Face:		Base	5,700,000.000	104.571950	2,720,668.83	105.889738	2,754,953.97	34,285.14	1.09
312944H79	FED HM LN PC POOL A95654					4.0	01 Dec 2040		
		Local	1,271,022.260	104.199342	1,324,396.83	106.382346	1,352,143.30	27,746.47	0.53
Original Face:		Base	2,000,000.000	104.199342	1,324,396.83	106.382346	1,352,143.30	27,746.47	0.53
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	99.939600	1,998,792.00	-1,208.00	0.79
		Base		100.000000	2,000,000.00	99.939600	1,998,792.00	-1,208.00	0.79
3132GU4P6	FED HM LN PC POOL Q09530					3.5	01 Jul 2042		
		Local	4,105,245.100	105.626223	4,336,215.33	102.864296	4,222,831.47	-113,383.86	1.67
Original Face:		Base	5,000,000.000	105.626223	4,336,215.33	102.864296	4,222,831.47	-113,383.86	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	99.897100	2,497,427.50	-2,572.50	0.99
		Base		100.000000	2,500,000.00	99.897100	2,497,427.50	-2,572.50	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
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875				0.875	21 May 2018		
	2,000,000.000	Local	96.908375	1,938,167.49	98.112000	1,962,240.00	24,072.51	0.78
		Base	96.908375	1,938,167.49	98.112000	1,962,240.00	24,072.51	0.78
31371LJV2	FNMA POOL 255076				4.5	01 Jan 2019		
	164,456.880	Local	99.427972	163,516.14	105.915688	174,185.64	10,669.50	0.07
Original Face:	2,360,770.000	Base	99.427972	163,516.14	105.915688	174,185.64	10,669.50	0.07
31371MAT4	FNMA POOL 255718				5.0	01 Apr 2015		
	45,083.760	Local	100.030144	45,097.35	105.656254	47,633.81	2,536.46	0.02
Original Face:	4,120,000.000	Base	100.030144	45,097.35	105.656254	47,633.81	2,536.46	0.02
3137ARRT5	FREDDIE MAC FHR 4080 DA				2.0	15 Mar 2041		
	4,188,441.850	Local	101.391596	4,246,728.04	97.062800	4,065,418.94	-181,309.10	1.61
Original Face:	5,000,000.000	Base	101.391596	4,246,728.04	97.062800	4,065,418.94	-181,309.10	1.61
31387WUX3	FNMA POOL 596498				6.0	01 Jul 2016		
	1,055.130	Local	100.472928	1,060.12	102.707457	1,083.70	23.58	0.00
Original Face:	345,556.000	Base	100.472928	1,060.12	102.707457	1,083.70	23.58	0.00
3138A5CF7	FNMA POOL AH3669				4.0	01 Feb 2026		
	2,800,283.520	Local	102.199692	2,861,881.12	106.996671	2,996,210.14	134,329.02	1.19
Original Face:	8,000,000.000	Base	102.199692	2,861,881.12	106.996671	2,996,210.14	134,329.02	1.19
31403DHB8	FNMA POOL 745526				6.0	01 May 2021		
	214,215.280	Local	101.093395	216,557.50	108.019262	231,393.76	14,836.26	0.09
Original Face:	2,500,000.000	Base	101.093395	216,557.50	108.019262	231,393.76	14,836.26	0.09
31412QBF5	FNMA POOL 931638				4.5	01 Jul 2039		
	230,863.400	Local	101.866372	235,172.17	108.032582	249,407.69	14,235.52	0.10
Original Face:	983,845.000	Base	101.866372	235,172.17	108.032582	249,407.69	14,235.52	0.10
31413MFY8	FNMA POOL 949383				6.0	01 Aug 2022		
	177,657.660	Local	101.106296	179,623.08	108.476894	192,717.51	13,094.43	0.08
Original Face:	1,800,000.000	Base	101.106296	179,623.08	108.476894	192,717.51	13,094.43	0.08
31416B6K9	FNMA POOL 995574				4.5	01 Nov 2021		
	444,514.250	Local	103.266640	459,034.93	106.466805	473,260.12	14,225.19	0.19
Original Face:	3,350,000.000	Base	103.266640	459,034.93	106.466805	473,260.12	14,225.19	0.19

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31416BN38	FNMA POOL 995110					5.5	01 Nov 2018		
		Local	152,618.640	101.184888	154,427.00	106.042678	161,840.89	7,413.89	0.06
Original Face:		Base	1,500,000.000	101.184888	154,427.00	106.042678	161,840.89	7,413.89	0.06
31416XE97	FNMA POOL AB1959					4.0	01 Dec 2040		
		Local	3,543,468.550	104.635078	3,707,711.07	106.106538	3,759,851.80	52,140.73	1.49
Original Face:		Base	5,200,000.000	104.635078	3,707,711.07	106.106538	3,759,851.80	52,140.73	1.49
31417AU98	FNMA POOL AB4207					2.5	01 Jan 2027		
		Local	1,919,606.520	102.354026	1,964,794.56	101.630377	1,950,903.34	-13,891.22	0.77
Original Face:		Base	2,680,283.000	102.354026	1,964,794.56	101.630377	1,950,903.34	-13,891.22	0.77
31417CUR4	FNMA POOL AB5991					2.5	01 Aug 2027		
		Local	11,202,159.150	103.411433	11,584,313.26	101.488078	11,368,856.02	-215,457.24	4.50
Original Face:		Base	15,000,000.000	103.411433	11,584,313.26	101.488078	11,368,856.02	-215,457.24	4.50
31417SXR6	FNMA POOL AC6087					5.0	01 Nov 2024		
		Local	564,406.040	103.636715	584,931.88	108.341728	611,487.26	26,555.38	0.24
Original Face:		Base	1,500,000.000	103.636715	584,931.88	108.341728	611,487.26	26,555.38	0.24
31417VTG8	FNMA POOL AC8650					4.0	01 Jan 2025		
		Local	711,443.460	102.196616	727,071.14	106.951202	760,897.33	33,826.19	0.30
Original Face:		Base	3,200,000.000	102.196616	727,071.14	106.951202	760,897.33	33,826.19	0.30
31418ACU0	FNMA POOL MA0982					3.5	01 Feb 2027		
		Local	480,167.520	104.556741	502,047.51	105.810082	508,065.65	6,018.14	0.20
Original Face:		Base	765,534.000	104.556741	502,047.51	105.810082	508,065.65	6,018.14	0.20
31418AHW1	FNMA POOL MA1144					2.5	01 Aug 2027		
		Local	3,489,199.040	103.405203	3,608,013.34	101.487941	3,541,116.26	-66,897.08	1.40
Original Face:		Base	5,157,070.000	103.405203	3,608,013.34	101.487941	3,541,116.26	-66,897.08	1.40
31418RFS5	FNMA POOL AD3776					4.5	01 Mar 2025		
		Local	893,433.850	102.568123	916,378.33	106.677480	953,092.72	36,714.39	0.38
Original Face:		Base	5,000,000.000	102.568123	916,378.33	106.677480	953,092.72	36,714.39	0.38
31419AJM0	FNMA POOL AE0267					4.0	01 Aug 2025		
		Local	1,311,584.150	103.449102	1,356,822.03	106.979071	1,403,120.54	46,298.51	0.55
Original Face:		Base	5,000,000.000	103.449102	1,356,822.03	106.979071	1,403,120.54	46,298.51	0.55

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31419BBT1	FNMA POOL AE0949					4.0	01 Feb 2041		
		Local	992,197.960	104.361543	1,035,473.10	106.106538	1,052,786.91	17,313.81	0.42
Original Face:		Base	2,000,000.000	104.361543	1,035,473.10	106.106538	1,052,786.91	17,313.81	0.42
31419CZL0	FNMA POOL AE2546					4.5	01 Sep 2040		
		Local	1,573,999.800	104.166931	1,639,587.28	108.039117	1,700,535.49	60,948.21	0.67
Original Face:		Base	5,000,000.000	104.166931	1,639,587.28	108.039117	1,700,535.49	60,948.21	0.67
31419JM47	FNMA POOL AE7578					4.5	01 Nov 2040		
		Local	6,645,285.790	108.234677	7,192,503.62	108.153775	7,187,127.44	-5,376.18	2.84
Original Face:		Base	14,750,000.000	108.234677	7,192,503.62	108.153775	7,187,127.44	-5,376.18	2.84
31419KU78	FNMA POOL AE8705					3.0	01 Nov 2025		
		Local	782,258.040	101.919076	797,270.17	103.792024	811,921.45	14,651.28	0.32
Original Face:		Base	2,000,000.000	101.919076	797,270.17	103.792024	811,921.45	14,651.28	0.32
34530EAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2013 B A2					0.38	15 Feb 2016		
		Local	339,865.300	99.995748	339,850.85	100.011400	339,904.04	53.19	0.13
Original Face:		Base	2,000,000.000	99.995748	339,850.85	100.011400	339,904.04	53.19	0.13
369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		Local	500,000.000	99.602664	498,013.32	99.035900	495,179.50	-2,833.82	0.20
		Base		99.602664	498,013.32	99.035900	495,179.50	-2,833.82	0.20
36962G5H3	GENERAL ELEC CAP CORP SR UNSECURED 10/16 3.35					3.35	17 Oct 2016		
		Local	500,000.000	99.949496	499,747.48	105.161200	525,806.00	26,058.52	0.21
		Base		99.949496	499,747.48	105.161200	525,806.00	26,058.52	0.21
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.7336	13 Apr 2015		
		Local	400,000.000	99.954098	399,816.39	100.279900	401,119.60	1,303.21	0.16
		Base		99.954098	399,816.39	100.279900	401,119.60	1,303.21	0.16
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	500,000.000	99.964470	499,822.35	102.807400	514,037.00	14,214.65	0.20
		Base		99.964470	499,822.35	102.807400	514,037.00	14,214.65	0.20
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.75	07 Dec 2017		
		Local	1,000,000.000	99.767122	997,671.22	99.444900	994,449.00	-3,222.22	0.39
		Base		99.767122	997,671.22	99.444900	994,449.00	-3,222.22	0.39

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377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		Local	2,000,000.000	115.357921	2,307,158.42	114.468100	2,289,362.00	-17,796.42	0.91
		Base		115.357921	2,307,158.42	114.468100	2,289,362.00	-17,796.42	0.91
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		Local	1,000,000.000	100.516535	1,005,165.35	101.603600	1,016,036.00	10,870.65	0.40
		Base		100.516535	1,005,165.35	101.603600	1,016,036.00	10,870.65	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	101.839200	1,018,392.00	18,392.00	0.40
		Base		100.000000	1,000,000.00	101.839200	1,018,392.00	18,392.00	0.40
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.1311	18 Nov 2015		
		Local	1,000,000.000	100.182221	1,001,822.21	99.597500	995,975.00	-5,847.21	0.39
		Base		100.182221	1,001,822.21	99.597500	995,975.00	-5,847.21	0.39
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.2349	24 Aug 2016		
		Local	1,000,000.000	101.607447	1,016,074.47	102.051600	1,020,516.00	4,441.53	0.40
		Base		101.607447	1,016,074.47	102.051600	1,020,516.00	4,441.53	0.40
41283YAB3	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2013 1 A2					0.45	15 Aug 2016		
		Local	238,123.350	99.996594	238,115.24	100.008300	238,143.11	27.87	0.09
Original Face:		Base	2,000,000.000	99.996594	238,115.24	100.008300	238,143.11	27.87	0.09
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		Local	1,000,000.000	99.898541	998,985.41	101.720600	1,017,206.00	18,220.59	0.40
		Base		99.898541	998,985.41	101.720600	1,017,206.00	18,220.59	0.40
43812XAB1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3 A2					0.54	15 Jan 2016		
		Local	1,151,498.650	99.999181	1,151,489.22	100.060800	1,152,198.76	709.54	0.46
Original Face:		Base	2,000,000.000	99.999181	1,151,489.22	100.060800	1,152,198.76	709.54	0.46
44890JAB5	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A2					0.4	15 Dec 2015		
		Local	103,918.300	99.997094	103,915.28	100.009400	103,928.07	12.79	0.04
Original Face:		Base	1,000,000.000	99.997094	103,915.28	100.009400	103,928.07	12.79	0.04
44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	2,000,000.000	99.986034	1,999,720.67	100.173500	2,003,470.00	3,749.33	0.79
Original Face:		Base	2,000,000.000	99.986034	1,999,720.67	100.173500	2,003,470.00	3,749.33	0.79

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44921QAB2	HYUNDAI FLOORPLAN MASTER OWNER HFMOT 2013 1A A 144A					0.505	15 May 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	100.161000	1,001,610.00	1,610.00	0.40
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.161000	1,001,610.00	1,610.00	0.40
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.863953	1,997,279.05	99.989300	1,999,786.00	2,506.95	0.79
		Base		99.863953	1,997,279.05	99.989300	1,999,786.00	2,506.95	0.79
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.784252	997,842.52	102.389000	1,023,890.00	26,047.48	0.40
		Base		99.784252	997,842.52	102.389000	1,023,890.00	26,047.48	0.40
459200HB0	IBM CORP SR UNSECURED 02/15 0.55					0.55	06 Feb 2015		
		Local	500,000.000	99.929690	499,648.45	100.143000	500,715.00	1,066.55	0.20
		Base		99.929690	499,648.45	100.143000	500,715.00	1,066.55	0.20
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.784788	498,923.94	100.719500	503,597.50	4,673.56	0.20
		Base		99.784788	498,923.94	100.719500	503,597.50	4,673.56	0.20
459200HJ3	IBM CORP SR UNSECURED 02/15 VAR					0.2191	04 Feb 2015		
		Local	500,000.000	100.000000	500,000.00	100.010300	500,051.50	51.50	0.20
		Base		100.000000	500,000.00	100.010300	500,051.50	51.50	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	99.608500	498,042.50	-1,957.50	0.20
		Base		100.000000	500,000.00	99.608500	498,042.50	-1,957.50	0.20
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.842849	998,428.49	99.781900	997,819.00	-609.49	0.39
		Base		99.842849	998,428.49	99.781900	997,819.00	-609.49	0.39
459200HV6	IBM CORP SR UNSECURED 02/16 VAR					0.3081	05 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.013600	1,000,136.00	136.00	0.40
		Base		100.000000	1,000,000.00	100.013600	1,000,136.00	136.00	0.40
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.702700	503,513.50	3,513.50	0.20
		Base		100.000000	500,000.00	100.702700	503,513.50	3,513.50	0.20

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47787TAB2	JOHN DEERE OWNER TRUST JDOT 2013 A A2					0.41	15 Sep 2015		
		Local	215,937.360	99.998773	215,934.71	100.007800	215,954.20	19.49	0.09
Original Face:		Base	1,000,000.000	99.998773	215,934.71	100.007800	215,954.20	19.49	0.09
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	1,000,000.000	101.537616	1,015,376.16	102.782700	1,027,827.00	12,450.84	0.41
		Base		101.537616	1,015,376.16	102.782700	1,027,827.00	12,450.84	0.41
494368BK8	KIMBERLY CLARK CORP SR UNSECURED 05/16 VAR					0.3536	15 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.143900	1,001,439.00	1,439.00	0.40
		Base		100.000000	1,000,000.00	100.143900	1,001,439.00	1,439.00	0.40
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	1,000,000.000	104.590419	1,045,904.19	107.785900	1,077,859.00	31,954.81	0.43
		Base		104.590419	1,045,904.19	107.785900	1,077,859.00	31,954.81	0.43
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		Local	1,000,000.000	99.931757	999,317.57	100.351800	1,003,518.00	4,200.43	0.40
		Base		99.931757	999,317.57	100.351800	1,003,518.00	4,200.43	0.40
585055BA3	MEDTRONIC INC SR UNSECURED 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.893252	998,932.52	99.313100	993,131.00	-5,801.52	0.39
		Base		99.893252	998,932.52	99.313100	993,131.00	-5,801.52	0.39
589331AP2	MERCK SHARP + DOHME CORP COMPANY GUAR 06/15 4					4.0	30 Jun 2015		
		Local	3,000,000.000	102.198942	3,065,968.26	103.064800	3,091,944.00	25,975.74	1.22
		Base		102.198942	3,065,968.26	103.064800	3,091,944.00	25,975.74	1.22
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.034206	1,500,513.09	100.821900	1,512,328.50	11,815.41	0.60
		Base		100.034206	1,500,513.09	100.821900	1,512,328.50	11,815.41	0.60
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.455	15 Feb 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	100.044500	2,000,890.00	890.00	0.79
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.044500	2,000,890.00	890.00	0.79
65477LAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A2					0.52	15 Apr 2016		
		Local	259,074.350	99.999718	259,073.62	100.039900	259,177.72	104.10	0.10
Original Face:		Base	500,000.000	99.999718	259,073.62	100.039900	259,177.72	104.10	0.10

& 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
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.633871	1,509,508.06	102.670600	1,540,059.00	30,550.94	0.61
		Base		100.633871	1,509,508.06	102.670600	1,540,059.00	30,550.94	0.61
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	103.286548	516,432.74	103.453500	517,267.50	834.76	0.20
		Base		103.286548	516,432.74	103.453500	517,267.50	834.76	0.20
713448BM9	PEPSICO INC SR UNSECURED 01/15 3.1					3.1	15 Jan 2015		
		Local	1,000,000.000	101.032941	1,010,329.41	101.026600	1,010,266.00	-63.41	0.40
		Base		101.032941	1,010,329.41	101.026600	1,010,266.00	-63.41	0.40
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	100.218700	1,002,187.00	2,187.00	0.40
		Base		100.000000	1,000,000.00	100.218700	1,002,187.00	2,187.00	0.40
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.4449	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.198100	1,001,981.00	1,981.00	0.40
		Base		100.000000	1,000,000.00	100.198100	1,001,981.00	1,981.00	0.40
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.905609	999,056.09	99.881400	998,814.00	-242.09	0.40
		Base		99.905609	999,056.09	99.881400	998,814.00	-242.09	0.40
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	1,000,000.000	102.444422	1,024,444.22	102.592800	1,025,928.00	1,483.78	0.41
		Base		102.444422	1,024,444.22	102.592800	1,025,928.00	1,483.78	0.41
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.895464	998,954.64	99.979300	999,793.00	838.36	0.40
		Base		99.895464	998,954.64	99.979300	999,793.00	838.36	0.40
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.766689	997,666.89	103.120100	1,031,201.00	33,534.11	0.41
		Base		99.766689	997,666.89	103.120100	1,031,201.00	33,534.11	0.41
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.802440	499,012.20	101.705000	508,525.00	9,512.80	0.20
		Base		99.802440	499,012.20	101.705000	508,525.00	9,512.80	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
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	101.082973	4,043,318.93	100.460800	4,018,432.00	-24,886.93	1.59
		Base		101.082973	4,043,318.93	100.460800	4,018,432.00	-24,886.93	1.59
824348AN6	SHERWIN WILLIAMS CO SR UNSECURED 12/14 3.125					3.125	15 Dec 2014		
		Local	2,000,000.000	100.454326	2,009,086.51	100.750100	2,015,002.00	5,915.49	0.80
		Base		100.454326	2,009,086.51	100.750100	2,015,002.00	5,915.49	0.80
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	1,000,000.000	100.378692	1,003,786.92	100.962100	1,009,621.00	5,834.08	0.40
		Base		100.378692	1,003,786.92	100.962100	1,009,621.00	5,834.08	0.40
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		Local	1,000,000.000	99.979952	999,799.52	100.145300	1,001,453.00	1,653.48	0.40
		Base		99.979952	999,799.52	100.145300	1,001,453.00	1,653.48	0.40
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.834310	499,171.55	99.943700	499,718.50	546.95	0.20
		Base		99.834310	499,171.55	99.943700	499,718.50	546.95	0.20
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	250,000.000	99.649344	249,123.36	101.588900	253,972.25	4,848.89	0.10
		Base		99.649344	249,123.36	101.588900	253,972.25	4,848.89	0.10
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.345922	501,729.61	99.851100	499,255.50	-2,474.11	0.20
		Base		100.345922	501,729.61	99.851100	499,255.50	-2,474.11	0.20
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.964166	499,820.83	99.792400	498,962.00	-858.83	0.20
		Base		99.964166	499,820.83	99.792400	498,962.00	-858.83	0.20
89236TAK1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 VAR					0.5211	17 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.380300	1,003,803.00	3,803.00	0.40
		Base		100.000000	1,000,000.00	100.380300	1,003,803.00	3,803.00	0.40
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	1,000,000.000	99.976721	999,767.21	100.372000	1,003,720.00	3,952.79	0.40
		Base		99.976721	999,767.21	100.372000	1,003,720.00	3,952.79	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
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.925650	499,628.25	100.820300	504,101.50	4,473.25	0.20
		Base		99.925650	499,628.25	100.820300	504,101.50	4,473.25	0.20
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.919622	499,598.11	102.957900	514,789.50	15,191.39	0.20
		Base		99.919622	499,598.11	102.957900	514,789.50	15,191.39	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.900809	999,008.09	101.286800	1,012,868.00	13,859.91	0.40
		Base		99.900809	999,008.09	101.286800	1,012,868.00	13,859.91	0.40
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	100.653200	1,006,532.00	6,532.00	0.40
		Base		100.000000	1,000,000.00	100.653200	1,006,532.00	6,532.00	0.40
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	104.093090	1,040,930.90	105.054700	1,050,547.00	9,616.10	0.42
		Base		104.093090	1,040,930.90	105.054700	1,050,547.00	9,616.10	0.42
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	104.900014	1,049,000.14	105.937500	1,059,375.00	10,374.86	0.42
		Base		104.900014	1,049,000.14	105.937500	1,059,375.00	10,374.86	0.42
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		Local	1,000,000.000	100.768016	1,007,680.16	100.894500	1,008,945.00	1,264.84	0.40
		Base		100.768016	1,007,680.16	100.894500	1,008,945.00	1,264.84	0.40
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	500,000.000	100.500588	502,502.94	101.476600	507,383.00	4,880.06	0.20
		Base		100.500588	502,502.94	101.476600	507,383.00	4,880.06	0.20
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	1,000,000.000	100.471766	1,004,717.66	101.238300	1,012,383.00	7,665.34	0.40
		Base		100.471766	1,004,717.66	101.238300	1,012,383.00	7,665.34	0.40
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.811218	504,056.09	102.488300	512,441.50	8,385.41	0.20
		Base		100.811218	504,056.09	102.488300	512,441.50	8,385.41	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
92867MAB6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A2					0.37	20 Jan 2016		
		Local	500,230.820	99.996887	500,215.25	100.008100	500,271.34	56.09	0.20
Original Face:		Base	2,000,000.000	99.996887	500,215.25	100.008100	500,271.34	56.09	0.20
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		Local	198,000.000	102.401788	202,755.54	104.309100	206,532.02	3,776.48	0.08
		Base		102.401788	202,755.54	104.309100	206,532.02	3,776.48	0.08
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5006	15 Jun 2017		
		Local	1,000,000.000	98.544747	985,447.47	99.946300	999,463.00	14,015.53	0.40
		Base		98.544747	985,447.47	99.946300	999,463.00	14,015.53	0.40
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.962116	999,621.16	100.149500	1,001,495.00	1,873.84	0.40
		Base		99.962116	999,621.16	100.149500	1,001,495.00	1,873.84	0.40
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.176478	1,001,764.78	102.393900	1,023,939.00	22,174.22	0.40
		Base		100.176478	1,001,764.78	102.393900	1,023,939.00	22,174.22	0.40
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.880356	998,803.56	99.825500	998,255.00	-548.56	0.39
		Base		99.880356	998,803.56	99.825500	998,255.00	-548.56	0.39
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.939572	1,998,791.44	100.806500	2,016,130.00	17,338.56	0.80
		Base		99.939572	1,998,791.44	100.806500	2,016,130.00	17,338.56	0.80
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5331	14 May 2018		
		Local	2,000,000.000	100.000000	2,000,000.00	99.924300	1,998,486.00	-1,514.00	0.79
		Base		100.000000	2,000,000.00	99.924300	1,998,486.00	-1,514.00	0.79
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	107.010879	1,070,108.79	107.865200	1,078,652.00	8,543.21	0.43
		Base		107.010879	1,070,108.79	107.865200	1,078,652.00	8,543.21	0.43
US DOLLAR Total									
		Local	183,388,614.130		186,698,179.92		187,317,179.84	618,999.92	74.09
Original Face:		Base	163,059,358.000		186,698,179.92		187,317,179.84	618,999.92	74.09

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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
FIXED INCOME Total								
		183,388,614.130	Base	186,698,179.92		187,317,179.84	618,999.92	74.09
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: *August 31, 2014* *View Date:* *November 6, 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									
		248,857,494.430	Base		252,209,648.47		252,827,365.86	617,717.39	100.00
Original Face:		163,059,358.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		882,207.540	Local	1.000000	882,207.54	1.000000	882,207.54	0.00	0.55
			Base	1.000000	882,207.54	1.000000	882,207.54	0.00	0.55
US DOLLAR Total									
		882,207.540	Local		882,207.54		882,207.54	0.00	0.55
			Base		882,207.54		882,207.54	0.00	0.55
CASH Total									
		882,207.540	Base		882,207.54		882,207.54	0.00	0.55
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912820RX7	STRIP PRINC 08/14 0.00000					0.01	31 Aug 2014		
		400,000.000	Local	100.000000	400,000.00	100.000000	400,000.00	0.00	0.25
			Base	100.000000	400,000.00	100.000000	400,000.00	0.00	0.25
912820UG0	STRIP PRINC 08/14 0.00000					0.01	31 Aug 2014		
		1,469,000.000	Local	100.000000	1,469,000.00	100.000000	1,469,000.00	0.00	0.91
			Base	100.000000	1,469,000.00	100.000000	1,469,000.00	0.00	0.91
912820UM7	STRIP PRINC 09/14 0.00000					0.01	30 Sep 2014		
		450,000.000	Local	99.984531	449,930.39	99.984531	449,930.39	0.00	0.28
			Base	99.984531	449,930.39	99.984531	449,930.39	0.00	0.28
912828LS7	US TREASURY N/B 10/14 2.375					2.375	31 Oct 2014		
		1,000,000.000	Local	100.186859	1,001,868.59	100.186859	1,001,868.59	0.00	0.62
			Base	100.186859	1,001,868.59	100.186859	1,001,868.59	0.00	0.62
912834BE7	STRIPS 09/14 0.00000					0.01	30 Sep 2014		
		137,000.000	Local	99.982730	136,976.34	99.982730	136,976.34	0.00	0.08
			Base	99.982730	136,976.34	99.982730	136,976.34	0.00	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
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	30 Jul 2015		
		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
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
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
978UHA002	SUN TRUST ROBINSON REPO					0.08	05 Sep 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	6.19
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	6.19
979QHT009	WELLS FARGO REPO					0.06	02 Sep 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.62
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	02 Sep 2014		
		Local	15,136,992.270	100.000000	15,136,992.27	100.000000	15,136,992.27	0.00	9.37
		Base		100.000000	15,136,992.27	100.000000	15,136,992.27	0.00	9.37
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	31,809,213.460		31,810,988.78		31,810,988.78	0.00	19.69
		Base			31,810,988.78		31,810,988.78	0.00	19.69
CASH EQUIVALENT Total									
		Base	31,809,213.460		31,810,988.78		31,810,988.78	0.00	19.69
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		Local	1,275,000.000	104.285558	1,329,640.86	104.159200	1,328,029.80	-1,611.06	0.82
		Base		104.285558	1,329,640.86	104.159200	1,328,029.80	-1,611.06	0.82
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	367,497.370	100.000000	367,497.37	100.250000	368,416.11	918.74	0.23
	Original Face:	Base	2,000,000.000	100.000000	367,497.37	100.250000	368,416.11	918.74	0.23
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	3,590,397.150	106.674546	3,830,039.87	107.617294	3,863,888.26	33,848.39	2.39
	Original Face:	Base	5,000,000.000	106.674546	3,830,039.87	107.617294	3,863,888.26	33,848.39	2.39
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	3,846,273.100	106.008696	4,077,383.97	104.558540	4,021,607.00	-55,776.97	2.49
	Original Face:	Base	5,000,000.000	106.008696	4,077,383.97	104.558540	4,021,607.00	-55,776.97	2.49
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	3,285,297.600	104.731575	3,440,743.93	102.637869	3,371,959.45	-68,784.48	2.09
	Original Face:	Base	4,372,786.000	104.731575	3,440,743.93	102.637869	3,371,959.45	-68,784.48	2.09

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36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	3,328,584.800	105.628537	3,515,935.42	105.188203	3,501,278.54	-14,656.88	2.17
Original Face:		Base	5,000,000.000	105.628537	3,515,935.42	105.188203	3,501,278.54	-14,656.88	2.17
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	3,806,948.480	105.863623	4,030,173.59	105.621192	4,020,944.36	-9,229.23	2.49
Original Face:		Base	7,500,000.000	105.863623	4,030,173.59	105.621192	4,020,944.36	-9,229.23	2.49
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	3,735,569.850	104.139472	3,890,202.70	102.637142	3,834,082.13	-56,120.57	2.37
Original Face:		Base	5,000,000.000	104.139472	3,890,202.70	102.637142	3,834,082.13	-56,120.57	2.37
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	3,753,935.550	105.798909	3,971,622.86	105.185922	3,948,611.72	-23,011.14	2.44
Original Face:		Base	5,000,000.000	105.798909	3,971,622.86	105.185922	3,948,611.72	-23,011.14	2.44
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	2,406,387.680	106.667225	2,566,826.96	105.653839	2,542,440.97	-24,385.99	1.57
Original Face:		Base	4,169,641.000	106.667225	2,566,826.96	105.653839	2,542,440.97	-24,385.99	1.57
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	6,381,661.350	102.505217	6,541,535.82	100.672583	6,424,583.32	-116,952.50	3.98
Original Face:		Base	7,500,000.000	102.505217	6,541,535.82	100.672583	6,424,583.32	-116,952.50	3.98
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,803,926.240	101.454867	1,830,170.97	100.673096	1,816,068.40	-14,102.57	1.12
Original Face:		Base	2,000,000.000	101.454867	1,830,170.97	100.673096	1,816,068.40	-14,102.57	1.12
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,651,625.600	104.555643	1,726,867.77	104.550797	1,726,787.73	-80.04	1.07
Original Face:		Base	2,910,888.000	104.555643	1,726,867.77	104.550797	1,726,787.73	-80.04	1.07
36202FAE6	GNMA II POOL 004505 G2 08/24 FIXED 4.5					4.5	20 Aug 2024		
		Local	431,184.740	103.273441	445,299.32	108.130746	466,243.28	20,943.96	0.29
Original Face:		Base	1,500,000.000	103.273441	445,299.32	108.130746	466,243.28	20,943.96	0.29
36202FBR6	GNMA II POOL 004548 G2 10/24 FIXED 4.5					4.5	20 Oct 2024		
		Local	431,576.700	103.289297	445,772.54	108.180870	466,883.43	21,110.89	0.29
Original Face:		Base	1,500,000.000	103.289297	445,772.54	108.180870	466,883.43	21,110.89	0.29

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36202FFH4	GNMA II POOL 004668 G2 04/25 FIXED 4.5					4.5	20 Apr 2025		
		Local	1,801,947.050	103.837439	1,871,095.66	108.152327	1,948,847.67	77,752.01	1.21
Original Face:		Base	5,000,000.000	103.837439	1,871,095.66	108.152327	1,948,847.67	77,752.01	1.21
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	5,958,289.210	106.372716	6,337,994.05	105.725910	6,299,455.49	-38,538.56	3.90
Original Face:		Base	12,190,366.000	106.372716	6,337,994.05	105.725910	6,299,455.49	-38,538.56	3.90
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,790,976.100	108.745944	3,035,073.30	109.439789	3,054,438.35	19,365.05	1.89
Original Face:		Base	5,000,000.000	108.745944	3,035,073.30	109.439789	3,054,438.35	19,365.05	1.89
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	114,321.710	103.988376	118,881.29	105.946964	121,120.38	2,239.09	0.07
Original Face:		Base	2,255,000.000	103.988376	118,881.29	105.946964	121,120.38	2,239.09	0.07
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.0	20 Sep 2040		
		Local	3,699,576.530	103.999004	3,847,522.73	103.909414	3,844,208.29	-3,314.44	2.38
Original Face:		Base	9,450,000.000	103.999004	3,847,522.73	103.909414	3,844,208.29	-3,314.44	2.38
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	2,085,318.900	102.003385	2,127,095.87	102.567971	2,138,869.28	11,773.41	1.32
Original Face:		Base	2,500,000.000	102.003385	2,127,095.87	102.567971	2,138,869.28	11,773.41	1.32
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	3,088,531.140	106.991497	3,304,465.70	106.822915	3,299,258.99	-5,206.71	2.04
Original Face:		Base	5,872,458.000	106.991497	3,304,465.70	106.822915	3,299,258.99	-5,206.71	2.04
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	144,894.760	105.041563	152,199.72	108.932059	157,836.85	5,637.13	0.10
Original Face:		Base	1,000,000.000	105.041563	152,199.72	108.932059	157,836.85	5,637.13	0.10
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	177,152.010	106.436331	188,554.10	110.318548	195,431.53	6,877.43	0.12
Original Face:		Base	1,000,000.000	106.436331	188,554.10	110.318548	195,431.53	6,877.43	0.12
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,659.690	103.538613	1,718.42	106.466184	1,767.01	48.59	0.00
Original Face:		Base	25,000.000	103.538613	1,718.42	106.466184	1,767.01	48.59	0.00

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36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	374,507.340	104.214441	390,290.73	109.958962	411,804.38	21,513.65	0.25
Original Face:		Base	2,000,000.000	104.214441	390,290.73	109.958962	411,804.38	21,513.65	0.25
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	33,026.080	100.000000	33,026.08	104.674800	34,569.98	1,543.90	0.02
Original Face:		Base	410,000.000	100.000000	33,026.08	104.674800	34,569.98	1,543.90	0.02
38376ETD7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 108 WG					4.0	20 Sep 2038		
		Local	2,019,733.350	102.908146	2,078,470.15	105.666700	2,134,185.58	55,715.43	1.32
Original Face:		Base	5,000,000.000	102.908146	2,078,470.15	105.666700	2,134,185.58	55,715.43	1.32
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	102,890.130	101.054095	103,974.69	102.755100	105,724.86	1,750.17	0.07
Original Face:		Base	500,000.000	101.054095	103,974.69	102.755100	105,724.86	1,750.17	0.07
38376TBZ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MH					4.0	20 Jul 2037		
		Local	958,737.520	102.178016	979,618.98	105.447500	1,010,964.75	31,345.77	0.63
Original Face:		Base	2,000,000.000	102.178016	979,618.98	105.447500	1,010,964.75	31,345.77	0.63
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	6,051,280.950	102.631502	6,210,520.52	96.916600	5,864,695.75	-345,824.77	3.63
Original Face:		Base	7,500,000.000	102.631502	6,210,520.52	96.916600	5,864,695.75	-345,824.77	3.63
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.538997	4,926,949.87	97.918500	4,895,925.00	-31,024.87	3.03
		Base		98.538997	4,926,949.87	97.918500	4,895,925.00	-31,024.87	3.03
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.508972	1,970,179.43	97.984400	1,959,688.00	-10,491.43	1.21
		Base		98.508972	1,970,179.43	97.984400	1,959,688.00	-10,491.43	1.21
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	97.940650	1,380,963.17	96.983000	1,367,460.30	-13,502.87	0.85
		Base		97.940650	1,380,963.17	96.983000	1,367,460.30	-13,502.87	0.85
62889KAB7	NCUA GUARANTEED NOTES US GOVT GUAR 06/15 1.4					1.4	12 Jun 2015		
		Local	4,030,000.000	100.936864	4,067,755.62	100.888000	4,065,786.40	-1,969.22	2.52
		Base		100.936864	4,067,755.62	100.888000	4,065,786.40	-1,969.22	2.52

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690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	3,000,000.000	100.022108	3,000,663.25	100.000000	3,000,000.00	-663.25	1.86
		Base		100.022108	3,000,663.25	100.000000	3,000,000.00	-663.25	1.86
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	102.277222	2,045,544.44	103.905400	2,078,108.00	32,563.56	1.29
		Base		102.277222	2,045,544.44	103.905400	2,078,108.00	32,563.56	1.29
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,842,105.230	100.076061	2,844,266.97	100.087866	2,844,602.47	335.50	1.76
Original Face:		Base	4,500,000.000	100.076061	2,844,266.97	100.087866	2,844,602.47	335.50	1.76
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.6					0.01	21 Jun 2025		
		Local	1,000,000.000	100.181379	1,001,813.79	99.974300	999,743.00	-2,070.79	0.62
		Base		100.181379	1,001,813.79	99.974300	999,743.00	-2,070.79	0.62
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997278	2,269,938.22	99.950000	2,268,865.00	-1,073.22	1.40
		Base		99.997278	2,269,938.22	99.950000	2,268,865.00	-1,073.22	1.40
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	3,000,000.000	102.439042	3,073,171.25	103.752400	3,112,572.00	39,400.75	1.93
		Base		102.439042	3,073,171.25	103.752400	3,112,572.00	39,400.75	1.93
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	500,000.000	103.905388	519,526.94	105.003900	525,019.50	5,492.56	0.32
		Base		103.905388	519,526.94	105.003900	525,019.50	5,492.56	0.32
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.749695	620,443.10	99.905700	621,413.45	970.35	0.38
		Base		99.749695	620,443.10	99.905700	621,413.45	970.35	0.38
912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.607564	289,858.01	99.821500	290,480.57	622.56	0.18
		Base		99.607564	289,858.01	99.821500	290,480.57	622.56	0.18
912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		Local	217,000.000	99.670779	216,285.59	99.858600	216,693.16	407.57	0.13
		Base		99.670779	216,285.59	99.858600	216,693.16	407.57	0.13

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912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		686,000.000	Local	98.483149	675,594.40	98.378100	674,873.77	-720.63	0.42
			Base	98.483149	675,594.40	98.378100	674,873.77	-720.63	0.42
912820UZ8	STRIP PRINC 12/14 0.00000						31 Dec 2014		
		647,000.000	Local	99.932048	646,560.35	99.974900	646,837.60	277.25	0.40
			Base	99.932048	646,560.35	99.974900	646,837.60	277.25	0.40
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		315,000.000	Local	99.769695	314,274.54	99.918300	314,742.65	468.11	0.19
			Base	99.769695	314,274.54	99.918300	314,742.65	468.11	0.19
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		152,000.000	Local	99.524901	151,277.85	99.694800	151,536.10	258.25	0.09
			Base	99.524901	151,277.85	99.694800	151,536.10	258.25	0.09
912820ZR1	STRIP PRINC 01/15 0.00000						15 Jan 2015		
		334,000.000	Local	99.911476	333,704.33	99.970800	333,902.47	198.14	0.21
			Base	99.911476	333,704.33	99.970800	333,902.47	198.14	0.21
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	103.202688	2,064,053.76	103.691400	2,073,828.00	9,774.24	1.28
			Base	103.202688	2,064,053.76	103.691400	2,073,828.00	9,774.24	1.28
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	104.925619	5,246,280.94	104.898400	5,244,920.00	-1,360.94	3.25
			Base	104.925619	5,246,280.94	104.898400	5,244,920.00	-1,360.94	3.25
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		2,000,000.000	Local	100.050728	2,001,014.55	101.187500	2,023,750.00	22,735.45	1.25
			Base	100.050728	2,001,014.55	101.187500	2,023,750.00	22,735.45	1.25
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	102.215116	2,555,377.90	102.488300	2,562,207.50	6,829.60	1.59
			Base	102.215116	2,555,377.90	102.488300	2,562,207.50	6,829.60	1.59
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.157030	2,003,140.60	100.453100	2,009,062.00	5,921.40	1.24
			Base	100.157030	2,003,140.60	100.453100	2,009,062.00	5,921.40	1.24

& 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
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.468946	2,009,378.92	100.406200	2,008,124.00	-1,254.92	1.24
			Base	100.468946	2,009,378.92	100.406200	2,008,124.00	-1,254.92	1.24
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.414252	1,988,285.03	98.734400	1,974,688.00	-13,597.03	1.22
			Base	99.414252	1,988,285.03	98.734400	1,974,688.00	-13,597.03	1.22
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.114675	5,005,733.73	99.039100	4,951,955.00	-53,778.73	3.07
			Base	100.114675	5,005,733.73	99.039100	4,951,955.00	-53,778.73	3.07
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.899481	2,497,487.02	99.953100	2,498,827.50	1,340.48	1.55
			Base	99.899481	2,497,487.02	99.953100	2,498,827.50	1,340.48	1.55
912834BF4	STRIPS 03/15 0.00000						31 Mar 2015		
		118,000.000	Local	99.839432	117,810.53	99.944700	117,934.75	124.22	0.07
			Base	99.839432	117,810.53	99.944700	117,934.75	124.22	0.07
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.646816	113,597.37	99.825900	113,801.53	204.16	0.07
			Base	99.646816	113,597.37	99.825900	113,801.53	204.16	0.07
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.342816	113,250.81	99.387400	113,301.64	50.83	0.07
			Base	99.342816	113,250.81	99.387400	113,301.64	50.83	0.07
912834ED6	STRIPS 12/14 0.00000						31 Dec 2014		
		187,000.000	Local	99.924513	186,858.84	99.969100	186,942.22	83.38	0.12
			Base	99.924513	186,858.84	99.969100	186,942.22	83.38	0.12
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.753295	165,590.47	99.895400	165,826.36	235.89	0.10
			Base	99.753295	165,590.47	99.895400	165,826.36	235.89	0.10
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.524902	132,368.12	99.663500	132,552.46	184.34	0.08
			Base	99.524902	132,368.12	99.663500	132,552.46	184.34	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
US DOLLAR Total									
		125,646,813.910	Local		129,339,215.65		128,870,974.04	-468,241.61	79.76
	Original Face:	124,656,139.000	Base		129,339,215.65		128,870,974.04	-468,241.61	79.76
FIXED INCOME Total									
		125,646,813.910	Base		129,339,215.65		128,870,974.04	-468,241.61	79.76
	Original Face:	124,656,139.000							

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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									
		158,338,234.910	Base		162,032,411.97		161,564,170.36	-468,241.61	100.00
Original Face:		124,656,139.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.073511	31 Dec 2099		
		Local	6,772,861.010	100.000000	6,772,861.01	100.000000	6,772,861.01	0.00	0.37
		Base		100.000000	6,772,861.01	100.000000	6,772,861.01	0.00	0.37
US DOLLAR Total									
		Local	6,772,861.010		6,772,861.01		6,772,861.01	0.00	0.37
		Base			6,772,861.01		6,772,861.01	0.00	0.37
CASH EQUIVALENT Total									
		Base	6,772,861.010		6,772,861.01		6,772,861.01	0.00	0.37
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		Local	17,666.000	25.805031	455,871.68	36.860000	651,168.76	195,297.08	0.04
		Base		25.805031	455,871.68	36.860000	651,168.76	195,297.08	0.04
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	46,042.000	38.870849	1,789,691.62	61.240000	2,819,612.08	1,029,920.46	0.15
		Base		38.870849	1,789,691.62	61.240000	2,819,612.08	1,029,920.46	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,090.000	37.266134	450,547.56	53.310000	644,517.90	193,970.34	0.04
		Base		37.266134	450,547.56	53.310000	644,517.90	193,970.34	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	66,918.000	20.626288	1,380,269.97	15.180000	1,015,815.24	-364,454.73	0.06
		Base		20.626288	1,380,269.97	15.180000	1,015,815.24	-364,454.73	0.06
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	526,178.000	37.551185	19,758,607.23	34.960000	18,395,182.88	-1,363,424.35	1.01
		Base		37.551185	19,758,607.23	34.960000	18,395,182.88	-1,363,424.35	1.01

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	152,272.000	23.271738	3,543,634.14	42.240000	6,431,969.28	2,888,335.14	0.35
		Base		23.271738	3,543,634.14	42.240000	6,431,969.28	2,888,335.14	0.35
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	161,205.000	25.969954	4,186,486.43	55.280000	8,911,412.40	4,724,925.97	0.49
		Base		25.969954	4,186,486.43	55.280000	8,911,412.40	4,724,925.97	0.49
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	46,929.000	30.665016	1,439,078.52	71.900000	3,374,195.10	1,935,116.58	0.18
		Base		30.665016	1,439,078.52	71.900000	3,374,195.10	1,935,116.58	0.18
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,235.000	29.920494	1,084,169.10	82.130000	2,975,980.55	1,891,811.45	0.16
		Base		29.920494	1,084,169.10	82.130000	2,975,980.55	1,891,811.45	0.16
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,605.000	205.400000	1,151,267.00	211.150000	1,183,495.75	32,228.75	0.06
		Base		205.400000	1,151,267.00	211.150000	1,183,495.75	32,228.75	0.06
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	33,787.000	41.724911	1,409,759.58	57.160000	1,931,264.92	521,505.34	0.11
		Base		41.724911	1,409,759.58	57.160000	1,931,264.92	521,505.34	0.11
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	21,521.000	63.423751	1,364,942.55	133.210000	2,866,812.41	1,501,869.86	0.16
		Base		63.423751	1,364,942.55	133.210000	2,866,812.41	1,501,869.86	0.16
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,778.000	55.083753	373,357.68	110.380000	748,155.64	374,797.96	0.04
		Base		55.083753	373,357.68	110.380000	748,155.64	374,797.96	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,046.000	42.196139	761,471.53	60.420000	1,090,339.32	328,867.79	0.06
		Base		42.196139	761,471.53	60.420000	1,090,339.32	328,867.79	0.06
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	118,849.000	21.116176	2,509,636.43	16.610000	1,974,081.89	-535,554.54	0.11
		Base		21.116176	2,509,636.43	16.610000	1,974,081.89	-535,554.54	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
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,053.000	95.186393	1,908,772.73	169.290000	3,394,772.37	1,485,999.64	0.19
		Base		95.186393	1,908,772.73	169.290000	3,394,772.37	1,485,999.64	0.19
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	11,007.000	42.240759	464,944.03	42.170000	464,165.19	-778.84	0.03
		Base		42.240759	464,944.03	42.170000	464,165.19	-778.84	0.03
018490102	ALLERGAN INC COMMON STOCK USD.01								
		Local	30,167.000	57.145800	1,723,917.36	163.680000	4,937,734.56	3,213,817.20	0.27
		Base		57.145800	1,723,917.36	163.680000	4,937,734.56	3,213,817.20	0.27
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,495.000	250.432570	1,376,126.97	264.640000	1,454,196.80	78,069.83	0.08
		Base		250.432570	1,376,126.97	264.640000	1,454,196.80	78,069.83	0.08
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	44,000.000	38.640620	1,700,187.26	61.490000	2,705,560.00	1,005,372.74	0.15
		Base		38.640620	1,700,187.26	61.490000	2,705,560.00	1,005,372.74	0.15
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,759.000	30.394068	965,285.21	35.340000	1,122,363.06	157,077.85	0.06
		Base		30.394068	965,285.21	35.340000	1,122,363.06	157,077.85	0.06
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	201,393.000	16.671575	3,357,538.41	43.080000	8,676,010.44	5,318,472.03	0.47
		Base		16.671575	3,357,538.41	43.080000	8,676,010.44	5,318,472.03	0.47
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	37,789.000	106.027536	4,006,674.56	339.040000	12,811,982.56	8,805,308.00	0.70
		Base		106.027536	4,006,674.56	339.040000	12,811,982.56	8,805,308.00	0.70
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	24,599.000	39.138200	962,760.57	39.990000	983,714.01	20,953.44	0.05
		Base		39.138200	962,760.57	39.990000	983,714.01	20,953.44	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	49,483.000	36.380534	1,800,217.98	53.700000	2,657,237.10	857,019.12	0.15
		Base		36.380534	1,800,217.98	53.700000	2,657,237.10	857,019.12	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
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	92,299.000	43.498045	4,014,826.06	89.550000	8,265,375.45	4,250,549.39	0.45
		Base		43.498045	4,014,826.06	89.550000	8,265,375.45	4,250,549.39	0.45
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	146,666.000	111.433763	16,343,544.33	56.060000	8,222,095.96	-8,121,448.37	0.45
		Base		111.433763	16,343,544.33	56.060000	8,222,095.96	-8,121,448.37	0.45
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,121.000	46.672145	1,872,533.13	98.600000	3,955,930.60	2,083,397.47	0.22
		Base		46.672145	1,872,533.13	98.600000	3,955,930.60	2,083,397.47	0.22
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	22,897.000	21.473209	491,672.07	77.390000	1,771,998.83	1,280,326.76	0.10
		Base		21.473209	491,672.07	77.390000	1,771,998.83	1,280,326.76	0.10
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	19,250.000	36.363194	699,991.48	125.760000	2,420,880.00	1,720,888.52	0.13
		Base		36.363194	699,991.48	125.760000	2,420,880.00	1,720,888.52	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	24,869.000	46.183141	1,148,528.53	52.940000	1,316,564.86	168,036.33	0.07
		Base		46.183141	1,148,528.53	52.940000	1,316,564.86	168,036.33	0.07
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	76,749.000	60.352442	4,631,989.59	139.380000	10,697,275.62	6,065,286.03	0.59
		Base		60.352442	4,631,989.59	139.380000	10,697,275.62	6,065,286.03	0.59
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	15,931.000	42.425400	675,879.05	103.010000	1,641,052.31	965,173.26	0.09
		Base		42.425400	675,879.05	103.010000	1,641,052.31	965,173.26	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	51,203.000	46.285462	2,369,954.53	112.690000	5,770,066.07	3,400,111.54	0.32
		Base		46.285462	2,369,954.53	112.690000	5,770,066.07	3,400,111.54	0.32
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	31,849.000	39.580717	1,260,606.26	51.120000	1,628,120.88	367,514.62	0.09
		Base		39.580717	1,260,606.26	51.120000	1,628,120.88	367,514.62	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
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	39,104.000	67.890461	2,654,788.59	101.830000	3,981,960.32	1,327,171.73	0.22
		Base		67.890461	2,654,788.59	101.830000	3,981,960.32	1,327,171.73	0.22
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,812.000	22.208186	328,947.65	34.270000	507,607.24	178,659.59	0.03
		Base		22.208186	328,947.65	34.270000	507,607.24	178,659.59	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	611,446.000	21.952815	13,422,961.04	102.500000	62,673,215.00	49,250,253.96	3.43
		Base		21.952815	13,422,961.04	102.500000	62,673,215.00	49,250,253.96	3.43
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	123,423.000	19.695306	2,430,853.73	23.105000	2,851,688.42	420,834.69	0.16
		Base		19.695306	2,430,853.73	23.105000	2,851,688.42	420,834.69	0.16
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	66,351.000	23.381500	1,551,385.90	49.860000	3,308,260.86	1,756,874.96	0.18
		Base		23.381500	1,551,385.90	49.860000	3,308,260.86	1,756,874.96	0.18
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,263.000	52.191038	379,063.51	66.750000	484,805.25	105,741.74	0.03
		Base		52.191038	379,063.51	66.750000	484,805.25	105,741.74	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,101.000	25.644267	592,408.21	53.640000	1,239,137.64	646,729.43	0.07
		Base		25.644267	592,408.21	53.640000	1,239,137.64	646,729.43	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	48,877.000	45.133730	2,206,001.33	83.480000	4,080,251.96	1,874,250.63	0.22
		Base		45.133730	2,206,001.33	83.480000	4,080,251.96	1,874,250.63	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	6,415.000	32.898970	211,046.89	54.250000	348,013.75	136,966.86	0.02
		Base		32.898970	211,046.89	54.250000	348,013.75	136,966.86	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,369.000	204.945776	690,462.32	538.840000	1,815,351.96	1,124,889.64	0.10
		Base		204.945776	690,462.32	538.840000	1,815,351.96	1,124,889.64	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
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	12,351.000	125.730859	1,552,901.84	154.100000	1,903,289.10	350,387.26	0.10
		Base		125.730859	1,552,901.84	154.100000	1,903,289.10	350,387.26	0.10
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,653.000	49.369606	476,564.81	48.130000	464,598.89	-11,965.92	0.03
		Base		49.369606	476,564.81	48.130000	464,598.89	-11,965.92	0.03
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	44,045.000	26.630485	1,172,939.69	14.040000	618,391.80	-554,547.89	0.03
		Base		26.630485	1,172,939.69	14.040000	618,391.80	-554,547.89	0.03
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	72,843.000	31.541910	2,297,607.37	37.330000	2,719,229.19	421,621.82	0.15
		Base		31.541910	2,297,607.37	37.330000	2,719,229.19	421,621.82	0.15
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	44,200.000	57.304929	2,532,877.84	69.140000	3,055,988.00	523,110.16	0.17
		Base		57.304929	2,532,877.84	69.140000	3,055,988.00	523,110.16	0.17
058498106	BALL CORP COMMON STOCK NPV								
		Local	14,135.000	17.328978	244,945.11	64.100000	906,053.50	661,108.39	0.05
		Base		17.328978	244,945.11	64.100000	906,053.50	661,108.39	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	1,066,110.000	24.070358	25,661,649.44	16.090000	17,153,709.90	-8,507,939.54	0.94
		Base		24.070358	25,661,649.44	16.090000	17,153,709.90	-8,507,939.54	0.94
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	115,614.000	35.196107	4,069,162.73	39.180000	4,529,756.52	460,593.79	0.25
		Base		35.196107	4,069,162.73	39.180000	4,529,756.52	460,593.79	0.25
067383109	CR BARD INC COMMON STOCK USD.25								
		Local	7,732.000	63.073025	487,680.63	148.440000	1,147,738.08	660,057.45	0.06
		Base		63.073025	487,680.63	148.440000	1,147,738.08	660,057.45	0.06
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	55,010.000	45.012824	2,476,155.46	74.980000	4,124,649.80	1,648,494.34	0.23
		Base		45.012824	2,476,155.46	74.980000	4,124,649.80	1,648,494.34	0.23

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		Local	19,587.000	55.805571	1,093,063.72	117.170000	2,295,008.79	1,201,945.07	0.13
		Base		55.805571	1,093,063.72	117.170000	2,295,008.79	1,201,945.07	0.13
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		Local	20,684.000	33.265150	688,056.37	64.260000	1,329,153.84	641,097.47	0.07
		Base		33.265150	688,056.37	64.260000	1,329,153.84	641,097.47	0.07
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		Local	10,225.000	25.429087	260,012.41	40.740000	416,566.50	156,554.09	0.02
		Base		25.429087	260,012.41	40.740000	416,566.50	156,554.09	0.02
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	182,540.000	74.335798	13,569,256.59	137.250000	25,053,615.00	11,484,358.41	1.37
		Base		74.335798	13,569,256.59	137.250000	25,053,615.00	11,484,358.41	1.37
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	27,936.000	32.117437	897,232.73	31.890000	890,879.04	-6,353.69	0.05
		Base		32.117437	897,232.73	31.890000	890,879.04	-6,353.69	0.05
09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005								
		Local	24,048.000	69.148642	1,662,886.55	343.040000	8,249,425.92	6,586,539.37	0.45
		Base		69.148642	1,662,886.55	343.040000	8,249,425.92	6,586,539.37	0.45
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	12,684.000	198.050165	2,512,068.29	330.530000	4,192,442.52	1,680,374.23	0.23
		Base		198.050165	2,512,068.29	330.530000	4,192,442.52	1,680,374.23	0.23
093671105	H+R BLOCK INC COMMON STOCK NPV								
		Local	27,800.000	18.259173	507,605.00	33.530000	932,134.00	424,529.00	0.05
		Base		18.259173	507,605.00	33.530000	932,134.00	424,529.00	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	68,017.000	61.688497	4,195,866.47	126.800000	8,624,555.60	4,428,689.13	0.47
		Base		61.688497	4,195,866.47	126.800000	8,624,555.60	4,428,689.13	0.47
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,178.000	32.921662	763,058.29	62.190000	1,441,439.82	678,381.53	0.08
		Base		32.921662	763,058.29	62.190000	1,441,439.82	678,381.53	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
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,515.000	89.360596	1,386,429.65	121.420000	1,883,831.30	497,401.65	0.10
		Base		89.360596	1,386,429.65	121.420000	1,883,831.30	497,401.65	0.10
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	134,097.000	17.094395	2,292,307.04	12.680000	1,700,349.96	-591,957.08	0.09
		Base		17.094395	2,292,307.04	12.680000	1,700,349.96	-591,957.08	0.09
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	168,009.000	39.164382	6,579,968.62	50.650000	8,509,655.85	1,929,687.23	0.47
		Base		39.164382	6,579,968.62	50.650000	8,509,655.85	1,929,687.23	0.47
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		Local	56,343.000	43.413091	2,446,023.78	39.380000	2,218,787.34	-227,236.44	0.12
		Base		43.413091	2,446,023.78	39.380000	2,218,787.34	-227,236.44	0.12
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,433.000	35.478309	583,015.05	92.660000	1,522,681.78	939,666.73	0.08
		Base		35.478309	583,015.05	92.660000	1,522,681.78	939,666.73	0.08
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	49,410.000	37.110489	1,833,629.25	59.290000	2,929,518.90	1,095,889.65	0.16
		Base		37.110489	1,833,629.25	59.290000	2,929,518.90	1,095,889.65	0.16
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,276.000	20.032828	566,448.24	31.780000	898,611.28	332,163.04	0.05
		Base		20.032828	566,448.24	31.780000	898,611.28	332,163.04	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	5,279.000	131.494590	694,159.94	257.670000	1,360,239.93	666,079.99	0.07
		Base		131.494590	694,159.94	257.670000	1,360,239.93	666,079.99	0.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,048.000	52.172016	785,084.49	68.260000	1,027,176.48	242,091.99	0.06
		Base		52.172016	785,084.49	68.260000	1,027,176.48	242,091.99	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	27,237.000	34.873903	949,860.49	94.600000	2,576,620.20	1,626,759.71	0.14
		Base		34.873903	949,860.49	94.600000	2,576,620.20	1,626,759.71	0.14

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12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,001.000	85.713121	2,742,905.59	76.550000	2,449,676.55	-293,229.04	0.13
		Base		85.713121	2,742,905.59	76.550000	2,449,676.55	-293,229.04	0.13
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	27,321.000	18.909665	516,630.96	30.540000	834,383.34	317,752.38	0.05
		Base		18.909665	516,630.96	30.540000	834,383.34	317,752.38	0.05
126408103	CSX CORP COMMON STOCK USD1.								
		Local	101,825.000	11.002789	1,120,358.94	30.910000	3,147,410.75	2,027,051.81	0.17
		Base		11.002789	1,120,358.94	30.910000	3,147,410.75	2,027,051.81	0.17
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	118,541.000	32.289952	3,827,683.21	79.450000	9,418,082.45	5,590,399.24	0.52
		Base		32.289952	3,827,683.21	79.450000	9,418,082.45	5,590,399.24	0.52
12673P105	CA INC COMMON STOCK USD.1								
		Local	32,322.000	31.536339	1,019,317.54	28.240000	912,773.28	-106,544.26	0.05
		Base		31.536339	1,019,317.54	28.240000	912,773.28	-106,544.26	0.05
12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	21,947.000	23.441305	514,466.31	18.510000	406,238.97	-108,227.34	0.02
		Base		23.441305	514,466.31	18.510000	406,238.97	-108,227.34	0.02
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,307.000	16.018735	677,704.63	33.540000	1,418,976.78	741,272.15	0.08
		Base		16.018735	677,704.63	33.540000	1,418,976.78	741,272.15	0.08
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,701.000	42.575671	881,358.96	74.330000	1,538,705.33	657,346.37	0.08
		Base		42.575671	881,358.96	74.330000	1,538,705.33	657,346.37	0.08
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,140.000	34.456826	625,046.82	44.820000	813,034.80	187,987.98	0.04
		Base		34.456826	625,046.82	44.820000	813,034.80	187,987.98	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,948.000	54.941999	3,183,778.97	82.060000	4,755,212.88	1,571,433.91	0.26
		Base		54.941999	3,183,778.97	82.060000	4,755,212.88	1,571,433.91	0.26

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,491.000	39.998596	1,379,591.58	73.700000	2,541,986.70	1,162,395.12	0.14
		Base		39.998596	1,379,591.58	73.700000	2,541,986.70	1,162,395.12	0.14
14170T101	CAREFUSION CORP COMMON STOCK USD.01								
		Local	21,017.000	28.639292	601,912.00	45.910000	964,890.47	362,978.47	0.05
		Base		28.639292	601,912.00	45.910000	964,890.47	362,978.47	0.05
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	22,349.000	23.679924	529,222.63	52.400000	1,171,087.60	641,864.97	0.06
		Base		23.679924	529,222.63	52.400000	1,171,087.60	641,864.97	0.06
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	44,460.000	37.642817	1,673,599.65	37.880000	1,684,144.80	10,545.15	0.09
		Base		37.642817	1,673,599.65	37.880000	1,684,144.80	10,545.15	0.09
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	63,287.000	53.211333	3,367,585.65	109.070000	6,902,713.09	3,535,127.44	0.38
		Base		53.211333	3,367,585.65	109.070000	6,902,713.09	3,535,127.44	0.38
151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	81,192.000	30.121619	2,445,634.49	95.020000	7,714,863.84	5,269,229.35	0.42
		Base		30.121619	2,445,634.49	95.020000	7,714,863.84	5,269,229.35	0.42
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	43,569.000	18.519473	806,874.92	24.840000	1,082,253.96	275,379.04	0.06
		Base		18.519473	806,874.92	24.840000	1,082,253.96	275,379.04	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,067.000	63.334422	3,677,639.86	40.990000	2,380,166.33	-1,297,473.53	0.13
		Base		63.334422	3,677,639.86	40.990000	2,380,166.33	-1,297,473.53	0.13
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	29,938.000	25.043372	749,748.47	57.660000	1,726,225.08	976,476.61	0.09
		Base		25.043372	749,748.47	57.660000	1,726,225.08	976,476.61	0.09
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	51,332.000	28.409307	1,458,306.55	27.200000	1,396,230.40	-62,076.15	0.08
		Base		28.409307	1,458,306.55	27.200000	1,396,230.40	-62,076.15	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166764100	CHEVRONTEXACO CORP COMMON STOCK USD.75								
		Local	192,998.000	62.350589	12,033,538.90	129.450000	24,983,591.10	12,950,052.20	1.37
		Base		62.350589	12,033,538.90	129.450000	24,983,591.10	12,950,052.20	1.37
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,151.000	283.970997	894,792.61	678.650000	2,138,426.15	1,243,633.54	0.12
		Base		283.970997	894,792.61	678.650000	2,138,426.15	1,243,633.54	0.12
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	24,786.000	44.279106	1,097,501.91	91.950000	2,279,072.70	1,181,570.79	0.12
		Base		44.279106	1,097,501.91	91.950000	2,279,072.70	1,181,570.79	0.12
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,823.000	141.524919	1,248,674.36	145.160000	1,280,746.68	32,072.32	0.07
		Base		141.524919	1,248,674.36	145.160000	1,280,746.68	32,072.32	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	14,920.000	35.662894	532,090.38	48.090000	717,502.80	185,412.42	0.04
		Base		35.662894	532,090.38	48.090000	717,502.80	185,412.42	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	519,354.000	28.372549	14,735,396.91	24.990000	12,978,656.46	-1,756,740.45	0.71
		Base		28.372549	14,735,396.91	24.990000	12,978,656.46	-1,756,740.45	0.71
172908105	CINTAS CORP COMMON STOCK NPV								
		Local	10,235.000	36.226633	370,779.59	66.140000	676,942.90	306,163.31	0.04
		Base		36.226633	370,779.59	66.140000	676,942.90	306,163.31	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	307,980.000	83.141159	25,605,814.17	51.650000	15,907,167.00	-9,698,647.17	0.87
		Base		83.141159	25,605,814.17	51.650000	15,907,167.00	-9,698,647.17	0.87
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		Local	16,612.000	40.394212	671,028.65	70.260000	1,167,159.12	496,130.47	0.06
		Base		40.394212	671,028.65	70.260000	1,167,159.12	496,130.47	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		Local	13,037.000	55.411488	722,399.57	88.600000	1,155,078.20	432,678.63	0.06
		Base		55.411488	722,399.57	88.600000	1,155,078.20	432,678.63	0.06

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189754104	COACH INC COMMON STOCK USD.01								
		Local	27,797.000	32.144599	893,523.41	36.830000	1,023,763.51	130,240.10	0.06
		Base		32.144599	893,523.41	36.830000	1,023,763.51	130,240.10	0.06
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	383,213.000	27.408356	10,503,238.37	41.720000	15,987,646.36	5,484,407.99	0.88
		Base		27.408356	10,503,238.37	41.720000	15,987,646.36	5,484,407.99	0.88
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		Local	23,707.000	22.376096	530,470.10	47.780000	1,132,720.46	602,250.36	0.06
		Base		22.376096	530,470.10	47.780000	1,132,720.46	602,250.36	0.06
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	61,686.000	22.823262	1,407,875.77	45.730000	2,820,900.78	1,413,025.01	0.15
		Base		22.823262	1,407,875.77	45.730000	2,820,900.78	1,413,025.01	0.15
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		Local	88,164.000	32.370485	2,853,911.41	64.730000	5,706,855.72	2,852,944.31	0.31
		Base		32.370485	2,853,911.41	64.730000	5,706,855.72	2,852,944.31	0.31
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	263,576.000	20.631503	5,437,969.00	54.730000	14,425,514.48	8,987,545.48	0.79
		Base		20.631503	5,437,969.00	54.730000	14,425,514.48	8,987,545.48	0.79
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,418.000	44.484382	819,313.35	50.340000	927,162.12	107,848.77	0.05
		Base		44.484382	819,313.35	50.340000	927,162.12	107,848.77	0.05
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,687.000	49.836189	731,944.11	59.790000	878,135.73	146,191.62	0.05
		Base		49.836189	731,944.11	59.790000	878,135.73	146,191.62	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	42,697.000	23.995434	1,024,533.06	32.200000	1,374,843.40	350,310.34	0.08
		Base		23.995434	1,024,533.06	32.200000	1,374,843.40	350,310.34	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	124,468.000	38.910302	4,843,087.53	81.220000	10,109,290.96	5,266,203.43	0.55
		Base		38.910302	4,843,087.53	81.220000	10,109,290.96	5,266,203.43	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
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,308.000	45.184710	1,053,165.21	40.280000	938,846.24	-114,318.97	0.05
		Base		45.184710	1,053,165.21	40.280000	938,846.24	-114,318.97	0.05
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,694.000	45.222507	1,342,837.11	57.890000	1,718,985.66	376,148.55	0.09
		Base		45.222507	1,342,837.11	57.890000	1,718,985.66	376,148.55	0.09
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,111.000	30.198469	516,726.00	87.090000	1,490,196.99	973,470.99	0.08
		Base		30.198469	516,726.00	87.090000	1,490,196.99	973,470.99	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	132,657.000	22.404090	2,972,059.39	20.860000	2,767,225.02	-204,834.37	0.15
		Base		22.404090	2,972,059.39	20.860000	2,767,225.02	-204,834.37	0.15
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	44,435.000	56.347773	2,503,813.28	121.080000	5,380,189.80	2,876,376.52	0.29
		Base		56.347773	2,503,813.28	121.080000	5,380,189.80	2,876,376.52	0.29
228227104	CROWN CASTLE INTL CORP REIT USD.01								
		Local	33,841.000	59.008319	1,996,900.52	79.510000	2,690,697.91	693,797.39	0.15
		Base		59.008319	1,996,900.52	79.510000	2,690,697.91	693,797.39	0.15
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,339.000	38.025078	659,316.83	145.110000	2,516,062.29	1,856,745.46	0.14
		Base		38.025078	659,316.83	145.110000	2,516,062.29	1,856,745.46	0.14
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	32,517.000	27.598954	897,435.18	21.680000	704,968.56	-192,466.62	0.04
		Base		27.598954	897,435.18	21.680000	704,968.56	-192,466.62	0.04
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	17,946.000	44.954843	806,759.62	78.250000	1,404,274.50	597,514.88	0.08
		Base		44.954843	806,759.62	78.250000	1,404,274.50	597,514.88	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	60,991.000	34.157834	2,083,320.43	76.610000	4,672,520.51	2,589,200.08	0.26
		Base		34.157834	2,083,320.43	76.610000	4,672,520.51	2,589,200.08	0.26

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Base Currency: USD - US DOLLAR

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237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	13,378.000	29.610750	396,132.62	47.320000	633,046.96	236,914.34	0.03
		Base		29.610750	396,132.62	47.320000	633,046.96	236,914.34	0.03
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	18,024.000	33.484395	603,522.73	74.680000	1,346,032.32	742,509.59	0.07
		Base		33.484395	603,522.73	74.680000	1,346,032.32	742,509.59	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	36,883.000	41.006655	1,512,448.46	84.090000	3,101,491.47	1,589,043.01	0.17
		Base		41.006655	1,512,448.46	84.090000	3,101,491.47	1,589,043.01	0.17
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	85,965.000	22.474170	1,931,992.06	39.580000	3,402,494.70	1,470,502.64	0.19
		Base		22.474170	1,931,992.06	39.580000	3,402,494.70	1,470,502.64	0.19
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	35,655.000	16.084218	573,482.80	17.220000	613,979.10	40,496.30	0.03
		Base		16.084218	573,482.80	17.220000	613,979.10	40,496.30	0.03
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,375.000	31.487780	452,636.84	47.705000	685,759.38	233,122.54	0.04
		Base		31.487780	452,636.84	47.705000	685,759.38	233,122.54	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	38,872.000	51.420025	1,998,799.21	75.420000	2,931,726.24	932,927.03	0.16
		Base		51.420025	1,998,799.21	75.420000	2,931,726.24	932,927.03	0.16
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,952.000	64.150321	445,973.03	43.940000	305,470.88	-140,502.15	0.02
		Base		64.150321	445,973.03	43.940000	305,470.88	-140,502.15	0.02
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	163,290.000	31.887646	5,206,933.64	89.880000	14,676,505.20	9,469,571.56	0.80
		Base		31.887646	5,206,933.64	89.880000	14,676,505.20	9,469,571.56	0.80
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,273.000	20.408661	964,778.65	62.370000	2,948,417.01	1,983,638.36	0.16
		Base		20.408661	964,778.65	62.370000	2,948,417.01	1,983,638.36	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
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	22,107.000	17.884382	395,370.04	43.720000	966,518.04	571,148.00	0.05
		Base		17.884382	395,370.04	43.720000	966,518.04	571,148.00	0.05
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	22,107.000	17.577495	388,585.68	42.970000	949,937.79	561,352.11	0.05
		Base		17.577495	388,585.68	42.970000	949,937.79	561,352.11	0.05
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	47,504.000	31.356473	1,489,557.87	86.450000	4,106,720.80	2,617,162.93	0.22
		Base		31.356473	1,489,557.87	86.450000	4,106,720.80	2,617,162.93	0.22
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	30,749.000	50.437330	1,550,897.46	63.990000	1,967,628.51	416,731.05	0.11
		Base		50.437330	1,550,897.46	63.990000	1,967,628.51	416,731.05	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	20,967.000	41.925814	879,058.55	53.625000	1,124,355.38	245,296.83	0.06
		Base		41.925814	879,058.55	53.625000	1,124,355.38	245,296.83	0.06
25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	58,965.000	36.626544	2,159,684.15	70.220000	4,140,522.30	1,980,838.15	0.23
		Base		36.626544	2,159,684.15	70.220000	4,140,522.30	1,980,838.15	0.23
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	16,880.000	37.237609	628,570.84	87.870000	1,483,245.60	854,674.76	0.08
		Base		37.237609	628,570.84	87.870000	1,483,245.60	854,674.76	0.08
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	122,072.000	33.152351	4,046,973.76	53.550000	6,536,955.60	2,489,981.84	0.36
		Base		33.152351	4,046,973.76	53.550000	6,536,955.60	2,489,981.84	0.36
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	19,909.000	25.729547	512,249.55	62.920000	1,252,674.28	740,424.73	0.07
		Base		25.729547	512,249.55	62.920000	1,252,674.28	740,424.73	0.07
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,105.000	48.482596	4,513,972.07	66.110000	6,155,171.55	1,641,199.48	0.34
		Base		48.482596	4,513,972.07	66.110000	6,155,171.55	1,641,199.48	0.34

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26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	71,701.000	51.997989	3,728,307.79	73.990000	5,305,156.99	1,576,849.20	0.29
		Base		51.997989	3,728,307.79	73.990000	5,305,156.99	1,576,849.20	0.29
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,753.000	77.355870	290,316.58	117.380000	440,527.14	150,210.56	0.02
		Base		77.355870	290,316.58	117.380000	440,527.14	150,210.56	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	207,561.000	27.033476	5,611,095.28	29.530000	6,129,276.33	518,181.05	0.34
		Base		27.033476	5,611,095.28	29.530000	6,129,276.33	518,181.05	0.34
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	55,406.000	34.429180	1,907,583.17	109.880000	6,088,011.28	4,180,428.11	0.33
		Base		34.429180	1,907,583.17	109.880000	6,088,011.28	4,180,428.11	0.33
26884L109	EQT CORP COMMON STOCK NPV								
		Local	15,384.000	39.192653	602,939.78	99.060000	1,523,939.04	920,999.26	0.08
		Base		39.192653	602,939.78	99.060000	1,523,939.04	920,999.26	0.08
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,236.000	26.302446	768,978.31	22.260000	650,793.36	-118,184.95	0.04
		Base		26.302446	768,978.31	22.260000	650,793.36	-118,184.95	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,233.000	32.780817	499,350.18	82.470000	1,256,265.51	756,915.33	0.07
		Base		32.780817	499,350.18	82.470000	1,256,265.51	756,915.33	0.07
278642103	EBAY INC COMMON STOCK USD.001								
		Local	115,639.000	27.166047	3,141,454.50	55.500000	6,417,964.50	3,276,510.00	0.35
		Base		27.166047	3,141,454.50	55.500000	6,417,964.50	3,276,510.00	0.35
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,391.000	45.762818	1,253,489.36	114.820000	3,145,034.62	1,891,545.26	0.17
		Base		45.762818	1,253,489.36	114.820000	3,145,034.62	1,891,545.26	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	33,031.000	34.119726	1,127,008.67	59.140000	1,953,453.34	826,444.67	0.11
		Base		34.119726	1,127,008.67	59.140000	1,953,453.34	826,444.67	0.11

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28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	10,696.000	86.784528	928,247.31	99.260000	1,061,684.96	133,437.65	0.06
		Base		86.784528	928,247.31	99.260000	1,061,684.96	133,437.65	0.06
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	31,889.000	33.299346	1,061,882.84	37.840000	1,206,679.76	144,796.92	0.07
		Base		33.299346	1,061,882.84	37.840000	1,206,679.76	144,796.92	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	71,145.000	38.434137	2,734,396.65	64.020000	4,554,702.90	1,820,306.25	0.25
		Base		38.434137	2,734,396.65	64.020000	4,554,702.90	1,820,306.25	0.25
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	18,186.000	59.901313	1,089,365.27	77.410000	1,407,778.26	318,412.99	0.08
		Base		59.901313	1,089,365.27	77.410000	1,407,778.26	318,412.99	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,371.000	31.254983	386,655.39	78.760000	974,339.96	587,684.57	0.05
		Base		31.254983	386,655.39	78.760000	974,339.96	587,684.57	0.05
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	34,051.000	40.960380	1,394,741.91	66.470000	2,263,369.97	868,628.06	0.12
		Base		40.960380	1,394,741.91	66.470000	2,263,369.97	868,628.06	0.12
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,337.000	174.344292	1,104,819.78	193.450000	1,225,892.65	121,072.87	0.07
		Base		174.344292	1,104,819.78	193.450000	1,225,892.65	121,072.87	0.07
30161N101	EXELON CORP COMMON STOCK NPV								
		Local	87,059.000	42.838369	3,729,465.55	33.420000	2,909,511.78	-819,953.77	0.16
		Base		42.838369	3,729,465.55	33.420000	2,909,511.78	-819,953.77	0.16
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,398.000	35.598137	370,149.43	85.900000	893,188.20	523,038.77	0.05
		Base		35.598137	370,149.43	85.900000	893,188.20	523,038.77	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	20,011.000	41.611208	832,681.89	41.300000	826,454.30	-6,227.59	0.05
		Base		41.611208	832,681.89	41.300000	826,454.30	-6,227.59	0.05

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30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	78,367.000	24.411075	1,913,022.69	73.930000	5,793,672.31	3,880,649.62	0.32
		Base		24.411075	1,913,022.69	73.930000	5,793,672.31	3,880,649.62	0.32
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	435,377.000	57.560108	25,060,347.25	99.460000	43,302,596.42	18,242,249.17	2.37
		Base		57.560108	25,060,347.25	99.460000	43,302,596.42	18,242,249.17	2.37
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,358.000	29.093000	417,717.29	33.790000	485,156.82	67,439.53	0.03
		Base		29.093000	417,717.29	33.790000	485,156.82	67,439.53	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,500.000	29.654689	400,338.30	66.140000	892,890.00	492,551.70	0.05
		Base		29.654689	400,338.30	66.140000	892,890.00	492,551.70	0.05
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,843.000	26.197191	624,619.63	61.840000	1,474,451.12	849,831.49	0.08
		Base		26.197191	624,619.63	61.840000	1,474,451.12	849,831.49	0.08
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	174,330.000	54.913511	9,573,072.33	74.820000	13,043,370.60	3,470,298.27	0.71
		Base		54.913511	9,573,072.33	74.820000	13,043,370.60	3,470,298.27	0.71
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,693.000	34.440238	333,829.23	79.830000	773,792.19	439,962.96	0.04
		Base		34.440238	333,829.23	79.830000	773,792.19	439,962.96	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,680.000	28.999035	802,693.29	45.280000	1,253,350.40	450,657.11	0.07
		Base		28.999035	802,693.29	45.280000	1,253,350.40	450,657.11	0.07
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	28,162.000	74.373506	2,094,506.69	147.880000	4,164,596.56	2,070,089.87	0.23
		Base		74.373506	2,094,506.69	147.880000	4,164,596.56	2,070,089.87	0.23
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,677.000	128.581428	987,119.62	124.190000	953,406.63	-33,712.99	0.05
		Base		128.581428	987,119.62	124.190000	953,406.63	-33,712.99	0.05

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31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
		Local	29,178.000	27.532701	803,349.16	56.750000	1,655,851.50	852,502.34	0.09
		Base		27.532701	803,349.16	56.750000	1,655,851.50	852,502.34	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	86,227.000	24.417403	2,105,439.39	20.405000	1,759,461.94	-345,977.45	0.10
		Base		24.417403	2,105,439.39	20.405000	1,759,461.94	-345,977.45	0.10
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,207.000	109.699802	790,606.47	69.680000	502,183.76	-288,422.71	0.03
		Base		109.699802	790,606.47	69.680000	502,183.76	-288,422.71	0.03
337738108	FISERV INC COMMON STOCK USD.01								
		Local	25,268.000	21.195108	535,558.00	64.470000	1,629,027.96	1,093,469.96	0.09
		Base		21.195108	535,558.00	64.470000	1,629,027.96	1,093,469.96	0.09
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	42,571.000	45.716756	1,946,208.00	34.240000	1,457,631.04	-488,576.96	0.08
		Base		45.716756	1,946,208.00	34.240000	1,457,631.04	-488,576.96	0.08
343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	16,135.000	39.335582	634,679.61	73.890000	1,192,215.15	557,535.54	0.07
		Base		39.335582	634,679.61	73.890000	1,192,215.15	557,535.54	0.07
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,923.000	23.535755	327,688.31	75.890000	1,056,616.47	728,928.16	0.06
		Base		23.535755	327,688.31	75.890000	1,056,616.47	728,928.16	0.06
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	400,895.000	12.263026	4,916,185.66	17.410000	6,979,581.95	2,063,396.29	0.38
		Base		12.263026	4,916,185.66	17.410000	6,979,581.95	2,063,396.29	0.38
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,829.000	129.414779	624,943.97	101.290000	489,129.41	-135,814.56	0.03
		Base		129.414779	624,943.97	101.290000	489,129.41	-135,814.56	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,727.000	25.057191	1,020,504.22	56.520000	2,301,890.04	1,281,385.82	0.13
		Base		25.057191	1,020,504.22	56.520000	2,301,890.04	1,281,385.82	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	105,308.000	30.950557	3,259,341.27	36.370000	3,830,051.96	570,710.69	0.21
		Base		30.950557	3,259,341.27	36.370000	3,830,051.96	570,710.69	0.21
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	101,614.000	9.806670	996,494.94	6.800000	690,975.20	-305,519.74	0.04
		Base		9.806670	996,494.94	6.800000	690,975.20	-305,519.74	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,618.000	46.141895	536,076.54	42.200000	490,279.60	-45,796.94	0.03
		Base		46.141895	536,076.54	42.200000	490,279.60	-45,796.94	0.03
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	22,992.000	47.527311	1,092,747.93	33.760000	776,209.92	-316,538.01	0.04
		Base		47.527311	1,092,747.93	33.760000	776,209.92	-316,538.01	0.04
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	26,363.000	26.289525	693,070.75	46.150000	1,216,652.45	523,581.70	0.07
		Base		26.289525	693,070.75	46.150000	1,216,652.45	523,581.70	0.07
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	33,022.000	55.310457	1,826,461.90	123.250000	4,069,961.50	2,243,499.60	0.22
		Base		55.310457	1,826,461.90	123.250000	4,069,961.50	2,243,499.60	0.22
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,016,646.000	32.062906	32,596,625.47	25.980000	26,412,463.08	-6,184,162.39	1.45
		Base		32.062906	32,596,625.47	25.980000	26,412,463.08	-6,184,162.39	1.45
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	52,861.000	21.200439	1,120,676.43	24.570000	1,298,794.77	178,118.34	0.07
		Base		21.200439	1,120,676.43	24.570000	1,298,794.77	178,118.34	0.07
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,300.000	27.597294	1,719,311.40	53.380000	3,325,574.00	1,606,262.60	0.18
		Base		27.597294	1,719,311.40	53.380000	3,325,574.00	1,606,262.60	0.18
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	133,323.000	36.050867	4,806,409.77	34.800000	4,639,640.40	-166,769.37	0.25
		Base		36.050867	4,806,409.77	34.800000	4,639,640.40	-166,769.37	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,572.000	40.110200	624,596.04	87.740000	1,366,287.28	741,691.24	0.07
		Base		40.110200	624,596.04	87.740000	1,366,287.28	741,691.24	0.07
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	50,314.000	23.285654	1,171,594.38	14.190000	713,955.66	-457,638.72	0.04
		Base		23.285654	1,171,594.38	14.190000	713,955.66	-457,638.72	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	155,692.000	18.341068	2,855,557.58	107.580000	16,749,345.36	13,893,787.78	0.92
		Base		18.341068	2,855,557.58	107.580000	16,749,345.36	13,893,787.78	0.92
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	42,163.000	115.880983	4,885,889.89	179.110000	7,551,814.93	2,665,925.04	0.41
		Base		115.880983	4,885,889.89	179.110000	7,551,814.93	2,665,925.04	0.41
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	27,984.000	22.794340	637,876.81	25.970000	726,744.48	88,867.67	0.04
		Base		22.794340	637,876.81	25.970000	726,744.48	88,867.67	0.04
38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		Local	28,720.000	266.750788	7,661,082.64	582.360000	16,725,379.20	9,064,296.56	0.92
		Base		266.750788	7,661,082.64	582.360000	16,725,379.20	9,064,296.56	0.92
38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	28,720.000	264.991478	7,610,555.25	571.600000	16,416,352.00	8,805,796.75	0.90
		Base		264.991478	7,610,555.25	571.600000	16,416,352.00	8,805,796.75	0.90
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	457.000	713.039365	325,858.99	718.800000	328,491.60	2,632.61	0.02
		Base		713.039365	325,858.99	718.800000	328,491.60	2,632.61	0.02
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,174.000	90.092494	556,231.06	246.200000	1,520,038.80	963,807.74	0.08
		Base		90.092494	556,231.06	246.200000	1,520,038.80	963,807.74	0.08
40414L109	HCP INC REIT USD1.								
		Local	46,453.000	35.769554	1,661,603.10	43.330000	2,012,808.49	351,205.39	0.11
		Base		35.769554	1,661,603.10	43.330000	2,012,808.49	351,205.39	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
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	85,621.000	30.970838	2,651,754.11	67.610000	5,788,835.81	3,137,081.70	0.32
		Base		30.970838	2,651,754.11	67.610000	5,788,835.81	3,137,081.70	0.32
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	22,139.000	42.534630	941,674.18	63.560000	1,407,154.84	465,480.66	0.08
		Base		42.534630	941,674.18	63.560000	1,407,154.84	465,480.66	0.08
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,904.000	76.357835	527,174.49	115.080000	794,512.32	267,337.83	0.04
		Base		76.357835	527,174.49	115.080000	794,512.32	267,337.83	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,797.000	44.613413	481,691.02	71.390000	770,797.83	289,106.81	0.04
		Base		44.613413	481,691.02	71.390000	770,797.83	289,106.81	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	45,591.000	43.941303	2,003,327.94	37.050000	1,689,146.55	-314,181.39	0.09
		Base		43.941303	2,003,327.94	37.050000	1,689,146.55	-314,181.39	0.09
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,714.000	27.613754	323,467.52	52.655000	616,800.67	293,333.15	0.03
		Base		27.613754	323,467.52	52.655000	616,800.67	293,333.15	0.03
42217K106	HEALTH CARE REIT INC REIT USD1.								
		Local	30,968.000	51.033053	1,580,391.60	67.580000	2,092,817.44	512,425.84	0.11
		Base		51.033053	1,580,391.60	67.580000	2,092,817.44	512,425.84	0.11
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	10,963.000	45.686041	500,856.07	105.050000	1,151,663.15	650,807.08	0.06
		Base		45.686041	500,856.07	105.050000	1,151,663.15	650,807.08	0.06
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,127.000	42.130202	637,303.57	91.420000	1,382,910.34	745,606.77	0.08
		Base		42.130202	637,303.57	91.420000	1,382,910.34	745,606.77	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	26,759.000	52.190682	1,396,570.47	101.100000	2,705,334.90	1,308,764.43	0.15
		Base		52.190682	1,396,570.47	101.100000	2,705,334.90	1,308,764.43	0.15

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		Local	189,724.000	33.835248	6,419,358.50	38.000000	7,209,512.00	790,153.50	0.39
		Base		33.835248	6,419,358.50	38.000000	7,209,512.00	790,153.50	0.39
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	138,702.000	42.186085	5,851,294.34	93.500000	12,968,637.00	7,117,342.66	0.71
		Base		42.186085	5,851,294.34	93.500000	12,968,637.00	7,117,342.66	0.71
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	79,395.000	46.796512	3,715,409.05	95.230000	7,560,785.85	3,845,376.80	0.41
		Base		46.796512	3,715,409.05	95.230000	7,560,785.85	3,845,376.80	0.41
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	13,650.000	18.662397	254,741.72	50.680000	691,782.00	437,040.28	0.04
		Base		18.662397	254,741.72	50.680000	691,782.00	437,040.28	0.04
441060100	HOSPIRA INC COMMON STOCK USD.01								
		Local	16,945.000	36.280201	614,768.00	53.740000	910,624.30	295,856.30	0.05
		Base		36.280201	614,768.00	53.740000	910,624.30	295,856.30	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	76,740.000	18.730323	1,437,364.98	22.820000	1,751,206.80	313,841.82	0.10
		Base		18.730323	1,437,364.98	22.820000	1,751,206.80	313,841.82	0.10
443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	48,244.000	12.846858	619,783.80	9.870000	476,168.28	-143,615.52	0.03
		Base		12.846858	619,783.80	9.870000	476,168.28	-143,615.52	0.03
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,692.000	38.848678	609,613.46	128.740000	2,020,188.08	1,410,574.62	0.11
		Base		38.848678	609,613.46	128.740000	2,020,188.08	1,410,574.62	0.11
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	83,922.000	10.243155	859,626.07	9.845000	826,212.09	-33,413.98	0.05
		Base		10.243155	859,626.07	9.845000	826,212.09	-33,413.98	0.05
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	38,483.000	43.031919	1,655,997.33	88.210000	3,394,585.43	1,738,588.10	0.19
		Base		43.031919	1,655,997.33	88.210000	3,394,585.43	1,738,588.10	0.19

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	504,685.000	28.519689	14,393,459.27	34.920000	17,623,600.20	3,230,140.93	0.96
		Base		28.519689	14,393,459.27	34.920000	17,623,600.20	3,230,140.93	0.96
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,106.000	50.814233	411,900.17	67.890000	550,316.34	138,416.17	0.03
		Base		50.814233	411,900.17	67.890000	550,316.34	138,416.17	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,668.000	134.857401	1,573,516.15	189.000000	2,205,252.00	631,735.85	0.12
		Base		134.857401	1,573,516.15	189.000000	2,205,252.00	631,735.85	0.12
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	96,462.000	115.507747	11,142,108.31	192.300000	18,549,642.60	7,407,534.29	1.02
		Base		115.507747	11,142,108.31	192.300000	18,549,642.60	7,407,534.29	1.02
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,241.000	43.163072	355,706.88	101.590000	837,203.19	481,496.31	0.05
		Base		43.163072	355,706.88	101.590000	837,203.19	481,496.31	0.05
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,918.000	34.016943	1,493,956.10	48.450000	2,127,827.10	633,871.00	0.12
		Base		34.016943	1,493,956.10	48.450000	2,127,827.10	633,871.00	0.12
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	42,951.000	17.526464	752,779.17	19.530000	838,833.03	86,053.86	0.05
		Base		17.526464	752,779.17	19.530000	838,833.03	86,053.86	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	28,781.000	34.821592	1,002,200.24	83.180000	2,394,003.58	1,391,803.34	0.13
		Base		34.821592	1,002,200.24	83.180000	2,394,003.58	1,391,803.34	0.13
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,646.000	312.568182	1,139,623.59	470.010000	1,713,656.46	574,032.87	0.09
		Base		312.568182	1,139,623.59	470.010000	1,713,656.46	574,032.87	0.09
462846106	IRON MOUNTAIN INC REIT USD.01								
		Local	17,320.000	25.852590	447,766.86	35.980000	623,173.60	175,406.74	0.03
		Base		25.852590	447,766.86	35.980000	623,173.60	175,406.74	0.03

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	383,706.000	41.771326	16,027,908.47	59.450000	22,811,321.70	6,783,413.23	1.25
		Base		41.771326	16,027,908.47	59.450000	22,811,321.70	6,783,413.23	1.25
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	18,754.000	22.054718	413,614.19	21.580000	404,711.32	-8,902.87	0.02
		Base		22.054718	413,614.19	21.580000	404,711.32	-8,902.87	0.02
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,409.000	75.622031	1,014,015.82	53.910000	722,879.19	-291,136.63	0.04
		Base		75.622031	1,014,015.82	53.910000	722,879.19	-291,136.63	0.04
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	286,823.000	59.431174	17,046,227.71	103.730000	29,752,149.79	12,705,922.08	1.63
		Base		59.431174	17,046,227.71	103.730000	29,752,149.79	12,705,922.08	1.63
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	67,334.000	22.928548	1,543,870.87	48.810000	3,286,572.54	1,742,701.67	0.18
		Base		22.928548	1,543,870.87	48.810000	3,286,572.54	1,742,701.67	0.18
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	10,129.000	89.782281	909,404.72	63.150000	639,646.35	-269,758.37	0.04
		Base		89.782281	909,404.72	63.150000	639,646.35	-269,758.37	0.04
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	48,031.000	19.373370	930,522.34	23.190000	1,113,838.89	183,316.55	0.06
		Base		19.373370	930,522.34	23.190000	1,113,838.89	183,316.55	0.06
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,812.000	42.988434	722,721.55	76.420000	1,284,773.04	562,051.49	0.07
		Base		42.988434	722,721.55	76.420000	1,284,773.04	562,051.49	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,185.000	111.763194	1,250,071.33	115.360000	1,290,301.60	40,230.27	0.07
		Base		111.763194	1,250,071.33	115.360000	1,290,301.60	40,230.27	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	25,844.000	43.422530	1,122,211.86	64.970000	1,679,084.68	556,872.82	0.09
		Base		43.422530	1,122,211.86	64.970000	1,679,084.68	556,872.82	0.09

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49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,869.000	111.936591	1,440,511.99	133.320000	1,715,695.08	275,183.09	0.09
		Base		111.936591	1,440,511.99	133.320000	1,715,695.08	275,183.09	0.09
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,551.000	13.497673	1,208,730.13	13.610000	1,218,789.11	10,058.98	0.07
		Base		13.497673	1,208,730.13	13.610000	1,218,789.11	10,058.98	0.07
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,200.000	62.198952	2,375,999.96	108.000000	4,125,600.00	1,749,600.04	0.23
		Base		62.198952	2,375,999.96	108.000000	4,125,600.00	1,749,600.04	0.23
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,627.000	23.713536	987,123.36	23.490000	977,818.23	-9,305.13	0.05
		Base		23.713536	987,123.36	23.490000	977,818.23	-9,305.13	0.05
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	67,738.000	31.700641	2,147,338.05	40.260000	2,727,131.88	579,793.83	0.15
		Base		31.700641	2,147,338.05	40.260000	2,727,131.88	579,793.83	0.15
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	19,757.000	50.561187	998,937.37	58.790000	1,161,514.03	162,576.66	0.06
		Base		50.561187	998,937.37	58.790000	1,161,514.03	162,576.66	0.06
50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	60,353.000	27.710641	1,672,420.30	58.900000	3,554,791.70	1,882,371.40	0.19
		Base		27.710641	1,672,420.30	58.900000	3,554,791.70	1,882,371.40	0.19
501044101	KROGER CO COMMON STOCK USD1.								
		Local	51,661.000	23.700962	1,224,415.41	50.980000	2,633,677.78	1,409,262.37	0.14
		Base		23.700962	1,224,415.41	50.980000	2,633,677.78	1,409,262.37	0.14
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	24,862.000	25.313577	629,346.15	63.850000	1,587,438.70	958,092.55	0.09
		Base		25.313577	629,346.15	63.850000	1,587,438.70	958,092.55	0.09
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,742.000	76.232533	666,424.80	109.950000	961,182.90	294,758.10	0.05
		Base		76.232533	666,424.80	109.950000	961,182.90	294,758.10	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
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,597.000	58.588701	503,687.06	107.230000	921,856.31	418,169.25	0.05
		Base		58.588701	503,687.06	107.230000	921,856.31	418,169.25	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,437.000	35.492469	583,389.71	71.910000	1,181,984.67	598,594.96	0.06
		Base		35.492469	583,389.71	71.910000	1,181,984.67	598,594.96	0.06
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	25,615.000	31.062431	795,664.17	76.830000	1,968,000.45	1,172,336.28	0.11
		Base		31.062431	795,664.17	76.830000	1,968,000.45	1,172,336.28	0.11
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	14,057.000	22.044188	309,875.15	35.090000	493,260.13	183,384.98	0.03
		Base		22.044188	309,875.15	35.090000	493,260.13	183,384.98	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,421.000	74.398383	775,305.55	49.320000	513,963.72	-261,341.83	0.03
		Base		74.398383	775,305.55	49.320000	513,963.72	-261,341.83	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	17,823.000	37.798017	673,674.06	39.180000	698,305.14	24,631.08	0.04
		Base		37.798017	673,674.06	39.180000	698,305.14	24,631.08	0.04
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		Local	32,135.000	32.622779	1,048,333.00	24.930000	801,125.55	-247,207.45	0.04
		Base		32.622779	1,048,333.00	24.930000	801,125.55	-247,207.45	0.04
532457108	ELI LILLY + CO COMMON STOCK NPV								
		Local	99,874.000	58.108793	5,803,557.57	63.560000	6,347,991.44	544,433.87	0.35
		Base		58.108793	5,803,557.57	63.560000	6,347,991.44	544,433.87	0.35
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		Local	26,739.000	39.673893	1,060,840.23	55.040000	1,471,714.56	410,874.33	0.08
		Base		39.673893	1,060,840.23	55.040000	1,471,714.56	410,874.33	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		Local	23,982.000	40.483847	970,883.63	45.110000	1,081,828.02	110,944.39	0.06
		Base		40.483847	970,883.63	45.110000	1,081,828.02	110,944.39	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
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		Local	27,029.000	63.860645	1,726,089.38	174.000000	4,703,046.00	2,976,956.62	0.26
		Base		63.860645	1,726,089.38	174.000000	4,703,046.00	2,976,956.62	0.26
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	30,955.000	27.864578	862,548.02	43.740000	1,353,971.70	491,423.68	0.07
		Base		27.864578	862,548.02	43.740000	1,353,971.70	491,423.68	0.07
544147101	LORILLARD INC COMMON STOCK USD.01								
		Local	36,755.000	25.956618	954,035.48	59.700000	2,194,273.50	1,240,238.02	0.12
		Base		25.956618	954,035.48	59.700000	2,194,273.50	1,240,238.02	0.12
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	101,112.000	22.257908	2,250,541.60	52.510000	5,309,391.12	3,058,849.52	0.29
		Base		22.257908	2,250,541.60	52.510000	5,309,391.12	3,058,849.52	0.29
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	13,330.000	89.855480	1,197,773.55	123.630000	1,647,987.90	450,214.35	0.09
		Base		89.855480	1,197,773.55	123.630000	1,647,987.90	450,214.35	0.09
554382101	MACERICH CO/THE REIT USD.01								
		Local	14,263.000	69.963538	997,889.94	65.290000	931,231.27	-66,658.67	0.05
		Base		69.963538	997,889.94	65.290000	931,231.27	-66,658.67	0.05
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	36,542.000	31.732163	1,159,556.69	62.290000	2,276,201.18	1,116,644.49	0.12
		Base		31.732163	1,159,556.69	62.290000	2,276,201.18	1,116,644.49	0.12
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	68,543.000	19.283098	1,321,721.42	41.690000	2,857,557.67	1,535,836.25	0.16
		Base		19.283098	1,321,721.42	41.690000	2,857,557.67	1,535,836.25	0.16
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	29,263.000	25.447664	744,675.00	91.010000	2,663,225.63	1,918,550.63	0.15
		Base		25.447664	744,675.00	91.010000	2,663,225.63	1,918,550.63	0.15
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,720.000	36.371375	2,026,613.01	53.100000	2,958,732.00	932,118.99	0.16
		Base		36.371375	2,026,613.01	53.100000	2,958,732.00	932,118.99	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	22,261.000	33.784019	752,066.04	69.400000	1,544,913.40	792,847.36	0.08
		Base		33.784019	752,066.04	69.400000	1,544,913.40	792,847.36	0.08
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,158.000	131.996218	812,832.71	130.960000	806,451.68	-6,381.03	0.04
		Base		131.996218	812,832.71	130.960000	806,451.68	-6,381.03	0.04
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	36,147.000	22.428112	810,708.96	23.470000	848,370.09	37,661.13	0.05
		Base		22.428112	810,708.96	23.470000	848,370.09	37,661.13	0.05
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	101,873.000	27.154792	2,766,340.17	75.810000	7,722,992.13	4,956,651.96	0.42
		Base		27.154792	2,766,340.17	75.810000	7,722,992.13	4,956,651.96	0.42
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	34,394.000	21.565441	741,721.78	34.490000	1,186,249.06	444,527.28	0.06
		Base		21.565441	741,721.78	34.490000	1,186,249.06	444,527.28	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	13,230.000	34.692106	458,976.56	69.690000	921,998.70	463,022.14	0.05
		Base		34.692106	458,976.56	69.690000	921,998.70	463,022.14	0.05
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	100,208.000	47.642970	4,774,206.70	93.720000	9,391,493.76	4,617,287.06	0.51
		Base		47.642970	4,774,206.70	93.720000	9,391,493.76	4,617,287.06	0.51
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	27,596.000	38.673610	1,067,236.94	81.130000	2,238,863.48	1,171,626.54	0.12
		Base		38.673610	1,067,236.94	81.130000	2,238,863.48	1,171,626.54	0.12
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	23,376.000	52.667988	1,231,166.88	195.030000	4,559,021.28	3,327,854.40	0.25
		Base		52.667988	1,231,166.88	195.030000	4,559,021.28	3,327,854.40	0.25
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	20,489.000	49.679682	1,017,887.00	95.600000	1,958,748.40	940,861.40	0.11
		Base		49.679682	1,017,887.00	95.600000	1,958,748.40	940,861.40	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
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		Local	17,019.000	26.407156	449,423.38	43.000000	731,817.00	282,393.62	0.04
		Base		26.407156	449,423.38	43.000000	731,817.00	282,393.62	0.04
585055106	MEDTRONIC INC COMMON STOCK USD.1								
		Local	101,281.000	46.255730	4,684,826.60	63.850000	6,466,791.85	1,781,965.25	0.35
		Base		46.255730	4,684,826.60	63.850000	6,466,791.85	1,781,965.25	0.35
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	296,279.000	45.937487	13,610,312.67	60.110000	17,809,330.69	4,199,018.02	0.97
		Base		45.937487	13,610,312.67	60.110000	17,809,330.69	4,199,018.02	0.97
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	114,114.000	39.958757	4,559,853.57	54.740000	6,246,600.36	1,686,746.79	0.34
		Base		39.958757	4,559,853.57	54.740000	6,246,600.36	1,686,746.79	0.34
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	762,120.000	31.914002	24,322,298.91	45.430000	34,623,111.60	10,300,812.69	1.90
		Base		31.914002	24,322,298.91	45.430000	34,623,111.60	10,300,812.69	1.90
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,306.000	31.182436	633,190.54	48.830000	991,541.98	358,351.44	0.05
		Base		31.182436	633,190.54	48.830000	991,541.98	358,351.44	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	108,501.000	16.124384	1,749,511.78	32.600000	3,537,132.60	1,787,620.82	0.19
		Base		16.124384	1,749,511.78	32.600000	3,537,132.60	1,787,620.82	0.19
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,202.000	69.779420	432,771.96	146.020000	905,616.04	472,844.08	0.05
		Base		69.779420	432,771.96	146.020000	905,616.04	472,844.08	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,109.000	43.106657	694,405.13	73.950000	1,191,260.55	496,855.42	0.07
		Base		43.106657	694,405.13	73.950000	1,191,260.55	496,855.42	0.07
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	171,486.000	16.826148	2,885,448.74	36.190000	6,206,078.34	3,320,629.60	0.34
		Base		16.826148	2,885,448.74	36.190000	6,206,078.34	3,320,629.60	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	53,142.000	48.926252	2,600,038.91	115.650000	6,145,872.30	3,545,833.39	0.34
		Base		48.926252	2,600,038.91	115.650000	6,145,872.30	3,545,833.39	0.34
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	13,720.000	67.687510	928,672.64	88.410000	1,212,985.20	284,312.56	0.07
		Base		67.687510	928,672.64	88.410000	1,212,985.20	284,312.56	0.07
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	19,065.000	28.948955	551,911.83	93.570000	1,783,912.05	1,232,000.22	0.10
		Base		28.948955	551,911.83	93.570000	1,783,912.05	1,232,000.22	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	141,897.000	37.164588	5,273,543.60	34.310000	4,868,486.07	-405,057.53	0.27
		Base		37.164588	5,273,543.60	34.310000	4,868,486.07	-405,057.53	0.27
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	32,796.000	53.741467	1,762,505.14	47.760000	1,566,336.96	-196,168.18	0.09
		Base		53.741467	1,762,505.14	47.760000	1,566,336.96	-196,168.18	0.09
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	22,937.000	71.212780	1,633,407.53	59.400000	1,362,457.80	-270,949.73	0.07
		Base		71.212780	1,633,407.53	59.400000	1,362,457.80	-270,949.73	0.07
626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,102.000	48.444150	828,491.86	62.470000	1,068,361.94	239,870.08	0.06
		Base		48.444150	828,491.86	62.470000	1,068,361.94	239,870.08	0.06
628530107	MYLAN INC COMMON STOCK USD.5								
		Local	37,890.000	20.837347	789,527.09	48.600000	1,841,454.00	1,051,926.91	0.10
		Base		20.837347	789,527.09	48.600000	1,841,454.00	1,051,926.91	0.10
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	34,190.000	24.068294	822,894.98	30.780000	1,052,368.20	229,473.22	0.06
		Base		24.068294	822,894.98	30.780000	1,052,368.20	229,473.22	0.06
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	11,939.000	29.686072	354,422.01	43.470000	518,988.33	164,566.32	0.03
		Base		29.686072	354,422.01	43.470000	518,988.33	164,566.32	0.03

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637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	43,498.000	46.719481	2,032,204.00	86.430000	3,759,532.14	1,727,328.14	0.21
		Base		46.719481	2,032,204.00	86.430000	3,759,532.14	1,727,328.14	0.21
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	42,859.000	16.578273	710,528.19	17.940000	768,890.46	58,362.27	0.04
		Base		16.578273	710,528.19	17.940000	768,890.46	58,362.27	0.04
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	33,585.000	35.151152	1,180,551.44	42.160000	1,415,943.60	235,392.16	0.08
		Base		35.151152	1,180,551.44	42.160000	1,415,943.60	235,392.16	0.08
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,077.000	177.803689	1,080,513.02	477.640000	2,902,618.28	1,822,105.26	0.16
		Base		177.803689	1,080,513.02	477.640000	2,902,618.28	1,822,105.26	0.16
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	28,053.000	24.169675	678,031.88	33.520000	940,336.56	262,304.68	0.05
		Base		24.169675	678,031.88	33.520000	940,336.56	262,304.68	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	13,822.000	64.156343	886,768.97	44.820000	619,502.04	-267,266.93	0.03
		Base		64.156343	886,768.97	44.820000	619,502.04	-267,266.93	0.03
651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		Local	50,542.000	39.309367	1,986,774.01	27.090000	1,369,182.78	-617,591.23	0.07
		Base		39.309367	1,986,774.01	27.090000	1,369,182.78	-617,591.23	0.07
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	50,484.000	11.893177	600,415.14	17.625000	889,780.50	289,365.36	0.05
		Base		11.893177	600,415.14	17.625000	889,780.50	289,365.36	0.05
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	44,215.000	47.481687	2,099,402.80	98.450000	4,352,966.75	2,253,563.95	0.24
		Base		47.481687	2,099,402.80	98.450000	4,352,966.75	2,253,563.95	0.24
654106103	NIKE INC CL B COMMON STOCK NPV								
		Local	74,784.000	26.094571	1,951,456.39	78.550000	5,874,283.20	3,922,826.81	0.32
		Base		26.094571	1,951,456.39	78.550000	5,874,283.20	3,922,826.81	0.32

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65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	31,923.000	22.190606	708,390.72	39.670000	1,266,385.41	557,994.69	0.07
		Base		22.190606	708,390.72	39.670000	1,266,385.41	557,994.69	0.07
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		Local	36,422.000	42.170108	1,535,919.67	72.140000	2,627,483.08	1,091,563.41	0.14
		Base		42.170108	1,535,919.67	72.140000	2,627,483.08	1,091,563.41	0.14
655664100	NORDSTROM INC COMMON STOCK NPV								
		Local	14,253.000	26.818179	382,239.51	69.250000	987,020.25	604,780.74	0.05
		Base		26.818179	382,239.51	69.250000	987,020.25	604,780.74	0.05
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		Local	31,392.000	41.002982	1,287,165.60	107.000000	3,358,944.00	2,071,778.40	0.18
		Base		41.002982	1,287,165.60	107.000000	3,358,944.00	2,071,778.40	0.18
664397106	NORTHEAST UTILITIES COMMON STOCK USD5.								
		Local	32,035.000	29.902948	957,940.95	45.890000	1,470,086.15	512,145.20	0.08
		Base		29.902948	957,940.95	45.890000	1,470,086.15	512,145.20	0.08
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		Local	22,536.000	56.985472	1,284,224.60	69.350000	1,562,871.60	278,647.00	0.09
		Base		56.985472	1,284,224.60	69.350000	1,562,871.60	278,647.00	0.09
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		Local	21,710.000	50.073687	1,087,099.75	127.220000	2,761,946.20	1,674,846.45	0.15
		Base		50.073687	1,087,099.75	127.220000	2,761,946.20	1,674,846.45	0.15
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	32,286.000	34.241555	1,105,522.84	54.320000	1,753,775.52	648,252.68	0.10
		Base		34.241555	1,105,522.84	54.320000	1,753,775.52	648,252.68	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	56,537.000	15.493087	875,932.67	19.450000	1,099,644.65	223,711.98	0.06
		Base		15.493087	875,932.67	19.450000	1,099,644.65	223,711.98	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	10,754.000	43.740617	470,386.59	155.980000	1,677,408.92	1,207,022.33	0.09
		Base		43.740617	470,386.59	155.980000	1,677,408.92	1,207,022.33	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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	79,649.000	45.397752	3,615,885.57	103.730000	8,261,990.77	4,646,105.20	0.45
		Base		45.397752	3,615,885.57	103.730000	8,261,990.77	4,646,105.20	0.45
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	26,201.000	41.925897	1,098,500.44	72.010000	1,886,734.01	788,233.57	0.10
		Base		41.925897	1,098,500.44	72.010000	1,886,734.01	788,233.57	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	21,074.000	24.184567	509,665.57	70.200000	1,479,394.80	969,729.23	0.08
		Base		24.184567	509,665.57	70.200000	1,479,394.80	969,729.23	0.08
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	348,083.000	20.883219	7,269,093.69	41.530000	14,455,886.99	7,186,793.30	0.79
		Base		20.883219	7,269,093.69	41.530000	14,455,886.99	7,186,793.30	0.79
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		Local	16,735.000	26.162144	437,823.48	30.790000	515,270.65	77,447.17	0.03
		Base		26.162144	437,823.48	30.790000	515,270.65	77,447.17	0.03
69331C108	P G + E CORP COMMON STOCK NPV								
		Local	47,118.000	36.318511	1,711,255.62	46.480000	2,190,044.64	478,789.02	0.12
		Base		36.318511	1,711,255.62	46.480000	2,190,044.64	478,789.02	0.12
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	54,151.000	80.315743	4,349,177.80	84.750000	4,589,297.25	240,119.45	0.25
		Base		80.315743	4,349,177.80	84.750000	4,589,297.25	240,119.45	0.25
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	14,017.000	67.013913	939,334.02	205.860000	2,885,539.62	1,946,205.60	0.16
		Base		67.013913	939,334.02	205.860000	2,885,539.62	1,946,205.60	0.16
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	67,352.000	27.439624	1,848,113.58	34.630000	2,332,399.76	484,286.18	0.13
		Base		27.439624	1,848,113.58	34.630000	2,332,399.76	484,286.18	0.13
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,341.000	120.276014	1,003,222.23	116.740000	973,728.34	-29,493.89	0.05
		Base		120.276014	1,003,222.23	116.740000	973,728.34	-29,493.89	0.05

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693718108	PACCAR INC COMMON STOCK USD1.								
		Local	35,960.000	29.097308	1,046,339.19	62.810000	2,258,647.60	1,212,308.41	0.12
		Base		29.097308	1,046,339.19	62.810000	2,258,647.60	1,212,308.41	0.12
696429307	PALL CORP COMMON STOCK USD.1								
		Local	11,119.000	33.651765	374,173.97	84.370000	938,110.03	563,936.06	0.05
		Base		33.651765	374,173.97	84.370000	938,110.03	563,936.06	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	15,099.000	49.208797	743,003.63	115.500000	1,743,934.50	1,000,930.87	0.10
		Base		49.208797	743,003.63	115.500000	1,743,934.50	1,000,930.87	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,323.000	36.510776	303,879.19	40.270000	335,167.21	31,288.02	0.02
		Base		36.510776	303,879.19	40.270000	335,167.21	31,288.02	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	32,820.000	32.000117	1,050,243.85	41.650000	1,366,953.00	316,709.15	0.07
		Base		32.000117	1,050,243.85	41.650000	1,366,953.00	316,709.15	0.07
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	27,507.000	41.224661	1,133,966.74	15.880000	436,811.16	-697,155.58	0.02
		Base		41.224661	1,133,966.74	15.880000	436,811.16	-697,155.58	0.02
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,445.000	16.476963	518,118.11	14.950000	470,102.75	-48,015.36	0.03
		Base		16.476963	518,118.11	14.950000	470,102.75	-48,015.36	0.03
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	25,449.000	24.600284	626,052.64	27.560000	701,374.44	75,321.80	0.04
		Base		24.600284	626,052.64	27.560000	701,374.44	75,321.80	0.04
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	153,702.000	53.272680	8,188,117.53	92.490000	14,215,897.98	6,027,780.45	0.78
		Base		53.272680	8,188,117.53	92.490000	14,215,897.98	6,027,780.45	0.78
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,478.000	25.238163	289,683.64	44.850000	514,788.30	225,104.66	0.03
		Base		25.238163	289,683.64	44.850000	514,788.30	225,104.66	0.03

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716768106	PETSMART INC COMMON STOCK USD.0001								
		Local	10,059.000	67.572990	679,716.71	71.570000	719,922.63	40,205.92	0.04
		Base		67.572990	679,716.71	71.570000	719,922.63	40,205.92	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	646,694.000	28.007260	18,112,126.95	29.390000	19,006,336.66	894,209.71	1.04
		Base		28.007260	18,112,126.95	29.390000	19,006,336.66	894,209.71	1.04
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	159,464.000	37.483128	5,977,209.49	85.580000	13,646,929.12	7,669,719.63	0.75
		Base		37.483128	5,977,209.49	85.580000	13,646,929.12	7,669,719.63	0.75
718546104	PHILLIPS 66 COMMON STOCK								
		Local	57,368.000	26.392418	1,514,080.24	87.020000	4,992,163.36	3,478,083.12	0.27
		Base		26.392418	1,514,080.24	87.020000	4,992,163.36	3,478,083.12	0.27
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,188.000	40.972310	458,398.20	56.950000	637,156.60	178,758.40	0.03
		Base		40.972310	458,398.20	56.950000	637,156.60	178,758.40	0.03
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	14,502.000	78.736288	1,141,833.65	208.650000	3,025,842.30	1,884,008.65	0.17
		Base		78.736288	1,141,833.65	208.650000	3,025,842.30	1,884,008.65	0.17
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,544.000	38.466551	790,256.83	27.060000	555,920.64	-234,336.19	0.03
		Base		38.466551	790,256.83	27.060000	555,920.64	-234,336.19	0.03
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	17,954.000	36.190472	649,763.74	40.630000	729,471.02	79,707.28	0.04
		Base		36.190472	649,763.74	40.630000	729,471.02	79,707.28	0.04
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	29,698.000	54.790663	1,627,173.12	131.550000	3,906,771.90	2,279,598.78	0.21
		Base		54.790663	1,627,173.12	131.550000	3,906,771.90	2,279,598.78	0.21
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,676.000	127.098036	1,865,290.77	244.060000	3,581,824.56	1,716,533.79	0.20
		Base		127.098036	1,865,290.77	244.060000	3,581,824.56	1,716,533.79	0.20

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74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,636.000	39.255155	1,045,600.30	80.995000	2,157,382.82	1,111,782.52	0.12
		Base		39.255155	1,045,600.30	80.995000	2,157,382.82	1,111,782.52	0.12
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,315.000	315.582239	1,677,319.60	1,244.310000	6,613,507.65	4,936,188.05	0.36
		Base		315.582239	1,677,319.60	1,244.310000	6,613,507.65	4,936,188.05	0.36
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	27,741.000	31.680539	878,849.84	54.290000	1,506,058.89	627,209.05	0.08
		Base		31.680539	878,849.84	54.290000	1,506,058.89	627,209.05	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	274,338.000	52.148849	14,306,410.82	83.110000	22,800,231.18	8,493,820.36	1.25
		Base		52.148849	14,306,410.82	83.110000	22,800,231.18	8,493,820.36	1.25
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	55,217.000	15.773355	870,957.36	25.020000	1,381,529.34	510,571.98	0.08
		Base		15.773355	870,957.36	25.020000	1,381,529.34	510,571.98	0.08
74340W103	PROLOGIS INC REIT USD.01								
		Local	50,659.000	41.934235	2,124,346.43	40.940000	2,073,979.46	-50,366.97	0.11
		Base		41.934235	2,124,346.43	40.940000	2,073,979.46	-50,366.97	0.11
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	46,839.000	48.914540	2,291,108.12	89.700000	4,201,458.30	1,910,350.18	0.23
		Base		48.914540	2,291,108.12	89.700000	4,201,458.30	1,910,350.18	0.23
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	51,292.000	28.903649	1,482,525.99	37.390000	1,917,807.88	435,281.89	0.10
		Base		28.903649	1,482,525.99	37.390000	1,917,807.88	435,281.89	0.10
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,693.000	89.741437	1,318,570.93	175.180000	2,573,919.74	1,255,348.81	0.14
		Base		89.741437	1,318,570.93	175.180000	2,573,919.74	1,255,348.81	0.14
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	34,550.000	17.972863	620,962.41	19.220000	664,051.00	43,088.59	0.04
		Base		17.972863	620,962.41	19.220000	664,051.00	43,088.59	0.04

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74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	18,256.000	31.130142	568,311.88	35.570000	649,365.92	81,054.04	0.04
		Base		31.130142	568,311.88	35.570000	649,365.92	81,054.04	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	171,121.000	42.684429	7,304,202.12	76.100000	13,022,308.10	5,718,105.98	0.71
		Base		42.684429	7,304,202.12	76.100000	13,022,308.10	5,718,105.98	0.71
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	22,087.000	23.343077	515,578.54	36.340000	802,641.58	287,063.04	0.04
		Base		23.343077	515,578.54	36.340000	802,641.58	287,063.04	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	14,648.000	44.063966	645,448.97	63.210000	925,900.08	280,451.11	0.05
		Base		44.063966	645,448.97	63.210000	925,900.08	280,451.11	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	5,938.000	91.720079	544,633.83	169.200000	1,004,709.60	460,075.77	0.06
		Base		91.720079	544,633.83	169.200000	1,004,709.60	460,075.77	0.06
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,098.000	54.078863	924,640.40	78.590000	1,343,731.82	419,091.42	0.07
		Base		54.078863	924,640.40	78.590000	1,343,731.82	419,091.42	0.07
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,718.000	44.378628	1,407,601.31	96.340000	3,055,712.12	1,648,110.81	0.17
		Base		44.378628	1,407,601.31	96.340000	3,055,712.12	1,648,110.81	0.17
756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,196.000	28.542716	547,905.98	60.920000	1,169,420.32	621,514.34	0.06
		Base		28.542716	547,905.98	60.920000	1,169,420.32	621,514.34	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	8,079.000	221.453281	1,789,121.06	350.520000	2,831,851.08	1,042,730.02	0.16
		Base		221.453281	1,789,121.06	350.520000	2,831,851.08	1,042,730.02	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	139,809.000	12.877399	1,800,376.21	10.150000	1,419,061.35	-381,314.86	0.08
		Base		12.877399	1,800,376.21	10.150000	1,419,061.35	-381,314.86	0.08

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760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	27,097.000	23.490364	636,518.38	39.330000	1,065,725.01	429,206.63	0.06
		Base		23.490364	636,518.38	39.330000	1,065,725.01	429,206.63	0.06
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,546.000	23.463617	740,183.25	58.470000	1,844,494.62	1,104,311.37	0.10
		Base		23.463617	740,183.25	58.470000	1,844,494.62	1,104,311.37	0.10
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	13,938.000	29.049864	404,897.01	50.210000	699,826.98	294,929.97	0.04
		Base		29.049864	404,897.01	50.210000	699,826.98	294,929.97	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,036.000	44.722667	627,727.35	116.610000	1,636,737.96	1,009,010.61	0.09
		Base		44.722667	627,727.35	116.610000	1,636,737.96	1,009,010.61	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,737.000	40.813489	560,654.90	76.980000	1,057,474.26	496,819.36	0.06
		Base		40.813489	560,654.90	76.980000	1,057,474.26	496,819.36	0.06
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,116.000	64.867674	656,201.39	150.560000	1,523,064.96	866,863.57	0.08
		Base		64.867674	656,201.39	150.560000	1,523,064.96	866,863.57	0.08
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,536.000	26.185492	563,930.76	75.420000	1,624,245.12	1,060,314.36	0.09
		Base		26.185492	563,930.76	75.420000	1,624,245.12	1,060,314.36	0.09
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,391.000	38.715238	208,713.85	90.340000	487,022.94	278,309.09	0.03
		Base		38.715238	208,713.85	90.340000	487,022.94	278,309.09	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	76,515.000	158.354161	12,116,468.62	200.710000	15,357,325.65	3,240,857.03	0.84
		Base		158.354161	12,116,468.62	200.710000	15,357,325.65	3,240,857.03	0.84
786514208	SAFEWAY INC COMMON STOCK USD.01								
		Local	23,348.000	33.278122	776,977.60	34.780000	812,043.44	35,065.84	0.04
		Base		33.278122	776,977.60	34.780000	812,043.44	35,065.84	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
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	28,815.000	32.343902	931,989.53	65.590000	1,889,975.85	957,986.32	0.10
		Base		32.343902	931,989.53	65.590000	1,889,975.85	957,986.32	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	57,269.000	23.898745	1,368,657.22	59.090000	3,384,025.21	2,015,367.99	0.19
		Base		23.898745	1,368,657.22	59.090000	3,384,025.21	2,015,367.99	0.19
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	22,933.000	48.434265	1,110,743.01	97.960000	2,246,516.68	1,135,773.67	0.12
		Base		48.434265	1,110,743.01	97.960000	2,246,516.68	1,135,773.67	0.12
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,354.000	39.528589	567,393.36	51.940000	745,546.76	178,153.40	0.04
		Base		39.528589	567,393.36	51.940000	745,546.76	178,153.40	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	132,020.000	87.161699	11,507,087.55	109.640000	14,474,672.80	2,967,585.25	0.79
		Base		87.161699	11,507,087.55	109.640000	14,474,672.80	2,967,585.25	0.79
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	118,722.000	20.180124	2,395,824.68	28.510000	3,384,764.22	988,939.54	0.19
		Base		20.180124	2,395,824.68	28.510000	3,384,764.22	988,939.54	0.19
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,868.000	49.208510	534,798.09	79.710000	866,288.28	331,490.19	0.05
		Base		49.208510	534,798.09	79.710000	866,288.28	331,490.19	0.05
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	19,702.000	22.003658	433,516.07	36.100000	711,242.20	277,726.13	0.04
		Base		22.003658	433,516.07	36.100000	711,242.20	277,726.13	0.04
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	23,114.000	44.062466	1,018,459.83	105.970000	2,449,390.58	1,430,930.75	0.13
		Base		44.062466	1,018,459.83	105.970000	2,449,390.58	1,430,930.75	0.13
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,587.000	53.594054	460,212.14	218.110000	1,872,910.57	1,412,698.43	0.10
		Base		53.594054	460,212.14	218.110000	1,872,910.57	1,412,698.43	0.10

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826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		Local	12,048.000	37.144773	447,520.23	104.000000	1,252,992.00	805,471.77	0.07
		Base		37.144773	447,520.23	104.000000	1,252,992.00	805,471.77	0.07
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	31,496.000	75.016234	2,362,711.30	170.030000	5,355,264.88	2,992,553.58	0.29
		Base		75.016234	2,362,711.30	170.030000	5,355,264.88	2,992,553.58	0.29
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		Local	10,512.000	46.904092	493,055.82	102.600000	1,078,531.20	585,475.38	0.06
		Base		46.904092	493,055.82	102.600000	1,078,531.20	585,475.38	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	5,904.000	42.883193	253,182.37	124.950000	737,704.80	484,522.43	0.04
		Base		42.883193	253,182.37	124.950000	737,704.80	484,522.43	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	90,313.000	30.954086	2,795,556.34	44.400000	4,009,897.20	1,214,340.86	0.22
		Base		30.954086	2,795,556.34	44.400000	4,009,897.20	1,214,340.86	0.22
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	70,142.000	13.685786	959,948.41	32.010000	2,245,245.42	1,285,297.01	0.12
		Base		13.685786	959,948.41	32.010000	2,245,245.42	1,285,297.01	0.12
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	35,795.000	42.577823	1,524,073.18	41.180000	1,474,038.10	-50,035.08	0.08
		Base		42.577823	1,524,073.18	41.180000	1,474,038.10	-50,035.08	0.08
847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	67,996.000	24.089876	1,638,015.21	41.660000	2,832,713.36	1,194,698.15	0.16
		Base		24.089876	1,638,015.21	41.660000	2,832,713.36	1,194,698.15	0.16
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	15,821.000	49.719171	786,607.00	91.500000	1,447,621.50	661,014.50	0.08
		Base		49.719171	786,607.00	91.500000	1,447,621.50	661,014.50	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	65,556.000	17.852379	1,170,330.56	11.680000	765,694.08	-404,636.48	0.04
		Base		17.852379	1,170,330.56	11.680000	765,694.08	-404,636.48	0.04

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855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	76,321.000	24.463593	1,867,085.85	77.810000	5,938,537.01	4,071,451.16	0.33
		Base		24.463593	1,867,085.85	77.810000	5,938,537.01	4,071,451.16	0.33
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	19,465.000	34.500874	671,559.52	84.540000	1,645,571.10	974,011.58	0.09
		Base		34.500874	671,559.52	84.540000	1,645,571.10	974,011.58	0.09
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	43,673.000	51.219746	2,236,919.98	72.030000	3,145,766.19	908,846.21	0.17
		Base		51.219746	2,236,919.98	72.030000	3,145,766.19	908,846.21	0.17
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,586.000	65.621013	563,422.02	118.850000	1,020,446.10	457,024.08	0.06
		Base		65.621013	563,422.02	118.850000	1,020,446.10	457,024.08	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	29,978.000	45.657964	1,368,734.44	83.310000	2,497,467.18	1,128,732.74	0.14
		Base		45.657964	1,368,734.44	83.310000	2,497,467.18	1,128,732.74	0.14
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	54,021.000	42.845357	2,314,549.05	38.080000	2,057,119.68	-257,429.37	0.11
		Base		42.845357	2,314,549.05	38.080000	2,057,119.68	-257,429.37	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	70,126.000	29.236426	2,050,233.62	24.280000	1,702,659.28	-347,574.34	0.09
		Base		29.236426	2,050,233.62	24.280000	1,702,659.28	-347,574.34	0.09
871829107	SYSCO CORP COMMON STOCK USD1.								
		Local	59,265.000	27.080713	1,604,938.48	37.830000	2,241,994.95	637,056.47	0.12
		Base		27.080713	1,604,938.48	37.830000	2,241,994.95	637,056.47	0.12
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		Local	23,653.000	18.262050	431,952.27	18.100000	428,119.30	-3,832.97	0.02
		Base		18.262050	431,952.27	18.100000	428,119.30	-3,832.97	0.02
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		Local	71,000.000	14.925069	1,059,679.91	59.610000	4,232,310.00	3,172,630.09	0.23
		Base		14.925069	1,059,679.91	59.610000	4,232,310.00	3,172,630.09	0.23

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87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	64,225.000	44.670873	2,868,986.81	60.070000	3,857,995.75	989,008.94	0.21
		Base		44.670873	2,868,986.81	60.070000	3,857,995.75	989,008.94	0.21
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	9,900.000	43.637188	432,008.16	61.180000	605,682.00	173,673.84	0.03
		Base		43.637188	432,008.16	61.180000	605,682.00	173,673.84	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	15,989.000	23.455962	375,037.37	45.670000	730,217.63	355,180.26	0.04
		Base		23.455962	375,037.37	45.670000	730,217.63	355,180.26	0.04
881609101	TESORO CORP COMMON STOCK USD.167								
		Local	13,112.000	38.579361	505,852.58	64.740000	848,870.88	343,018.30	0.05
		Base		38.579361	505,852.58	64.740000	848,870.88	343,018.30	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		Local	109,427.000	35.033410	3,833,601.01	48.180000	5,272,192.86	1,438,591.85	0.29
		Base		35.033410	3,833,601.01	48.180000	5,272,192.86	1,438,591.85	0.29
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	28,300.000	31.546238	892,758.54	38.000000	1,075,400.00	182,641.46	0.06
		Base		31.546238	892,758.54	38.000000	1,075,400.00	182,641.46	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		Local	40,445.000	49.341395	1,995,612.71	120.210000	4,861,893.45	2,866,280.74	0.27
		Base		49.341395	1,995,612.71	120.210000	4,861,893.45	2,866,280.74	0.27
88579Y101	3M CO COMMON STOCK USD.01								
		Local	63,017.000	68.549456	4,319,781.07	144.000000	9,074,448.00	4,754,666.93	0.50
		Base		68.549456	4,319,781.07	144.000000	9,074,448.00	4,754,666.93	0.50
886547108	TIFFANY + CO COMMON STOCK USD.01								
		Local	11,251.000	41.915795	471,594.61	100.940000	1,135,675.94	664,081.33	0.06
		Base		41.915795	471,594.61	100.940000	1,135,675.94	664,081.33	0.06
887317303	TIME WARNER INC COMMON STOCK USD.01								
		Local	89,430.000	58.988033	5,275,299.76	77.030000	6,888,792.90	1,613,493.14	0.38
		Base		58.988033	5,275,299.76	77.030000	6,888,792.90	1,613,493.14	0.38

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88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		Local	28,246.000	86.808636	2,451,996.73	147.930000	4,178,430.78	1,726,434.05	0.23
		Base		86.808636	2,451,996.73	147.930000	4,178,430.78	1,726,434.05	0.23
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		Local	13,354.000	20.447339	273,053.76	54.550000	728,460.70	455,406.94	0.04
		Base		20.447339	273,053.76	54.550000	728,460.70	455,406.94	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		Local	16,838.000	25.839622	435,087.56	31.460000	529,723.48	94,635.92	0.03
		Base		25.839622	435,087.56	31.460000	529,723.48	94,635.92	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	14,041.000	71.826049	1,008,509.55	66.950000	940,044.95	-68,464.60	0.05
		Base		71.826049	1,008,509.55	66.950000	940,044.95	-68,464.60	0.05
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		Local	35,228.000	43.592665	1,535,682.40	94.710000	3,336,443.88	1,800,761.48	0.18
		Base		43.592665	1,535,682.40	94.710000	3,336,443.88	1,800,761.48	0.18
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	11,280.000	33.491799	377,787.49	99.090000	1,117,735.20	739,947.71	0.06
		Base		33.491799	377,787.49	99.090000	1,117,735.20	739,947.71	0.06
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		Local	194,116.000	15.781365	3,063,415.53	35.420000	6,875,588.72	3,812,173.19	0.38
		Base		15.781365	3,063,415.53	35.420000	6,875,588.72	3,812,173.19	0.38
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	29,811.000	18.514938	551,948.83	38.060000	1,134,606.66	582,657.83	0.06
		Base		18.514938	551,948.83	38.060000	1,134,606.66	582,657.83	0.06
902973304	US BANCORP COMMON STOCK USD.01								
		Local	184,025.000	26.109409	4,804,783.94	42.280000	7,780,577.00	2,975,793.06	0.43
		Base		26.109409	4,804,783.94	42.280000	7,780,577.00	2,975,793.06	0.43
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,420.000	49.149846	807,040.47	68.360000	1,122,471.20	315,430.73	0.06
		Base		49.149846	807,040.47	68.360000	1,122,471.20	315,430.73	0.06

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907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,835.000	25.374479	2,330,265.26	105.270000	9,667,470.45	7,337,205.19	0.53
		Base		25.374479	2,330,265.26	105.270000	9,667,470.45	7,337,205.19	0.53
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	71,461.000	68.249229	4,877,158.17	97.330000	6,955,299.13	2,078,140.96	0.38
		Base		68.249229	4,877,158.17	97.330000	6,955,299.13	2,078,140.96	0.38
913017109	UNITED TECH CORP COMMON STOCK USD1.								
		Local	85,505.000	53.801898	4,600,331.27	107.980000	9,232,829.90	4,632,498.63	0.51
		Base		53.801898	4,600,331.27	107.980000	9,232,829.90	4,632,498.63	0.51
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	99,342.000	36.430291	3,619,058.01	86.680000	8,610,964.56	4,991,906.55	0.47
		Base		36.430291	3,619,058.01	86.680000	8,610,964.56	4,991,906.55	0.47
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	26,098.000	23.736415	619,472.95	36.270000	946,574.46	327,101.51	0.05
		Base		23.736415	619,472.95	36.270000	946,574.46	327,101.51	0.05
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	10,334.000	31.531727	325,848.87	39.790000	411,189.86	85,340.99	0.02
		Base		31.531727	325,848.87	39.790000	411,189.86	85,340.99	0.02
918204108	VF CORP COMMON STOCK NPV								
		Local	34,902.000	17.624313	615,123.77	64.120000	2,237,916.24	1,622,792.47	0.12
		Base		17.624313	615,123.77	64.120000	2,237,916.24	1,622,792.47	0.12
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	54,100.000	30.409743	1,645,167.11	54.140000	2,928,974.00	1,283,806.89	0.16
		Base		30.409743	1,645,167.11	54.140000	2,928,974.00	1,283,806.89	0.16
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,538.000	49.621942	522,916.03	85.020000	895,940.76	373,024.73	0.05
		Base		49.621942	522,916.03	85.020000	895,940.76	373,024.73	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	29,840.000	42.243864	1,260,556.89	65.780000	1,962,875.20	702,318.31	0.11
		Base		42.243864	1,260,556.89	65.780000	1,962,875.20	702,318.31	0.11

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92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	12,528.000	26.554298	332,672.25	57.075000	715,035.60	382,363.35	0.04
		Base		26.554298	332,672.25	57.075000	715,035.60	382,363.35	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	419,842.000	42.014601	17,639,493.91	49.820000	20,916,528.44	3,277,034.53	1.15
		Base		42.014601	17,639,493.91	49.820000	20,916,528.44	3,277,034.53	1.15
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	23,946.000	76.490781	1,831,648.24	93.570000	2,240,627.22	408,978.98	0.12
		Base		76.490781	1,831,648.24	93.570000	2,240,627.22	408,978.98	0.12
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	39,655.000	43.994909	1,744,618.11	81.150000	3,218,003.25	1,473,385.14	0.18
		Base		43.994909	1,744,618.11	81.150000	3,218,003.25	1,473,385.14	0.18
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	50,966.000	96.483068	4,917,356.02	212.520000	10,831,294.32	5,913,938.30	0.59
		Base		96.483068	4,917,356.02	212.520000	10,831,294.32	5,913,938.30	0.59
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	17,670.000	79.791894	1,409,922.76	105.870000	1,870,722.90	460,800.14	0.10
		Base		79.791894	1,409,922.76	105.870000	1,870,722.90	460,800.14	0.10
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		Local	13,261.000	55.697726	738,607.54	63.380000	840,482.18	101,874.64	0.05
		Base		55.697726	738,607.54	63.380000	840,482.18	101,874.64	0.05
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		Local	163,409.000	53.283421	8,706,990.47	75.500000	12,337,379.50	3,630,389.03	0.68
		Base		53.283421	8,706,990.47	75.500000	12,337,379.50	3,630,389.03	0.68
931422109	WALGREEN CO COMMON STOCK USD.078125								
		Local	89,012.000	37.067816	3,299,480.46	60.520000	5,387,006.24	2,087,525.78	0.29
		Base		37.067816	3,299,480.46	60.520000	5,387,006.24	2,087,525.78	0.29
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	43,861.000	29.493111	1,293,597.33	46.970000	2,060,151.17	766,553.84	0.11
		Base		29.493111	1,293,597.33	46.970000	2,060,151.17	766,553.84	0.11

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
941848103	WATERS CORP COMMON STOCK USD.01								
		8,596.000	Local	51.182371	439,963.66	103.430000	889,084.28	449,120.62	0.05
			Base	51.182371	439,963.66	103.430000	889,084.28	449,120.62	0.05
94973V107	WELLPOINT INC COMMON STOCK USD.01								
		28,355.000	Local	50.166984	1,422,484.84	116.510000	3,303,641.05	1,881,156.21	0.18
			Base	50.166984	1,422,484.84	116.510000	3,303,641.05	1,881,156.21	0.18
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		485,932.000	Local	36.501468	17,737,231.58	51.440000	24,996,342.08	7,259,110.50	1.37
			Base	36.501468	17,737,231.58	51.440000	24,996,342.08	7,259,110.50	1.37
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		21,210.000	Local	29.854356	633,210.90	103.010000	2,184,842.10	1,551,631.20	0.12
			Base	29.854356	633,210.90	103.010000	2,184,842.10	1,551,631.20	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		54,638.000	Local	17.289570	944,667.53	17.470000	954,525.86	9,858.33	0.05
			Base	17.289570	944,667.53	17.470000	954,525.86	9,858.33	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		53,375.000	Local	30.315341	1,618,081.34	33.950000	1,812,081.25	193,999.91	0.10
			Base	30.315341	1,618,081.34	33.950000	1,812,081.25	193,999.91	0.10
963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		7,881.000	Local	87.109500	686,509.97	153.020000	1,205,950.62	519,440.65	0.07
			Base	87.109500	686,509.97	153.020000	1,205,950.62	519,440.65	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		37,266.000	Local	33.482819	1,247,770.73	39.140000	1,458,591.24	210,820.51	0.08
			Base	33.482819	1,247,770.73	39.140000	1,458,591.24	210,820.51	0.08
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		74,874.000	Local	27.227299	2,038,616.79	59.440000	4,450,510.56	2,411,893.77	0.24
			Base	27.227299	2,038,616.79	59.440000	4,450,510.56	2,411,893.77	0.24
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		61,099.000	Local	12.042902	735,809.29	11.300000	690,418.70	-45,390.59	0.04
			Base	12.042902	735,809.29	11.300000	690,418.70	-45,390.59	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
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		Local	22,863.000	24.193262	553,130.56	45.330000	1,036,379.79	483,249.23	0.06
		Base		24.193262	553,130.56	45.330000	1,036,379.79	483,249.23	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		Local	12,906.000	32.525091	419,768.82	80.940000	1,044,611.64	624,842.82	0.06
		Base		32.525091	419,768.82	80.940000	1,044,611.64	624,842.82	0.06
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	8,212.000	70.332670	577,571.89	192.880000	1,583,930.56	1,006,358.67	0.09
		Base		70.332670	577,571.89	192.880000	1,583,930.56	1,006,358.67	0.09
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	50,891.000	22.488031	1,144,438.39	32.050000	1,631,056.55	486,618.16	0.09
		Base		22.488031	1,144,438.39	32.050000	1,631,056.55	486,618.16	0.09
983919101	XILINX INC COMMON STOCK USD.01								
		Local	27,251.000	37.104495	1,011,134.59	42.250000	1,151,354.75	140,220.16	0.06
		Base		37.104495	1,011,134.59	42.250000	1,151,354.75	140,220.16	0.06
984121103	XEROX CORP COMMON STOCK USD1.0								
		Local	110,751.000	13.172694	1,458,888.98	13.810000	1,529,471.31	70,582.33	0.08
		Base		13.172694	1,458,888.98	13.810000	1,529,471.31	70,582.33	0.08
98419M100	XYLEM INC COMMON STOCK								
		Local	18,631.000	26.944192	501,997.25	37.260000	694,191.06	192,193.81	0.04
		Base		26.944192	501,997.25	37.260000	694,191.06	192,193.81	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		Local	94,928.000	28.687598	2,723,256.29	38.510000	3,655,677.28	932,420.99	0.20
		Base		28.687598	2,723,256.29	38.510000	3,655,677.28	932,420.99	0.20
988498101	YUM BRANDS INC COMMON STOCK								
		Local	44,748.000	26.427817	1,182,591.96	72.430000	3,241,097.64	2,058,505.68	0.18
		Base		26.427817	1,182,591.96	72.430000	3,241,097.64	2,058,505.68	0.18
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		Local	17,015.000	58.186273	990,039.43	99.310000	1,689,759.65	699,720.22	0.09
		Base		58.186273	990,039.43	99.310000	1,689,759.65	699,720.22	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
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		Local	20,531.000	37.650569	773,003.84	29.140000	598,273.34	-174,730.50	0.03
		Base		37.650569	773,003.84	29.140000	598,273.34	-174,730.50	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	50,794.000	30.756706	1,562,256.14	35.440000	1,800,139.36	237,883.22	0.10
		Base		30.756706	1,562,256.14	35.440000	1,800,139.36	237,883.22	0.10
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		Local	26,822.000	92.797577	2,489,016.62	226.980000	6,088,057.56	3,599,040.94	0.33
		Base		92.797577	2,489,016.62	226.980000	6,088,057.56	3,599,040.94	0.33
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	9,101.000	26.350349	239,814.53	51.430000	468,064.43	228,249.90	0.03
		Base		26.350349	239,814.53	51.430000	468,064.43	228,249.90	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		Local	30,060.000	38.396395	1,154,195.64	87.160000	2,620,029.60	1,465,833.96	0.14
		Base		38.396395	1,154,195.64	87.160000	2,620,029.60	1,465,833.96	0.14
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	64,182.000	62.440870	4,007,579.92	81.060000	5,202,592.92	1,195,013.00	0.28
		Base		62.440870	4,007,579.92	81.060000	5,202,592.92	1,195,013.00	0.28
G2554F113	COVIDIEN PLC COMMON STOCK USD.2								
		Local	45,711.000	47.754710	2,182,915.56	86.830000	3,969,086.13	1,786,170.57	0.22
		Base		47.754710	2,182,915.56	86.830000	3,969,086.13	1,786,170.57	0.22
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		Local	28,016.000	36.604584	1,025,514.03	69.580000	1,949,353.28	923,839.25	0.11
		Base		36.604584	1,025,514.03	69.580000	1,949,353.28	923,839.25	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	48,329.000	35.857570	1,732,960.48	69.810000	3,373,847.49	1,640,887.01	0.18
		Base		35.857570	1,732,960.48	69.810000	3,373,847.49	1,640,887.01	0.18
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		Local	23,694.000	56.485853	1,338,375.80	50.480000	1,196,073.12	-142,302.68	0.07
		Base		56.485853	1,338,375.80	50.480000	1,196,073.12	-142,302.68	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
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		Local	25,449.000	33.451931	851,318.20	60.200000	1,532,029.80	680,711.60	0.08
		Base		33.451931	851,318.20	60.200000	1,532,029.80	680,711.60	0.08
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	43,866.000	23.171180	1,016,426.99	40.840000	1,791,487.44	775,060.45	0.10
		Base		23.171180	1,016,426.99	40.840000	1,791,487.44	775,060.45	0.10
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		Local	11,467.000	72.000000	825,624.00	81.490000	934,445.83	108,821.83	0.05
		Base		72.000000	825,624.00	81.490000	934,445.83	108,821.83	0.05
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		Local	18,226.000	82.295181	1,499,911.96	80.120000	1,460,267.12	-39,644.84	0.08
		Base		82.295181	1,499,911.96	80.120000	1,460,267.12	-39,644.84	0.08
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		Local	26,537.000	24.903386	660,861.16	27.210000	722,071.77	61,210.61	0.04
		Base		24.903386	660,861.16	27.210000	722,071.77	61,210.61	0.04
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		Local	25,774.000	32.782468	844,935.32	28.460000	733,528.04	-111,407.28	0.04
		Base		32.782468	844,935.32	28.460000	733,528.04	-111,407.28	0.04
G6S01W108	PARAGON OFFSHORE PLC COMMON STOCK USD.01								
		Local	0.333	13.543544	4.51	9.320000	3.10	-1.41	0.00
		Base		13.543544	4.51	9.320000	3.10	-1.41	0.00
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	33,107.000	27.204417	900,656.63	62.580000	2,071,836.06	1,171,179.43	0.11
		Base		27.204417	900,656.63	62.580000	2,071,836.06	1,171,179.43	0.11
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,740.000	38.048530	751,077.99	68.070000	1,343,701.80	592,623.81	0.07
		Base		38.048530	751,077.99	68.070000	1,343,701.80	592,623.81	0.07
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	13,565.000	117.835017	1,598,432.01	148.740000	2,017,658.10	419,226.09	0.11
		Base		117.835017	1,598,432.01	148.740000	2,017,658.10	419,226.09	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
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	27,526.000	37.174621	1,023,268.63	34.180000	940,838.68	-82,429.95	0.05
		Base		37.174621	1,023,268.63	34.180000	940,838.68	-82,429.95	0.05
H0023R105	ACE LTD COMMON STOCK								
		Local	34,237.000	59.006890	2,020,218.90	106.330000	3,640,420.21	1,620,201.31	0.20
		Base		59.006890	2,020,218.90	106.330000	3,640,420.21	1,620,201.31	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,440.000	42.590477	529,825.53	54.330000	675,865.20	146,039.67	0.04
		Base		42.590477	529,825.53	54.330000	675,865.20	146,039.67	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	41,437.000	34.942046	1,447,893.55	62.680000	2,597,271.16	1,149,377.61	0.14
		Base		34.942046	1,447,893.55	62.680000	2,597,271.16	1,149,377.61	0.14
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	34,497.000	47.874633	1,651,531.21	38.650000	1,333,309.05	-318,222.16	0.07
		Base		47.874633	1,651,531.21	38.650000	1,333,309.05	-318,222.16	0.07
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK CHF6.7								
		Local	46,765.000	20.697296	967,909.04	44.620000	2,086,654.30	1,118,745.26	0.11
		Base		20.697296	967,909.04	44.620000	2,086,654.30	1,118,745.26	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	42,233.000	53.276163	2,250,012.21	114.350000	4,829,343.55	2,579,331.34	0.26
		Base		53.276163	2,250,012.21	114.350000	4,829,343.55	2,579,331.34	0.26
N63218106	NIELSEN NV COMMON STOCK EUR.07								
		Local	30,732.000	37.498880	1,152,415.57	46.990000	1,444,096.68	291,681.11	0.08
		Base		37.498880	1,152,415.57	46.990000	1,444,096.68	291,681.11	0.08
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	25,519.000	69.690604	1,778,434.53	82.090000	2,094,854.71	316,420.18	0.11
		Base		69.690604	1,778,434.53	82.090000	2,094,854.71	316,420.18	0.11
US DOLLAR Total									
		Local	30,147,241.333		1,137,002,212.49		1,819,936,286.02	682,934,073.53	99.63
		Base			1,137,002,212.49		1,819,936,286.02	682,934,073.53	99.63

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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
EQUITY Total								
		30,147,241.333	Base	1,137,002,212.49		1,819,936,286.02	682,934,073.53	99.63

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Holdings

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

As of: *August 31, 2014*

View Date: *November 6, 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								
		36,920,102.343	Base	1,143,775,073.50		1,826,709,147.03	682,934,073.53	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			1,518.420	Local 1.000000	1,518.42	1.000000	1,518.42	0.00	0.00
				Base 1.000000	1,518.42	1.000000	1,518.42	0.00	0.00
US DOLLAR Total									
			1,518.420	Local	1,518.42		1,518.42	0.00	0.00
				Base	1,518.42		1,518.42	0.00	0.00
CASH Total									
			1,518.420	Base	1,518.42		1,518.42	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912796CF4	UNITED STATES TREAS BILLS 10/14 0.00000					0.01	16 Oct 2014		
			20,000,000.000	Local 99.982476	19,996,495.28	99.982476	19,996,495.28	0.00	2.31
				Base 99.982476	19,996,495.28	99.982476	19,996,495.28	0.00	2.31
978UHK000	DAIWA CAPITAL MARKETS REPO					0.05	02 Sep 2014		
			100,000,000.000	Local 100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.58
				Base 100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.58
979QHT009	WELLS FARGO REPO					0.06	02 Sep 2014		
			147,143,335.250	Local 100.000000	147,143,335.25	100.000000	147,143,335.25	0.00	17.03
				Base 100.000000	147,143,335.25	100.000000	147,143,335.25	0.00	17.03
US DOLLAR Total									
			267,143,335.250	Local	267,139,830.53		267,139,830.53	0.00	30.92
				Base	267,139,830.53		267,139,830.53	0.00	30.92
CASH EQUIVALENT Total									
			267,143,335.250	Base	267,139,830.53		267,139,830.53	0.00	30.92

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	2,924,176.570	100.000000	2,924,176.57	100.250000	2,931,487.01	7,310.44	0.34
	Original Face:	Base	15,914,000.000	100.000000	2,924,176.57	100.250000	2,931,487.01	7,310.44	0.34
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	9,407,770.300	103.419136	9,729,434.73	102.532921	9,646,061.69	-83,373.04	1.12
	Original Face:	Base	15,000,000.000	103.419136	9,729,434.73	102.532921	9,646,061.69	-83,373.04	1.12
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
		Local	16,484.270	104.348388	17,201.07	106.437539	17,545.45	344.38	0.00
	Original Face:	Base	159,822.000	104.348388	17,201.07	106.437539	17,545.45	344.38	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
		Local	21,165.120	104.473350	22,111.91	107.050390	22,657.34	545.43	0.00
	Original Face:	Base	200,000.000	104.473350	22,111.91	107.050390	22,657.34	545.43	0.00
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5					5.0	20 Oct 2017		
		Local	42,905.280	103.666425	44,478.37	106.366092	45,636.67	1,158.30	0.01
	Original Face:	Base	1,170,550.000	103.666425	44,478.37	106.366092	45,636.67	1,158.30	0.01
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5					5.0	20 Apr 2018		
		Local	172,692.050	103.962684	179,535.29	106.052502	183,144.24	3,608.95	0.02
	Original Face:	Base	3,070,737.000	103.962684	179,535.29	106.052502	183,144.24	3,608.95	0.02
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5					5.0	20 Jun 2018		
		Local	129,202.100	104.014455	134,388.86	106.437230	137,519.14	3,130.28	0.02
	Original Face:	Base	2,150,000.000	104.014455	134,388.86	106.437230	137,519.14	3,130.28	0.02
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5					5.0	20 Jul 2018		
		Local	175,130.940	104.047611	182,219.56	105.688727	185,093.66	2,874.10	0.02
	Original Face:	Base	3,000,000.000	104.047611	182,219.56	105.688727	185,093.66	2,874.10	0.02
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5					5.0	20 Aug 2018		
		Local	377,088.240	104.118020	392,616.81	105.701285	398,587.12	5,970.31	0.05
	Original Face:	Base	6,427,055.000	104.118020	392,616.81	105.701285	398,587.12	5,970.31	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
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5					5.0	20 Nov 2018		
		Local	3,698.100	104.215138	3,853.98	106.099429	3,923.66	69.68	0.00
Original Face:		Base	50,000.000	104.215138	3,853.98	106.099429	3,923.66	69.68	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5					5.0	20 Sep 2018		
		Local	250,402.690	104.172411	260,850.52	105.701885	264,680.36	3,829.84	0.03
Original Face:		Base	2,975,426.000	104.172411	260,850.52	105.701885	264,680.36	3,829.84	0.03
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5					5.0	20 May 2020		
		Local	439,541.950	104.756374	460,448.21	106.844039	469,624.37	9,176.16	0.05
Original Face:		Base	2,793,101.000	104.756374	460,448.21	106.844039	469,624.37	9,176.16	0.05
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5					5.0	20 Jul 2020		
		Local	177,241.600	104.867559	185,868.94	107.090432	189,808.80	3,939.86	0.02
Original Face:		Base	1,680,083.000	104.867559	185,868.94	107.090432	189,808.80	3,939.86	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5					5.0	20 Jul 2021		
		Local	108,436.490	105.066330	113,930.24	106.430415	115,409.41	1,479.17	0.01
Original Face:		Base	754,224.000	105.066330	113,930.24	106.430415	115,409.41	1,479.17	0.01
36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	47,336.510	104.261087	49,353.56	106.891376	50,598.65	1,245.09	0.01
Original Face:		Base	300,000.000	104.261087	49,353.56	106.891376	50,598.65	1,245.09	0.01
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	90,687.990	105.191625	95,396.17	106.798338	96,853.27	1,457.10	0.01
Original Face:		Base	300,000.000	105.191625	95,396.17	106.798338	96,853.27	1,457.10	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	48,887.210	105.302859	51,479.63	106.781066	52,202.28	722.65	0.01
Original Face:		Base	1,297,789.000	105.302859	51,479.63	106.781066	52,202.28	722.65	0.01
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	88,780.900	105.252582	93,444.19	106.682300	94,713.51	1,269.32	0.01
Original Face:		Base	1,048,917.000	105.252582	93,444.19	106.682300	94,713.51	1,269.32	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	105,159.510	105.226337	110,655.50	106.755447	112,263.50	1,608.00	0.01
Original Face:		Base	438,038.000	105.226337	110,655.50	106.755447	112,263.50	1,608.00	0.01

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36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	4,171,830.700	105.015861	4,381,083.93	107.845275	4,499,122.29	118,038.36	0.52
Original Face:		Base	10,000,000.000	105.015861	4,381,083.93	107.845275	4,499,122.29	118,038.36	0.52
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	2,836,525.780	106.834666	3,030,392.83	105.816600	3,001,515.14	-28,877.69	0.35
Original Face:		Base	17,600,000.000	106.834666	3,030,392.83	105.816600	3,001,515.14	-28,877.69	0.35
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	542,835.800	101.105220	548,835.33	108.161300	587,138.26	38,302.93	0.07
Original Face:		Base	16,300,000.000	101.105220	548,835.33	108.161300	587,138.26	38,302.93	0.07
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	8,378,469.000	106.788372	8,947,230.62	106.073500	8,887,335.31	-59,895.31	1.03
Original Face:		Base	50,000,000.000	106.788372	8,947,230.62	106.073500	8,887,335.31	-59,895.31	1.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.5555	20 Jun 2042		
		Local	4,982,149.130	100.164189	4,990,329.26	100.317900	4,997,987.38	7,658.12	0.58
Original Face:		Base	10,000,000.000	100.164189	4,990,329.26	100.317900	4,997,987.38	7,658.12	0.58
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	33,147,175.140	102.879234	34,101,559.74	98.173800	32,541,841.43	-1,559,718.31	3.77
Original Face:		Base	41,570,000.000	102.879234	34,101,559.74	98.173800	32,541,841.43	-1,559,718.31	3.77
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.455	16 Jun 2037		
		Local	5,662,320.530	100.233874	5,675,563.20	100.022700	5,663,605.88	-11,957.32	0.66
Original Face:		Base	32,313,742.000	100.233874	5,675,563.20	100.022700	5,663,605.88	-11,957.32	0.66
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,610,920.600	101.574010	1,636,276.65	102.569200	1,652,308.37	16,031.72	0.19
Original Face:		Base	5,130,000.000	101.574010	1,636,276.65	102.569200	1,652,308.37	16,031.72	0.19
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,835,826.490	107.956834	3,061,468.50	107.832400	3,057,939.76	-3,528.74	0.35
Original Face:		Base	10,300,000.000	107.956834	3,061,468.50	107.832400	3,057,939.76	-3,528.74	0.35
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	2,057,802.600	100.499702	2,068,085.48	102.755100	2,114,497.12	46,411.64	0.24
Original Face:		Base	10,000,000.000	100.499702	2,068,085.48	102.755100	2,114,497.12	46,411.64	0.24

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38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	2,190,498.550	104.224533	2,283,036.89	105.876100	2,319,214.44	36,177.55	0.27
Original Face:		Base	5,000,000.000	104.224533	2,283,036.89	105.876100	2,319,214.44	36,177.55	0.27
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	2,170,443.120	102.037858	2,214,673.67	103.870800	2,254,456.63	39,782.96	0.26
Original Face:		Base	8,000,000.000	102.037858	2,214,673.67	103.870800	2,254,456.63	39,782.96	0.26
38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	11,900,297.000	102.946973	12,250,995.57	101.810000	12,115,692.38	-135,303.19	1.40
Original Face:		Base	20,000,000.000	102.946973	12,250,995.57	101.810000	12,115,692.38	-135,303.19	1.40
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	4,338,147.900	104.629225	4,538,970.52	104.265600	4,523,195.94	-15,774.58	0.52
Original Face:		Base	10,000,000.000	104.629225	4,538,970.52	104.265600	4,523,195.94	-15,774.58	0.52
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,959,506.550	106.865509	2,094,036.65	105.869300	2,074,515.87	-19,520.78	0.24
Original Face:		Base	7,350,000.000	106.865509	2,094,036.65	105.869300	2,074,515.87	-19,520.78	0.24
38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		Local	2,356,379.390	100.520500	2,368,644.34	103.358500	2,435,518.39	66,874.05	0.28
Original Face:		Base	4,400,000.000	100.520500	2,368,644.34	103.358500	2,435,518.39	66,874.05	0.28
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		Local	5,613,904.500	101.107848	5,676,098.04	101.152800	5,678,621.59	2,523.55	0.66
Original Face:		Base	10,000,000.000	101.107848	5,676,098.04	101.152800	5,678,621.59	2,523.55	0.66
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		Local	2,241,815.080	100.218642	2,246,716.63	103.361200	2,317,166.97	70,450.34	0.27
Original Face:		Base	3,600,000.000	100.218642	2,246,716.63	103.361200	2,317,166.97	70,450.34	0.27
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,867,617.400	99.958717	2,866,433.55	103.637600	2,971,929.85	105,496.30	0.34
Original Face:		Base	5,000,000.000	99.958717	2,866,433.55	103.637600	2,971,929.85	105,496.30	0.34
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		Local	1,568,744.700	102.263319	1,604,250.40	105.142600	1,649,418.96	45,168.56	0.19
Original Face:		Base	5,000,000.000	102.263319	1,604,250.40	105.142600	1,649,418.96	45,168.56	0.19

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38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		Local	5,774,700.700	99.752186	5,760,390.21	103.350600	5,968,187.82	207,797.61	0.69
	Original Face:	Base	10,000,000.000	99.752186	5,760,390.21	103.350600	5,968,187.82	207,797.61	0.69
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		Local	5,774,700.700	101.285369	5,848,926.93	105.031000	6,065,225.89	216,298.96	0.70
	Original Face:	Base	10,000,000.000	101.285369	5,848,926.93	105.031000	6,065,225.89	216,298.96	0.70
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		Local	6,015,410.200	99.944985	6,012,100.82	101.674500	6,116,138.24	104,037.42	0.71
	Original Face:	Base	10,000,000.000	99.944985	6,012,100.82	101.674500	6,116,138.24	104,037.42	0.71
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		Local	1,068,448.600	103.673082	1,107,693.59	109.361800	1,168,474.62	60,781.03	0.14
	Original Face:	Base	5,000,000.000	103.673082	1,107,693.59	109.361800	1,168,474.62	60,781.03	0.14
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		Local	2,284,751.700	99.889455	2,282,226.03	102.603600	2,344,237.50	62,011.47	0.27
	Original Face:	Base	5,000,000.000	99.889455	2,282,226.03	102.603600	2,344,237.50	62,011.47	0.27
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	5,491,029.180	99.778642	5,478,874.36	101.824200	5,591,196.53	112,322.17	0.65
	Original Face:	Base	10,815,142.000	99.778642	5,478,874.36	101.824200	5,591,196.53	112,322.17	0.65
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,681,609.300	102.390594	1,721,809.75	104.126400	1,750,999.23	29,189.48	0.20
	Original Face:	Base	5,000,000.000	102.390594	1,721,809.75	104.126400	1,750,999.23	29,189.48	0.20
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	3,363,218.600	100.821206	3,390,837.55	103.000100	3,464,118.52	73,280.97	0.40
	Original Face:	Base	10,000,000.000	100.821206	3,390,837.55	103.000100	3,464,118.52	73,280.97	0.40
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	2,044,039.210	102.946587	2,104,268.60	104.956800	2,145,358.15	41,089.55	0.25
	Original Face:	Base	5,648,629.000	102.946587	2,104,268.60	104.956800	2,145,358.15	41,089.55	0.25
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	12,302,017.200	101.419902	12,476,693.84	100.926400	12,415,983.09	-60,710.75	1.44
	Original Face:	Base	30,000,000.000	101.419902	12,476,693.84	100.926400	12,415,983.09	-60,710.75	1.44

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38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.4555	20 Nov 2042		
		Local	22,475,875.480	100.000000	22,475,875.48	99.277900	22,313,577.18	-162,298.30	2.58
Original Face:		Base	25,333,333.000	100.000000	22,475,875.48	99.277900	22,313,577.18	-162,298.30	2.58
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.505	16 Nov 2041		
		Local	6,595,026.300	100.174278	6,606,519.97	99.992000	6,594,498.70	-12,021.27	0.76
Original Face:		Base	10,000,000.000	100.174278	6,606,519.97	99.992000	6,594,498.70	-12,021.27	0.76
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	4,898,733.120	105.488161	5,167,583.50	105.384200	5,162,490.71	-5,092.79	0.60
Original Face:		Base	10,359,452.000	105.488161	5,167,583.50	105.384200	5,162,490.71	-5,092.79	0.60
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.505	16 Dec 2041		
		Local	9,316,970.370	100.174315	9,333,211.21	99.850000	9,302,994.91	-30,216.30	1.08
Original Face:		Base	12,911,372.000	100.174315	9,333,211.21	99.850000	9,302,994.91	-30,216.30	1.08
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	18,531,741.400	101.568543	18,822,419.78	98.994500	18,345,404.74	-477,015.04	2.12
Original Face:		Base	20,000,000.000	101.568543	18,822,419.78	98.994500	18,345,404.74	-477,015.04	2.12
38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	7,540,372.400	104.844688	7,905,679.93	102.760700	7,748,539.46	-157,140.47	0.90
Original Face:		Base	10,000,000.000	104.844688	7,905,679.93	102.760700	7,748,539.46	-157,140.47	0.90
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	19,804,970.500	101.208132	20,044,240.67	97.672100	19,343,930.59	-700,310.08	2.24
Original Face:		Base	25,000,000.000	101.208132	20,044,240.67	97.672100	19,343,930.59	-700,310.08	2.24
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	7,962,051.700	100.216878	7,979,319.65	95.817800	7,629,062.77	-350,256.88	0.88
Original Face:		Base	10,000,000.000	100.216878	7,979,319.65	95.817800	7,629,062.77	-350,256.88	0.88
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,962,051.700	101.038734	8,044,756.24	96.877600	7,713,444.60	-331,311.64	0.89
Original Face:		Base	10,000,000.000	101.038734	8,044,756.24	96.877600	7,713,444.60	-331,311.64	0.89
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	13,935,899.870	102.203252	14,242,942.87	96.741600	13,481,812.51	-761,130.36	1.56
Original Face:		Base	18,249,312.000	102.203252	14,242,942.87	96.741600	13,481,812.51	-761,130.36	1.56

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# Issue has not been redenominated but Local is converted

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	8,855,116.200	100.000000	8,855,116.18	96.509200	8,546,001.80	-309,114.38	0.99
Original Face:		Base	10,000,000.000	100.000000	8,855,116.18	96.509200	8,546,001.80	-309,114.38	0.99
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	8,855,116.200	101.967531	9,029,343.38	96.960300	8,585,947.23	-443,396.15	0.99
Original Face:		Base	10,000,000.000	101.967531	9,029,343.38	96.960300	8,585,947.23	-443,396.15	0.99
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	8,481,266.600	102.146360	8,663,305.10	97.685300	8,284,950.72	-378,354.38	0.96
Original Face:		Base	10,000,000.000	102.146360	8,663,305.10	97.685300	8,284,950.72	-378,354.38	0.96
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	96.706721	12,261,445.10	94.825500	12,022,925.15	-238,519.95	1.39
		Base		96.706721	12,261,445.10	94.825500	12,022,925.15	-238,519.95	1.39
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	96.488997	14,619,047.98	94.825500	14,367,011.51	-252,036.47	1.66
		Base		96.488997	14,619,047.98	94.825500	14,367,011.51	-252,036.47	1.66
62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.5569	06 Feb 2020		
		Local	2,505,370.310	94.797028	2,375,016.59	100.366900	2,514,562.51	139,545.92	0.29
Original Face:		Base	4,000,000.000	94.797028	2,375,016.59	100.366900	2,514,562.51	139,545.92	0.29
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	12,023,358.410	112.725607	13,553,403.76	111.422390	13,396,713.30	-156,690.46	1.55
Original Face:		Base	28,600,000.000	112.725607	13,553,403.76	111.422390	13,396,713.30	-156,690.46	1.55
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,150,605.950	104.575015	1,203,246.35	103.850179	1,194,906.34	-8,340.01	0.14
Original Face:		Base	2,152,855.000	104.575015	1,203,246.35	103.850179	1,194,906.34	-8,340.01	0.14
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,319,519.660	106.532965	1,405,723.42	105.550449	1,392,758.93	-12,964.49	0.16
Original Face:		Base	2,348,960.000	106.532965	1,405,723.42	105.550449	1,392,758.93	-12,964.49	0.16
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,996,368.100	106.852979	3,201,708.58	105.989932	3,175,848.51	-25,860.07	0.37
Original Face:		Base	4,240,960.000	106.852979	3,201,708.58	105.989932	3,175,848.51	-25,860.07	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		4,389,885.970	Local	107.526696	4,720,299.34	106.680100	4,683,134.74	-37,164.60	0.54
	Original Face:	6,113,646.000	Base	107.526696	4,720,299.34	106.680100	4,683,134.74	-37,164.60	0.54
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		3,786,983.210	Local	112.019682	4,242,166.55	110.442756	4,182,448.63	-59,717.92	0.48
	Original Face:	4,650,545.000	Base	112.019682	4,242,166.55	110.442756	4,182,448.63	-59,717.92	0.48
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.217	25 Aug 2019		
		1,408,613.030	Local	106.861278	1,505,261.89	105.683701	1,488,674.38	-16,587.51	0.17
	Original Face:	5,080,000.000	Base	106.861278	1,505,261.89	105.683701	1,488,674.38	-16,587.51	0.17
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.16	25 Nov 2024		
		9,697,688.740	Local	112.837434	10,942,623.10	111.595673	10,822,201.01	-120,422.09	1.25
	Original Face:	12,180,140.000	Base	112.837434	10,942,623.10	111.595673	10,822,201.01	-120,422.09	1.25
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.069	25 Jan 2025		
		9,046,465.660	Local	112.316015	10,160,629.69	110.595059	10,004,944.03	-155,685.66	1.16
	Original Face:	10,243,765.000	Base	112.316015	10,160,629.69	110.595059	10,004,944.03	-155,685.66	1.16
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		10,000,000.000	Local	104.926254	10,492,625.40	105.003900	10,500,390.00	7,764.60	1.22
			Base	104.926254	10,492,625.40	105.003900	10,500,390.00	7,764.60	1.22
912828DM9	US TREASURY N/B 02/15 4					4.0	15 Feb 2015		
		70,000,000.000	Local	101.742835	71,219,984.66	101.769500	71,238,650.00	18,665.34	8.25
			Base	101.742835	71,219,984.66	101.769500	71,238,650.00	18,665.34	8.25
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		10,000,000.000	Local	100.855082	10,085,508.23	101.238300	10,123,830.00	38,321.77	1.17
			Base	100.855082	10,085,508.23	101.238300	10,123,830.00	38,321.77	1.17
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.325528	10,232,552.84	102.703100	10,270,310.00	37,757.16	1.19
			Base	102.325528	10,232,552.84	102.703100	10,270,310.00	37,757.16	1.19
912828RZ5	US TREASURY N/B 01/15 0.25					0.25	15 Jan 2015		
		50,000,000.000	Local	100.023876	50,011,938.20	100.070300	50,035,150.00	23,211.80	5.79
			Base	100.023876	50,011,938.20	100.070300	50,035,150.00	23,211.80	5.79

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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
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.917677	9,991,767.66	100.132800	10,013,280.00	21,512.34	1.16
			Base	99.917677	9,991,767.66	100.132800	10,013,280.00	21,512.34	1.16
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.859247	9,985,924.72	100.132800	10,013,280.00	27,355.28	1.16
			Base	99.859247	9,985,924.72	100.132800	10,013,280.00	27,355.28	1.16
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		10,000,000.000	Local	99.995905	9,999,590.52	100.078100	10,007,810.00	8,219.48	1.16
			Base	99.995905	9,999,590.52	100.078100	10,007,810.00	8,219.48	1.16
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.085167	4,954,258.33	97.695300	4,884,765.00	-69,493.33	0.57
			Base	99.085167	4,954,258.33	97.695300	4,884,765.00	-69,493.33	0.57
912828WK2	US TREASURY FRN 01/16 VAR					0.0750023	31 Jan 2016		
		20,000,000.000	Local	100.001433	20,000,286.67	100.010000	20,002,000.00	1,713.33	2.32
			Base	100.001433	20,000,286.67	100.010000	20,002,000.00	1,713.33	2.32
US DOLLAR Total									
		590,229,974.050	Local		602,155,271.13		596,779,001.64	-5,376,269.49	69.08
	Original Face:	703,221,595.000	Base		602,155,271.13		596,779,001.64	-5,376,269.49	69.08
FIXED INCOME Total									
		590,229,974.050	Base		602,155,271.13		596,779,001.64	-5,376,269.49	69.08
	Original Face:	703,221,595.000							

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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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									
		857,374,827.720	Base		869,296,620.08		863,920,350.59	-5,376,269.49	100.00
Original Face:		703,221,595.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	20.000	1.000000	20.00	1.000000	20.00	0.00	0.00
		Base		1.000000	20.00	1.000000	20.00	0.00	0.00
US DOLLAR Total									
		Local	20.000		20.00		20.00	0.00	0.00
		Base			20.00		20.00	0.00	0.00
CASH Total									
		Base	20.000		20.00		20.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
13738KJA6	CAN AST & CAN LTD JT					0.14	10 Sep 2014		
		Local	30,000,000.000	99.996500	29,998,950.00	99.996500	29,998,950.00	0.00	2.33
		Base		99.996500	29,998,950.00	99.996500	29,998,950.00	0.00	2.33
45779QJB3	INSTITUTIONAL SECURED					0.22	11 Sep 2014		
		Local	35,000,000.000	99.993889	34,997,861.11	99.993889	34,997,861.11	0.00	2.71
		Base		99.993889	34,997,861.11	99.993889	34,997,861.11	0.00	2.71
62455BJ30	MOUNTCLIFF					0.16	03 Sep 2014		
		Local	9,000,000.000	99.999111	8,999,920.00	99.999111	8,999,920.00	0.00	0.70
		Base		99.999111	8,999,920.00	99.999111	8,999,920.00	0.00	0.70
63743DJ36	NATL RURAL UTIL COOP					0.09	03 Sep 2014		
		Local	20,300,000.000	99.999500	20,299,898.50	99.999500	20,299,898.50	0.00	1.57
		Base		99.999500	20,299,898.50	99.999500	20,299,898.50	0.00	1.57
63743DJ85	NATL RURAL UTIL COOP					0.09	08 Sep 2014		
		Local	11,700,000.000	99.998250	11,699,795.25	99.998250	11,699,795.25	0.00	0.91
		Base		99.998250	11,699,795.25	99.998250	11,699,795.25	0.00	0.91

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.9361	30 Oct 2014		
		Local	5,677,376.000	100.077400	5,681,770.30	100.077400	5,681,770.30	0.00	0.44
		Base		100.077400	5,681,770.30	100.077400	5,681,770.30	0.00	0.44
78009NHT6	ROYAL BK OF CANADA					0.5831	14 Aug 2017		
		Local	13,057,966.000	100.000000	13,057,966.00	99.860000	13,039,684.85	-18,281.15	1.01
		Base		100.000000	13,057,966.00	99.860000	13,039,684.85	-18,281.15	1.01
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		Local	8,516,065.000	99.984572	8,514,751.12	99.984572	8,514,751.12	0.00	0.66
		Base		99.984572	8,514,751.12	99.984572	8,514,751.12	0.00	0.66
96442MJQ9	WHITE POINT FDG INC					0.21	24 Sep 2014		
		Local	14,738,000.000	99.986583	14,736,022.65	99.986583	14,736,022.65	0.00	1.14
		Base		99.986583	14,736,022.65	99.986583	14,736,022.65	0.00	1.14
979QHR003	SOUTH STREET REPO					0.06	02 Sep 2014		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.76
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.76
979QHR003	SOUTH STREET REPO					0.07	02 Sep 2014		
		Local	229,778,096.580	100.000000	229,778,096.58	100.000000	229,778,096.58	0.00	17.82
		Base		100.000000	229,778,096.58	100.000000	229,778,096.58	0.00	17.82
US DOLLAR Total									
		Local	477,767,503.580		477,765,031.51		477,746,750.36	-18,281.15	37.06
		Base			477,765,031.51		477,746,750.36	-18,281.15	37.06
CASH EQUIVALENT Total									
		Base	477,767,503.580		477,765,031.51		477,746,750.36	-18,281.15	37.06

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6201	12 Feb 2016		
		Local	5,677,376.000	100.000000	5,677,376.00	100.292000	5,693,953.94	16,577.94	0.44
		Base		100.000000	5,677,376.00	100.292000	5,693,953.94	16,577.94	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.9971	06 Nov 2015		
		Local	8,516,065.000	100.000000	8,516,065.00	100.756000	8,580,446.45	64,381.45	0.67
		Base		100.000000	8,516,065.00	100.756000	8,580,446.45	64,381.45	0.67
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.305	15 Mar 2018		
		Local	5,677,376.450	100.000000	5,677,376.45	100.039200	5,679,601.98	2,225.53	0.44
	Original Face:	Base	5,677,376.000	100.000000	5,677,376.45	100.039200	5,679,601.98	2,225.53	0.44
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,838,688.000	100.579008	2,855,124.23	101.043800	2,868,318.23	13,194.00	0.22
		Base		100.579008	2,855,124.23	101.043800	2,868,318.23	13,194.00	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	100.122000	787,276.31	959.31	0.06
		Base		100.000000	786,317.00	100.122000	787,276.31	959.31	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.555	15 Sep 2017		
		Local	8,516,064.680	100.000000	8,516,064.68	100.291600	8,540,897.52	24,832.84	0.66
	Original Face:	Base	8,516,065.000	100.000000	8,516,064.68	100.291600	8,540,897.52	24,832.84	0.66
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.909842	5,672,257.41	100.521500	5,706,983.52	34,726.11	0.44
		Base		99.909842	5,672,257.41	100.521500	5,706,983.52	34,726.11	0.44
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	100.033500	3,975,495.34	1,331.34	0.31
		Base		100.000000	3,974,164.00	100.033500	3,975,495.34	1,331.34	0.31
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.934091	4,538,907.47	103.031200	4,679,575.10	140,667.63	0.36
		Base		99.934091	4,538,907.47	103.031200	4,679,575.10	140,667.63	0.36
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	100.255500	2,845,940.85	7,252.85	0.22
		Base		100.000000	2,838,688.00	100.255500	2,845,940.85	7,252.85	0.22
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	115.223949	4,317,519.71	114.184800	4,278,582.10	-38,937.61	0.33
		Base		115.223949	4,317,519.71	114.184800	4,278,582.10	-38,937.61	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.990150	2,270,726.90	100.129000	2,273,880.11	3,153.21	0.18
Original Face:		Base	2,270,951.000	99.990150	2,270,726.90	100.129000	2,273,880.11	3,153.21	0.18
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	105.947216	950,373.01	107.663400	965,767.61	15,394.60	0.07
		Base		105.947216	950,373.01	107.663400	965,767.61	15,394.60	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5349	23 May 2017		
		Local	10,948,820.000	99.059502	10,845,846.60	99.309200	10,873,185.55	27,338.95	0.84
		Base		99.059502	10,845,846.60	99.309200	10,873,185.55	27,338.95	0.84
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	10,219,277.610	99.992562	10,218,517.51	100.888400	10,310,065.67	91,548.16	0.80
Original Face:		Base	10,219,278.000	99.992562	10,218,517.51	100.888400	10,310,065.67	91,548.16	0.80
14161GBE9	CARDS II TRUST CARD2 2012 4A A 144A					0.605	15 Sep 2017		
		Local	2,838,688.230	100.000000	2,838,688.23	100.007020	2,838,887.51	199.28	0.22
Original Face:		Base	2,838,688.000	100.000000	2,838,688.23	100.007020	2,838,887.51	199.28	0.22
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.903050	4,537,497.62	101.681400	4,618,268.52	80,770.90	0.36
		Base		99.903050	4,537,497.62	101.681400	4,618,268.52	80,770.90	0.36
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,213.000	99.991466	1,703,067.65	100.641900	1,714,145.92	11,078.27	0.13
Original Face:		Base	1,703,213.000	99.991466	1,703,067.65	100.641900	1,714,145.92	11,078.27	0.13
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.990197	7,947,547.84	99.698000	7,924,323.05	-23,224.79	0.61
Original Face:		Base	7,948,327.000	99.990197	7,947,547.84	99.698000	7,924,323.05	-23,224.79	0.61
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.869610	2,863,373.52	102.561700	2,911,406.67	48,033.15	0.23
		Base		100.869610	2,863,373.52	102.561700	2,911,406.67	48,033.15	0.23
161571FM1	CHAIT 2012 A6 A 08/17 FLT					0.285	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	99.980400	5,165,399.95	-1,012.62	0.40
Original Face:		Base	5,166,413.000	100.000000	5,166,412.57	99.980400	5,165,399.95	-1,012.62	0.40

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191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	11,354,753.000	99.980278	11,352,513.57	100.237500	11,381,720.54	29,206.97	0.88
		Base		99.980278	11,352,513.57	100.237500	11,381,720.54	29,206.97	0.88
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6061	16 Nov 2017		
		Local	11,354,753.000	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.88
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.88
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	100.692800	11,433,418.73	78,665.73	0.89
		Base		100.000000	11,354,753.00	100.692800	11,433,418.73	78,665.73	0.89
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.985460	7,379,515.87	101.050200	7,458,099.95	78,584.08	0.58
		Base		99.985460	7,379,515.87	101.050200	7,458,099.95	78,584.08	0.58
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.994148	3,406,226.53	100.321900	3,417,391.15	11,164.62	0.27
Original Face:		Base	3,406,426.000	99.994148	3,406,226.53	100.321900	3,417,391.15	11,164.62	0.27
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.525	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.407600	4,560,413.95	18,512.79	0.35
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.407600	4,560,413.95	18,512.79	0.35
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.605	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	100.152400	7,960,440.28	12,113.25	0.62
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	100.152400	7,960,440.28	12,113.25	0.62
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.030	99.989326	7,947,478.65	100.011800	7,949,264.93	1,786.28	0.62
Original Face:		Base	7,948,327.000	99.989326	7,947,478.65	100.011800	7,949,264.93	1,786.28	0.62
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.529431	4,520,528.23	100.401000	4,560,114.02	39,585.79	0.35
		Base		99.529431	4,520,528.23	100.401000	4,560,114.02	39,585.79	0.35
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,748,528.130	102.564297	1,793,365.59	103.694120	1,813,120.86	19,755.27	0.14
Original Face:		Base	2,752,950.000	102.564297	1,793,365.59	103.694120	1,813,120.86	19,755.27	0.14

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31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.835064	6,234,813.55	102.781700	6,418,834.34	184,020.79	0.50
		Base		99.835064	6,234,813.55	102.781700	6,418,834.34	184,020.79	0.50
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	9,062,815.070	105.898883	9,597,419.91	103.040436	9,338,364.16	-259,055.75	0.72
	Original Face:	Base	11,354,753.000	105.898883	9,597,419.91	103.040436	9,338,364.16	-259,055.75	0.72
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	4,010,257.520	105.772235	4,241,739.01	102.864296	4,125,123.17	-116,615.84	0.32
	Original Face:	Base	5,677,376.000	105.772235	4,241,739.01	102.864296	4,125,123.17	-116,615.84	0.32
3132HRJ43	FED HM LN PC POOL Q14783					3.0	01 Jan 2043		
		Local	0.000	0.000000	177.03	0.000000	0.00	-177.03	0.00
		Base		0.000000	177.03	0.000000	0.00	-177.03	0.00
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.18	22 Sep 2015		
		Local	5,677,376.000	99.989915	5,676,803.46	100.070300	5,681,367.20	4,563.74	0.44
		Base		99.989915	5,676,803.46	100.070300	5,681,367.20	4,563.74	0.44
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	99.476800	12,718,558.52	-66,893.48	0.99
		Base		100.000000	12,785,452.00	99.476800	12,718,558.52	-66,893.48	0.99
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.187500	11,262,495.63	-92,257.37	0.87
		Base		100.000000	11,354,753.00	99.187500	11,262,495.63	-92,257.37	0.87
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	98.870300	8,419,859.01	-96,205.99	0.65
		Base		100.000000	8,516,065.00	98.870300	8,419,859.01	-96,205.99	0.65
3134G4AP3	FREDDIE MAC NOTES 09/15 0.4					0.4	24 Sep 2015		
		Local	36,000,000.000	100.008884	36,003,198.25	100.012100	36,004,356.00	1,157.75	2.79
		Base		100.008884	36,003,198.25	100.012100	36,004,356.00	1,157.75	2.79
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	2,838,688.000	99.999708	2,838,679.71	100.198600	2,844,325.63	5,645.92	0.22
		Base		99.999708	2,838,679.71	100.198600	2,844,325.63	5,645.92	0.22

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3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		2,554,819.000	Local	100.000000	2,554,819.00	99.741100	2,548,204.57	-6,614.43	0.20
			Base	100.000000	2,554,819.00	99.741100	2,548,204.57	-6,614.43	0.20
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		14,193,441.000	Local	100.000000	14,193,441.00	98.883900	14,035,028.00	-158,413.00	1.09
			Base	100.000000	14,193,441.00	98.883900	14,035,028.00	-158,413.00	1.09
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		22,709,506.000	Local	100.000000	22,709,506.00	98.620500	22,396,228.36	-313,277.64	1.74
			Base	100.000000	22,709,506.00	98.620500	22,396,228.36	-313,277.64	1.74
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		1,542,301.970	Local	103.577467	1,597,477.31	102.561100	1,581,801.87	-15,675.44	0.12
	Original Face:	2,838,688.000	Base	103.577467	1,597,477.31	102.561100	1,581,801.87	-15,675.44	0.12
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		3,845,031.340	Local	100.168512	3,851,510.68	100.749300	3,873,842.16	22,331.48	0.30
	Original Face:	5,677,376.000	Base	100.168512	3,851,510.68	100.749300	3,873,842.16	22,331.48	0.30
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		4,331,149.390	Local	101.873431	4,412,290.49	98.613300	4,271,089.34	-141,201.15	0.33
	Original Face:	5,677,376.000	Base	101.873431	4,412,290.49	98.613300	4,271,089.34	-141,201.15	0.33
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		9,475,754.350	Local	102.001361	9,665,398.42	99.317700	9,411,101.28	-254,297.14	0.73
	Original Face:	11,275,256.000	Base	102.001361	9,665,398.42	99.317700	9,411,101.28	-254,297.14	0.73
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		5,867,699.750	Local	101.015184	5,927,267.69	98.828700	5,798,971.38	-128,296.31	0.45
	Original Face:	7,317,571.000	Base	101.015184	5,927,267.69	98.828700	5,798,971.38	-128,296.31	0.45
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		4,088,025.130	Local	101.806901	4,161,891.70	100.352200	4,102,423.15	-59,468.55	0.32
	Original Face:	5,677,376.000	Base	101.806901	4,161,891.70	100.352200	4,102,423.15	-59,468.55	0.32
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		6,035,635.000	Local	101.012219	6,096,728.82	96.336800	5,814,537.62	-282,191.20	0.45
	Original Face:	6,713,909.000	Base	101.012219	6,096,728.82	96.336800	5,814,537.62	-282,191.20	0.45

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3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,697,759.130	99.567522	4,677,442.37	95.426100	4,482,888.33	-194,554.04	0.35
Original Face:		Base	5,677,376.000	99.567522	4,677,442.37	95.426100	4,482,888.33	-194,554.04	0.35
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	6,170,133.910	101.907532	6,287,831.16	96.408700	5,948,545.89	-339,285.27	0.46
Original Face:		Base	6,995,663.000	101.907532	6,287,831.16	96.408700	5,948,545.89	-339,285.27	0.46
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,697,759.130	100.418527	4,717,420.52	95.992600	4,509,501.13	-207,919.39	0.35
Original Face:		Base	5,677,376.000	100.418527	4,717,420.52	95.992600	4,509,501.13	-207,919.39	0.35
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	9,898,135.540	100.858675	9,983,128.35	94.957000	9,398,972.56	-584,155.79	0.73
Original Face:		Base	11,354,753.000	100.858675	9,983,128.35	94.957000	9,398,972.56	-584,155.79	0.73
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	5,068,345.600	100.518606	5,094,630.36	95.939900	4,862,565.70	-232,064.66	0.38
Original Face:		Base	5,677,376.000	100.518606	5,094,630.36	95.939900	4,862,565.70	-232,064.66	0.38
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	5,068,345.600	100.267390	5,081,897.86	97.915700	4,962,706.07	-119,191.79	0.38
Original Face:		Base	5,677,376.000	100.267390	5,081,897.86	97.915700	4,962,706.07	-119,191.79	0.38
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	6,926,926.140	102.049812	7,068,915.07	97.627700	6,762,598.67	-306,316.40	0.52
Original Face:		Base	8,516,065.000	102.049812	7,068,915.07	97.627700	6,762,598.67	-306,316.40	0.52
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,694,335.730	99.799562	4,684,926.49	96.745300	4,541,549.18	-143,377.31	0.35
Original Face:		Base	5,677,376.000	99.799562	4,684,926.49	96.745300	4,541,549.18	-143,377.31	0.35
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	99.335300	21,740,807.86	-145,478.14	1.69
		Base		100.000000	21,886,286.00	99.335300	21,740,807.86	-145,478.14	1.69
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,372,060.880	97.756752	1,341,282.15	100.018000	1,372,307.85	31,025.70	0.11
Original Face:		Base	2,838,688.000	97.756752	1,341,282.15	100.018000	1,372,307.85	31,025.70	0.11

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3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	3,336,788.310	100.169045	3,342,428.98	100.225300	3,344,306.09	1,877.11	0.26
	Original Face:	Base	5,946,910.000	100.169045	3,342,428.98	100.225300	3,344,306.09	1,877.11	0.26
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,955,967.200	102.324513	2,001,433.91	102.901400	2,012,717.63	11,283.72	0.16
	Original Face:	Base	5,677,376.000	102.324513	2,001,433.91	102.901400	2,012,717.63	11,283.72	0.16
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	5,123,906.440	101.749524	5,213,550.43	99.341600	5,090,170.64	-123,379.79	0.39
	Original Face:	Base	11,354,753.000	101.749524	5,213,550.43	99.341600	5,090,170.64	-123,379.79	0.39
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,132,843.770	99.240456	2,116,643.89	100.802200	2,149,953.44	33,309.55	0.17
	Original Face:	Base	2,838,688.000	99.240456	2,116,643.89	100.802200	2,149,953.44	33,309.55	0.17
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,981,878.710	99.971665	1,981,317.15	99.067100	1,963,389.76	-17,927.39	0.15
	Original Face:	Base	2,838,688.000	99.971665	1,981,317.15	99.067100	1,963,389.76	-17,927.39	0.15
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	2,140,406.360	99.943376	2,139,194.37	99.256700	2,124,496.72	-14,697.65	0.16
	Original Face:	Base	3,247,459.000	99.943376	2,139,194.37	99.256700	2,124,496.72	-14,697.65	0.16
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.780	100.367031	2,261,089.34	98.713770	2,223,844.32	-37,245.02	0.17
	Original Face:	Base	5,677,376.000	100.367031	2,261,089.34	98.713770	2,223,844.32	-37,245.02	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	7,133,406.390	100.462481	7,166,397.03	95.206000	6,791,430.89	-374,966.14	0.53
	Original Face:	Base	8,516,065.000	100.462481	7,166,397.03	95.206000	6,791,430.89	-374,966.14	0.53
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	6,383,216.650	100.113666	6,390,472.19	95.077400	6,068,996.43	-321,475.76	0.47
	Original Face:	Base	7,380,589.000	100.113666	6,390,472.19	95.077400	6,068,996.43	-321,475.76	0.47
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	5,169,976.930	101.581976	5,251,764.73	95.631000	4,944,100.64	-307,664.09	0.38
	Original Face:	Base	5,677,376.000	101.581976	5,251,764.73	95.631000	4,944,100.64	-307,664.09	0.38

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3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	5,103,669.150	100.029838	5,105,191.98	95.978400	4,898,419.99	-206,771.99	0.38
	Original Face:	Base	5,677,376.000	100.029838	5,105,191.98	95.978400	4,898,419.99	-206,771.99	0.38
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	12,759,173.770	100.925143	12,877,214.40	97.671300	12,462,050.89	-415,163.51	0.97
	Original Face:	Base	14,193,441.000	100.925143	12,877,214.40	97.671300	12,462,050.89	-415,163.51	0.97
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	12,443,079.310	100.588068	12,516,253.09	98.290800	12,230,402.20	-285,850.89	0.95
	Original Face:	Base	14,193,441.000	100.588068	12,516,253.09	98.290800	12,230,402.20	-285,850.89	0.95
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	5,282,251.010	100.670009	5,317,642.55	95.044800	5,020,504.91	-297,137.64	0.39
	Original Face:	Base	5,677,376.000	100.670009	5,317,642.55	95.044800	5,020,504.91	-297,137.64	0.39
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	7,902,257.440	99.880416	7,892,807.59	95.767100	7,567,762.78	-325,044.81	0.59
	Original Face:	Base	8,516,065.000	99.880416	7,892,807.59	95.767100	7,567,762.78	-325,044.81	0.59
3138WND30	FNMA POOL AT1021					2.5	01 May 2028		
		Local	7,657,815.290	104.440797	7,997,883.29	101.704595	7,788,350.03	-209,533.26	0.60
	Original Face:	Base	8,516,065.000	104.440797	7,997,883.29	101.704595	7,788,350.03	-209,533.26	0.60
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	113,826.660	99.571313	113,338.70	102.537900	116,715.47	3,376.77	0.01
	Original Face:	Base	8,516,065.000	99.571313	113,338.70	102.537900	116,715.47	3,376.77	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,979,177.840	101.674760	2,012,324.32	103.229600	2,043,097.37	30,773.05	0.16
	Original Face:	Base	44,567,405.000	101.674760	2,012,324.32	103.229600	2,043,097.37	30,773.05	0.16
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,441,005.840	106.954314	2,610,761.06	108.219600	2,641,646.76	30,885.70	0.20
	Original Face:	Base	24,898,134.000	106.954314	2,610,761.06	108.219600	2,641,646.76	30,885.70	0.20
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,804,610.740	99.004685	2,776,696.02	102.185400	2,865,902.70	89,206.68	0.22
	Original Face:	Base	5,677,376.000	99.004685	2,776,696.02	102.185400	2,865,902.70	89,206.68	0.22

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,697,975.710	106.472578	1,807,878.52	107.484100	1,825,053.91	17,175.39	0.14
Original Face:		Base	8,516,065.000	106.472578	1,807,878.52	107.484100	1,825,053.91	17,175.39	0.14
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.505	15 Sep 2016		
		Local	11,354,752.900	100.000000	11,354,752.90	100.012400	11,356,160.89	1,407.99	0.88
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.012400	11,356,160.89	1,407.99	0.88
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.983211	5,676,423.28	100.125000	5,684,473.17	8,049.89	0.44
Original Face:		Base	5,677,376.000	99.983211	5,676,423.28	100.125000	5,684,473.17	8,049.89	0.44
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.981773	5,676,341.62	100.004200	5,677,614.90	1,273.28	0.44
Original Face:		Base	5,677,376.000	99.981773	5,676,341.62	100.004200	5,677,614.90	1,273.28	0.44
36159JCK5	GE CAPITAL CREDIT CARD MASTER GEMNT 2011 2 A					0.635	15 May 2019		
		Local	3,974,163.520	100.000000	3,974,163.52	100.231100	3,983,347.81	9,184.29	0.31
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.231100	3,983,347.81	9,184.29	0.31
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.605	15 Mar 2020		
		Local	11,354,752.900	100.000000	11,354,752.90	100.131900	11,369,729.82	14,976.92	0.88
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.131900	11,369,729.82	14,976.92	0.88
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	11,354,753.000	99.410658	11,287,834.66	100.018600	11,356,864.98	69,030.32	0.88
		Base		99.410658	11,287,834.66	100.018600	11,356,864.98	69,030.32	0.88
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0342	08 Feb 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.524100	2,853,565.56	14,877.56	0.22
		Base		100.000000	2,838,688.00	100.524100	2,853,565.56	14,877.56	0.22
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.991535	1,135,378.88	100.256000	1,138,381.82	3,002.94	0.09
		Base		99.991535	1,135,378.88	100.256000	1,138,381.82	3,002.94	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	100.235000	1,422,679.46	3,335.46	0.11
		Base		100.000000	1,419,344.00	100.235000	1,422,679.46	3,335.46	0.11

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38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	5,677,376.000	100.685622	5,716,301.33	101.839200	5,781,794.30	65,492.97	0.45
		Base		100.685622	5,716,301.33	101.839200	5,781,794.30	65,492.97	0.45
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	58,275.110	100.146649	58,360.57	103.564500	60,352.33	1,991.76	0.00
Original Face:		Base	2,469,659.000	100.146649	58,360.57	103.564500	60,352.33	1,991.76	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	8,354,974.970	102.652470	8,576,588.19	96.877600	8,094,099.23	-482,488.96	0.63
Original Face:		Base	10,493,495.000	102.652470	8,576,588.19	96.877600	8,094,099.23	-482,488.96	0.63
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.989119	1,135,351.45	103.302700	1,172,976.33	37,624.88	0.09
		Base		99.989119	1,135,351.45	103.302700	1,172,976.33	37,624.88	0.09
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.936706	1,702,134.96	102.432100	1,744,636.84	42,501.88	0.14
		Base		99.936706	1,702,134.96	102.432100	1,744,636.84	42,501.88	0.14
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.197	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	99.989300	11,353,538.04	-1,214.96	0.88
		Base		100.000000	11,354,753.00	99.989300	11,353,538.04	-1,214.96	0.88
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.375266	6,057,698.52	102.389000	6,179,228.37	121,529.85	0.48
		Base		100.375266	6,057,698.52	102.389000	6,179,228.37	121,529.85	0.48
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.702700	2,001,045.23	13,963.23	0.16
		Base		100.000000	1,987,082.00	100.702700	2,001,045.23	13,963.23	0.16
46513ASU5	ISRAEL ST 03/15 1					0.9662608	01 Mar 2015		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.39
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.39
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		Local	10,031,924.000	99.976375	10,029,553.93	100.897200	10,121,930.42	92,376.49	0.79
		Base		99.976375	10,029,553.93	100.897200	10,121,930.42	92,376.49	0.79

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46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1341	25 Jan 2018		
		Local	4,610,030.000	100.234404	4,620,836.08	101.755200	4,690,945.25	70,109.17	0.36
		Base		100.234404	4,620,836.08	101.755200	4,690,945.25	70,109.17	0.36
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5598	13 Jun 2016		
		Local	5,677,376.000	99.140954	5,628,604.72	99.913000	5,672,436.68	43,831.96	0.44
		Base		99.140954	5,628,604.72	99.913000	5,672,436.68	43,831.96	0.44
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5349	23 Nov 2016		
		Local	5,677,376.000	99.944364	5,674,217.31	100.671200	5,715,482.55	41,265.24	0.44
		Base		99.944364	5,674,217.31	100.671200	5,715,482.55	41,265.24	0.44
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.934407	3,971,557.23	100.154000	3,980,284.21	8,726.98	0.31
		Base		99.934407	3,971,557.23	100.154000	3,980,284.21	8,726.98	0.31
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.649812	2,828,747.25	99.663900	2,829,147.17	399.92	0.22
		Base		99.649812	2,828,747.25	99.663900	2,829,147.17	399.92	0.22
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.906591	2,836,036.40	101.377400	2,877,788.09	41,751.69	0.22
		Base		99.906591	2,836,036.40	101.377400	2,877,788.09	41,751.69	0.22
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	10,645,081.000	99.481119	10,589,845.70	99.700300	10,613,177.69	23,331.99	0.82
		Base		99.481119	10,589,845.70	99.700300	10,613,177.69	23,331.99	0.82
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	1,135,475.000	99.955560	1,134,970.39	100.286600	1,138,729.27	3,758.88	0.09
		Base		99.955560	1,134,970.39	100.286600	1,138,729.27	3,758.88	0.09
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	101.257654	1,782,121.54	101.840200	1,792,374.28	10,252.74	0.14
		Base		101.257654	1,782,121.54	101.840200	1,792,374.28	10,252.74	0.14
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.927074	3,971,265.82	103.156500	4,099,608.49	128,342.67	0.32
		Base		99.927074	3,971,265.82	103.156500	4,099,608.49	128,342.67	0.32

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64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.968769	8,513,405.37	100.313000	8,542,720.28	29,314.91	0.66
		Base		99.968769	8,513,405.37	100.313000	8,542,720.28	29,314.91	0.66
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		Local	5,501,378.000	100.708343	5,540,346.60	100.704000	5,540,107.70	-238.90	0.43
		Base		100.708343	5,540,346.60	100.704000	5,540,107.70	-238.90	0.43
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.455	15 Feb 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	100.044500	7,951,864.04	3,537.01	0.62
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	100.044500	7,951,864.04	3,537.01	0.62
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	100.205900	2,844,532.86	5,844.86	0.22
		Base		100.000000	2,838,688.00	100.205900	2,844,532.86	5,844.86	0.22
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.895463	8,507,162.60	99.979300	8,514,302.17	7,139.57	0.66
		Base		99.895463	8,507,162.60	99.979300	8,514,302.17	7,139.57	0.66
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5306	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.262400	5,692,273.43	14,897.43	0.44
		Base		100.000000	5,677,376.00	100.262400	5,692,273.43	14,897.43	0.44
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	101.366331	3,452,969.05	101.705000	3,464,505.56	11,536.51	0.27
		Base		101.366331	3,452,969.05	101.705000	3,464,505.56	11,536.51	0.27
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7361	30 Apr 2018		
		Local	11,354,753.000	99.727365	11,323,796.02	98.860400	11,225,354.23	-98,441.79	0.87
		Base		99.727365	11,323,796.02	98.860400	11,225,354.23	-98,441.79	0.87
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.755	25 Nov 2027		
		Local	2,520,714.070	99.844253	2,516,788.14	100.263800	2,527,363.71	10,575.57	0.20
Original Face:		Base	3,974,164.000	99.844253	2,516,788.14	100.263800	2,527,363.71	10,575.57	0.20
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.555	15 Aug 2025		
		Local	1,134,950.580	100.000000	1,134,950.58	101.256200	1,149,207.83	14,257.25	0.09
Original Face:		Base	2,270,951.000	100.000000	1,134,950.58	101.256200	1,149,207.83	14,257.25	0.09

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78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.855	25 Jan 2029		
		Local	2,056,224.180	100.000000	2,056,224.18	100.934900	2,075,447.82	19,223.64	0.16
Original Face:		Base	2,838,688.000	100.000000	2,056,224.18	100.934900	2,075,447.82	19,223.64	0.16
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.435	25 Sep 2019		
		Local	2,691,281.620	100.000000	2,691,281.62	100.027100	2,692,010.96	729.34	0.21
Original Face:		Base	2,838,688.000	100.000000	2,691,281.62	100.027100	2,692,010.96	729.34	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	99.843100	9,636,396.70	-15,143.27	0.75
Original Face:		Base	9,651,540.000	100.000000	9,651,539.97	99.843100	9,636,396.70	-15,143.27	0.75
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.649536	1,131,495.57	101.588900	1,153,516.56	22,020.99	0.09
		Base		99.649536	1,131,495.57	101.588900	1,153,516.56	22,020.99	0.09
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.789056	4,532,320.15	102.378500	4,649,930.12	117,609.97	0.36
		Base		99.789056	4,532,320.15	102.378500	4,649,930.12	117,609.97	0.36
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.964166	2,837,670.79	99.792400	2,832,794.88	-4,875.91	0.22
		Base		99.964166	2,837,670.79	99.792400	2,832,794.88	-4,875.91	0.22
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4861	30 Oct 2017		
		Local	2,838,688.000	99.646789	2,828,661.44	99.190200	2,815,700.30	-12,961.14	0.22
		Base		99.646789	2,828,661.44	99.190200	2,815,700.30	-12,961.14	0.22
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	100.046600	11,360,044.31	5,291.31	0.88
		Base		100.000000	11,354,753.00	100.046600	11,360,044.31	5,291.31	0.88
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	99.925500	11,346,293.71	-8,459.29	0.88
		Base		100.000000	11,354,753.00	99.925500	11,346,293.71	-8,459.29	0.88
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.917677	5,672,702.19	100.132800	5,684,915.56	12,213.37	0.44
		Base		99.917677	5,672,702.19	100.132800	5,684,915.56	12,213.37	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.859247	5,669,384.94	100.132800	5,684,915.56	15,530.62	0.44
		Base		99.859247	5,669,384.94	100.132800	5,684,915.56	15,530.62	0.44
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	5,677,376.000	99.995905	5,677,143.52	100.078100	5,681,810.03	4,666.51	0.44
		Base		99.995905	5,677,143.52	100.078100	5,681,810.03	4,666.51	0.44
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.085167	2,812,718.74	97.695300	2,773,264.76	-39,453.98	0.22
		Base		99.085167	2,812,718.74	97.695300	2,773,264.76	-39,453.98	0.22
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.990158	8,515,226.54	99.661600	8,487,246.32	-27,980.22	0.66
Original Face:		Base	8,516,065.000	99.990158	8,515,226.54	99.661600	8,487,246.32	-27,980.22	0.66
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	94,621.480	99.999345	94,620.86	100.019500	94,639.93	19.07	0.01
Original Face:		Base	2,838,688.000	99.999345	94,620.86	100.019500	94,639.93	19.07	0.01
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	113.695394	6,454,915.00	113.663600	6,453,109.95	-1,805.05	0.50
		Base		113.695394	6,454,915.00	113.663600	6,453,109.95	-1,805.05	0.50
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	100.941600	5,730,834.17	53,458.17	0.44
		Base		100.000000	5,677,376.00	100.941600	5,730,834.17	53,458.17	0.44
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5331	14 May 2018		
		Local	4,541,901.000	100.000000	4,541,901.00	99.924300	4,538,462.78	-3,438.22	0.35
		Base		100.000000	4,541,901.00	99.924300	4,538,462.78	-3,438.22	0.35
US DOLLAR Total									
		Local	812,666,707.730		816,828,953.98		811,429,366.92	-5,399,587.06	62.94
Original Face:		Base	491,222,748.000		816,828,953.98		811,429,366.92	-5,399,587.06	62.94
FIXED INCOME Total									
		Base	812,666,707.730		816,828,953.98		811,429,366.92	-5,399,587.06	62.94

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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

Original Face: 491,222,748.000

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2014*

View Date: *November 6, 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									
		1,290,434,231.310	Base		1,294,594,005.49		1,289,176,137.28	-5,417,868.21	100.00
Original Face:		491,222,748.000							

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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	-6,553.750	1.000000	-6,553.75	1.000000	-6,553.75	0.00	0.01
		Base		1.000000	-6,553.75	1.000000	-6,553.75	0.00	0.01
US DOLLAR Total									
		Local	-6,553.750		-6,553.75		-6,553.75	0.00	0.01
		Base			-6,553.75		-6,553.75	0.00	0.01
CASH Total									
		Base	-6,553.750		-6,553.75		-6,553.75	0.00	0.01
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	100.106969	320,342.30	100.330900	321,058.88	716.58	0.32
		Base		100.106969	320,342.30	100.330900	321,058.88	716.58	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	100.018600	500,093.00	93.00	0.49
		Base		100.000000	500,000.00	100.018600	500,093.00	93.00	0.49
459200GZ8	IBM CORP SR UNSECURED 10/14 0.875					0.875	31 Oct 2014		
		Local	1,000,000.000	100.029296	1,000,292.96	100.029296	1,000,292.96	0.00	0.99
		Base		100.029296	1,000,292.96	100.029296	1,000,292.96	0.00	0.99
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.5796	21 Jun 2016		
		Local	1,800,000.000	100.073748	1,801,327.47	100.181400	1,803,265.20	1,937.73	1.78
		Base		100.073748	1,801,327.47	100.181400	1,803,265.20	1,937.73	1.78
85749P9B9	STATE STR INSTL LIQUID RESVS					0.073511	31 Dec 2099		
		Local	732,149.970	100.000000	732,149.97	100.000000	732,149.97	0.00	0.72
		Base		100.000000	732,149.97	100.000000	732,149.97	0.00	0.72

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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
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	100.050900	1,000,509.00	509.00	0.99
		Base		100.000000	1,000,000.00	100.050900	1,000,509.00	509.00	0.99
US DOLLAR Total									
		Local	5,352,149.970		5,354,112.70		5,357,369.01	3,256.31	5.29
		Base			5,354,112.70		5,357,369.01	3,256.31	5.29
CASH EQUIVALENT Total									
		Base	5,352,149.970		5,354,112.70		5,357,369.01	3,256.31	5.29
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6201	12 Feb 2016		
		Local	950,000.000	100.000000	950,000.00	100.292000	952,774.00	2,774.00	0.94
		Base		100.000000	950,000.00	100.292000	952,774.00	2,774.00	0.94
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6838	13 Nov 2015		
		Local	1,000,000.000	100.112017	1,001,120.17	100.432000	1,004,320.00	3,199.83	0.99
		Base		100.112017	1,001,120.17	100.432000	1,004,320.00	3,199.83	0.99
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
		Local	540,000.000	99.998041	539,989.42	99.938360	539,667.14	-322.28	0.53
Original Face:		Base	540,000.000	99.998041	539,989.42	99.938360	539,667.14	-322.28	0.53
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
		Local	1,320,000.000	99.881855	1,318,440.48	99.840800	1,317,898.56	-541.92	1.30
		Base		99.881855	1,318,440.48	99.840800	1,317,898.56	-541.92	1.30
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
		Local	535,000.000	99.952710	534,747.00	100.108000	535,577.80	830.80	0.53
		Base		99.952710	534,747.00	100.108000	535,577.80	830.80	0.53
05578XAB4	BMW VEHICLE OWNER TRUST BMWOT 2013 A A2					0.41	25 Feb 2016		
		Local	402,982.140	99.997707	402,972.90	100.019100	403,059.11	86.21	0.40
Original Face:		Base	625,000.000	99.997707	402,972.90	100.019100	403,059.11	86.21	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
06050TLS9	BANK OF AMERICA NA SR UNSECURED 11/16 VAR					0.7031	14 Nov 2016		
		Local	1,500,000.000	100.000000	1,500,000.00	100.263200	1,503,948.00	3,948.00	1.49
		Base		100.000000	1,500,000.00	100.263200	1,503,948.00	3,948.00	1.49
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.7031	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.195500	500,977.50	977.50	0.49
		Base		100.000000	500,000.00	100.195500	500,977.50	977.50	0.49
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	102.715628	1,027,156.28	102.568100	1,025,681.00	-1,475.28	1.01
		Base		102.715628	1,027,156.28	102.568100	1,025,681.00	-1,475.28	1.01
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.961771	252,903.28	100.219000	253,554.07	650.79	0.25
		Base		99.961771	252,903.28	100.219000	253,554.07	650.79	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	100.164800	370,609.76	609.76	0.37
		Base		100.000000	370,000.00	100.164800	370,609.76	609.76	0.37
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.975755	824,799.98	101.052700	833,684.78	8,884.80	0.82
		Base		99.975755	824,799.98	101.052700	833,684.78	8,884.80	0.82
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.532942	804,226.17	99.584600	804,643.57	417.40	0.79
		Base		99.532942	804,226.17	99.584600	804,643.57	417.40	0.79
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	102.447475	1,024,474.75	102.471100	1,024,711.00	236.25	1.01
		Base		102.447475	1,024,474.75	102.471100	1,024,711.00	236.25	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	100.164700	320,527.04	527.04	0.32
		Base		100.000000	320,000.00	100.164700	320,527.04	527.04	0.32
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.262764	275,722.60	100.369700	276,016.68	294.08	0.27
		Base		100.262764	275,722.60	100.369700	276,016.68	294.08	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
10138MAD7	BOTTLING GROUP LLC COMPANY GUAR 06/15 4.125					4.125	15 Jun 2015		
		Local	500,000.000	102.668782	513,343.91	103.017100	515,085.50	1,741.59	0.51
		Base		102.668782	513,343.91	103.017100	515,085.50	1,741.59	0.51
12623MAC7	CNH EQUIPMENT TRUST CNH 2012 A A3					0.94	15 May 2017		
		Local	586,891.000	100.166060	587,865.59	100.147200	587,754.90	-110.69	0.58
	Original Face:	Base	2,000,000.000	100.166060	587,865.59	100.147200	587,754.90	-110.69	0.58
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997241	434,988.00	99.787000	434,073.45	-914.55	0.43
	Original Face:	Base	435,000.000	99.997241	434,988.00	99.787000	434,073.45	-914.55	0.43
12625HAB8	CNH EQUIPMENT TRUST CNH 2013 B A2					0.44	17 Oct 2016		
		Local	215,219.430	99.961230	215,135.99	100.004100	215,228.25	92.26	0.21
	Original Face:	Base	700,000.000	99.961230	215,135.99	100.004100	215,228.25	92.26	0.21
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	1,000,000.000	99.982307	999,823.07	100.118300	1,001,183.00	1,359.93	0.99
	Original Face:	Base	1,000,000.000	99.982307	999,823.07	100.118300	1,001,183.00	1,359.93	0.99
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	99.891800	998,918.00	-1,082.00	0.99
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	99.891800	998,918.00	-1,082.00	0.99
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995491	329,985.12	100.148500	330,490.05	504.93	0.33
	Original Face:	Base	330,000.000	99.995491	329,985.12	100.148500	330,490.05	504.93	0.33
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	102.986694	1,038,105.88	103.147100	1,039,722.77	1,616.89	1.03
		Base		102.986694	1,038,105.88	103.147100	1,039,722.77	1,616.89	1.03
14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.396537	301,189.61	100.595600	301,786.80	597.19	0.30
		Base		100.396537	301,189.61	100.595600	301,786.80	597.19	0.30
14912L5M9	CATERPILLAR FINANCIAL SE SR UNSECURED 02/16 VAR					0.4749	26 Feb 2016		
		Local	610,000.000	100.000000	610,000.00	100.264500	611,613.45	1,613.45	0.60
		Base		100.000000	610,000.00	100.264500	611,613.45	1,613.45	0.60

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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
161571FV1	CHASE ISSUANCE TRUST CHAIT 2013 A2 A2					0.255	15 Feb 2017		
		Local	495,000.000	100.000000	495,000.00	99.985700	494,929.22	-70.78	0.49
Original Face:		Base	495,000.000	100.000000	495,000.00	99.985700	494,929.22	-70.78	0.49
166764AC4	CHEVRON CORP SR UNSECURED 06/16 0.889					0.889	24 Jun 2016		
		Local	200,000.000	100.000000	200,000.00	100.578900	201,157.80	1,157.80	0.20
		Base		100.000000	200,000.00	100.578900	201,157.80	1,157.80	0.20
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	106.945632	534,728.16	107.280100	536,400.50	1,672.34	0.53
		Base		106.945632	534,728.16	107.280100	536,400.50	1,672.34	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	100.348200	602,089.20	2,089.20	0.59
		Base		100.000000	600,000.00	100.348200	602,089.20	2,089.20	0.59
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.992965	1,499,894.48	100.098600	1,501,479.00	1,584.52	1.48
Original Face:		Base	1,500,000.000	99.992965	1,499,894.48	100.098600	1,501,479.00	1,584.52	1.48
17305EFL4	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A12 A12					0.4671	07 Nov 2018		
		Local	600,000.000	100.000000	600,000.00	100.137900	600,827.40	827.40	0.59
Original Face:		Base	600,000.000	100.000000	600,000.00	100.137900	600,827.40	827.40	0.59
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		Local	250,000.000	101.103084	252,757.71	101.217100	253,042.75	285.04	0.25
		Base		101.103084	252,757.71	101.217100	253,042.75	285.04	0.25
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.935728	254,839.32	100.742900	251,857.25	-2,982.07	0.25
		Base		101.935728	254,839.32	100.742900	251,857.25	-2,982.07	0.25
191216BC3	COCA COLA CO/THE SR UNSECURED 11/16 VAR					0.3396	01 Nov 2016		
		Local	675,000.000	100.000000	675,000.00	100.087300	675,589.28	589.28	0.67
		Base		100.000000	675,000.00	100.087300	675,589.28	589.28	0.67
19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		Local	217,000.000	109.720982	238,094.53	109.487400	237,587.66	-506.87	0.23
		Base		109.720982	238,094.53	109.487400	237,587.66	-506.87	0.23

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Base Currency: USD - US DOLLAR

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19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	305,000.000	100.921262	307,809.85	101.147400	308,499.57	689.72	0.30
		Base		100.921262	307,809.85	101.147400	308,499.57	689.72	0.30
20271RAB6	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/15 1.25					1.25	18 Sep 2015		
		Local	1,200,000.000	100.142279	1,201,707.35	100.959600	1,211,515.20	9,807.85	1.20
		Base		100.142279	1,201,707.35	100.959600	1,211,515.20	9,807.85	1.20
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	647,000.000	100.064655	647,418.32	100.261700	648,693.20	1,274.88	0.64
		Base		100.064655	647,418.32	100.261700	648,693.20	1,274.88	0.64
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.097456	1,576,534.93	100.011800	1,575,185.85	-1,349.08	1.56
	Original Face:	Base	1,575,000.000	100.097456	1,576,534.93	100.011800	1,575,185.85	-1,349.08	1.56
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.335	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	99.993400	729,951.82	-48.18	0.72
	Original Face:	Base	730,000.000	100.000000	730,000.00	99.993400	729,951.82	-48.18	0.72
25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		Local	315,000.000	99.690883	314,026.28	100.066500	315,209.48	1,183.20	0.31
		Base		99.690883	314,026.28	100.066500	315,209.48	1,183.20	0.31
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.834986	658,910.91	99.504900	656,732.34	-2,178.57	0.65
		Base		99.834986	658,910.91	99.504900	656,732.34	-2,178.57	0.65
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	101.864791	432,925.36	101.870300	432,948.78	23.42	0.43
		Base		101.864791	432,925.36	101.870300	432,948.78	23.42	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	100.124800	245,305.76	305.76	0.24
		Base		100.000000	245,000.00	100.124800	245,305.76	305.76	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	100.057200	1,000,572.00	572.00	0.99
		Base		100.000000	1,000,000.00	100.057200	1,000,572.00	572.00	0.99

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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	100.055400	1,000,554.00	554.00	0.99
		Base		100.000000	1,000,000.00	100.055400	1,000,554.00	554.00	0.99
3130A2T97	FEDERAL HOME LOAN BANK BONDS 09/16 0.5					0.5	28 Sep 2016		
		Local	400,000.000	99.782185	399,128.74	99.765400	399,061.60	-67.14	0.39
		Base		99.782185	399,128.74	99.765400	399,061.60	-67.14	0.39
313373SZ6	FEDERAL HOME LOAN BANK BONDS 06/16 2.125					2.125	10 Jun 2016		
		Local	1,000,000.000	102.851013	1,028,510.13	102.737400	1,027,374.00	-1,136.13	1.01
		Base		102.851013	1,028,510.13	102.737400	1,027,374.00	-1,136.13	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	100.002600	1,000,026.00	26.00	0.99
		Base		100.000000	1,000,000.00	100.002600	1,000,026.00	26.00	0.99
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	100.000000	800,000.00	99.990000	799,920.00	-80.00	0.79
		Base		100.000000	800,000.00	99.990000	799,920.00	-80.00	0.79
3133EAJU3	FEDERAL FARM CREDIT BANK BONDS 03/16 1.05					1.05	28 Mar 2016		
		Local	1,000,000.000	100.818255	1,008,182.55	100.794600	1,007,946.00	-236.55	1.00
		Base		100.818255	1,008,182.55	100.794600	1,007,946.00	-236.55	1.00
3133XXP43	FEDERAL HOME LOAN BANK BONDS 03/16 3.125					3.125	11 Mar 2016		
		Local	1,000,000.000	103.895159	1,038,951.59	104.012800	1,040,128.00	1,176.41	1.03
		Base		103.895159	1,038,951.59	104.012800	1,040,128.00	1,176.41	1.03
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.689313	1,495,339.70	99.506000	1,492,590.00	-2,749.70	1.47
		Base		99.689313	1,495,339.70	99.506000	1,492,590.00	-2,749.70	1.47
3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		Local	1,100,000.000	100.115383	1,101,269.21	99.190200	1,091,092.20	-10,177.01	1.08
		Base		100.115383	1,101,269.21	99.190200	1,091,092.20	-10,177.01	1.08
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		Local	1,500,000.000	99.974400	1,499,616.00	100.138500	1,502,077.50	2,461.50	1.48
		Base		99.974400	1,499,616.00	100.138500	1,502,077.50	2,461.50	1.48

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3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		533,559.580	Local	101.357661	540,803.51	100.324700	535,292.05	-5,511.46	0.53
Original Face:		1,000,000.000	Base	101.357661	540,803.51	100.324700	535,292.05	-5,511.46	0.53
3136FPET0	FANNIE MAE NOTES 03/16 2					2.0	10 Mar 2016		
		500,000.000	Local	102.176296	510,881.48	102.356100	511,780.50	899.02	0.51
			Base	102.176296	510,881.48	102.356100	511,780.50	899.02	0.51
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		384,145.650	Local	101.967038	391,701.94	102.043800	391,996.82	294.88	0.39
Original Face:		3,500,000.000	Base	101.967038	391,701.94	102.043800	391,996.82	294.88	0.39
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		308,986.790	Local	102.252553	315,946.88	102.580600	316,960.50	1,013.62	0.31
Original Face:		1,000,000.000	Base	102.252553	315,946.88	102.580600	316,960.50	1,013.62	0.31
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		634,951.780	Local	102.979636	653,871.03	101.330000	643,396.64	-10,474.39	0.64
Original Face:		2,000,000.000	Base	102.979636	653,871.03	101.330000	643,396.64	-10,474.39	0.64
3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		1,400,000.000	Local	100.167311	1,402,342.35	100.086700	1,401,213.80	-1,128.55	1.38
			Base	100.167311	1,402,342.35	100.086700	1,401,213.80	-1,128.55	1.38
3138NYD28	FNMA POOL AR1920					2.5	01 Jan 2023		
		394,026.610	Local	102.448868	403,675.80	103.101690	406,248.09	2,572.29	0.40
Original Face:		485,000.000	Base	102.448868	403,675.80	103.101690	406,248.09	2,572.29	0.40
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		23,986.110	Local	102.902930	24,682.41	101.185300	24,270.42	-411.99	0.02
Original Face:		200,000.000	Base	102.902930	24,682.41	101.185300	24,270.42	-411.99	0.02
31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		148,078.330	Local	104.019244	154,029.96	104.444500	154,659.67	629.71	0.15
Original Face:		281,000.000	Base	104.019244	154,029.96	104.444500	154,659.67	629.71	0.15
31396QRU5	FANNIE MAE FNR 2009 57 EA					4.0	25 Dec 2026		
		180,273.760	Local	102.235278	184,303.38	100.778500	181,677.19	-2,626.19	0.18
Original Face:		4,000,000.000	Base	102.235278	184,303.38	100.778500	181,677.19	-2,626.19	0.18

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31397SYA6	FANNIE MAE FNR 2011 44 AG					1.5	25 Feb 2021		
		Local	7,149.460	100.386183	7,177.07	99.960700	7,146.65	-30.42	0.01
Original Face:		Base	650,000.000	100.386183	7,177.07	99.960700	7,146.65	-30.42	0.01
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		Local	230,041.610	101.728235	234,017.27	101.308100	233,050.78	-966.49	0.23
Original Face:		Base	3,300,000.000	101.728235	234,017.27	101.308100	233,050.78	-966.49	0.23
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	156,728.150	101.637485	159,294.55	101.352500	158,847.90	-446.65	0.16
Original Face:		Base	3,300,000.000	101.637485	159,294.55	101.352500	158,847.90	-446.65	0.16
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	108,330.010	101.380670	109,825.69	101.484100	109,937.74	112.05	0.11
Original Face:		Base	550,000.000	101.380670	109,825.69	101.484100	109,937.74	112.05	0.11
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.959385	1,199,512.62	100.080600	1,200,967.20	1,454.58	1.19
		Base		99.959385	1,199,512.62	100.080600	1,200,967.20	1,454.58	1.19
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		Local	1,440,000.000	99.998782	1,439,982.46	100.035500	1,440,511.20	528.74	1.42
Original Face:		Base	1,440,000.000	99.998782	1,439,982.46	100.035500	1,440,511.20	528.74	1.42
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.989113	779,915.08	99.916500	779,348.70	-566.38	0.77
Original Face:		Base	780,000.000	99.989113	779,915.08	99.916500	779,348.70	-566.38	0.77
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	803,164.530	99.908333	802,428.29	100.054300	803,600.65	1,172.36	0.79
Original Face:		Base	1,000,000.000	99.908333	802,428.29	100.054300	803,600.65	1,172.36	0.79
34530DAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A2					0.55	15 Apr 2016		
		Local	350,577.690	99.999772	350,576.89	100.045700	350,737.90	161.01	0.35
Original Face:		Base	1,000,000.000	99.999772	350,576.89	100.045700	350,737.90	161.01	0.35
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	800,000.000	99.967610	799,740.88	99.962200	799,697.60	-43.28	0.79
Original Face:		Base	800,000.000	99.967610	799,740.88	99.962200	799,697.60	-43.28	0.79

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36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	104.097025	1,145,067.27	104.138000	1,145,518.00	450.73	1.13
		Base		104.097025	1,145,067.27	104.138000	1,145,518.00	450.73	1.13
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.986537	574,922.59	100.259200	576,490.40	1,567.81	0.57
		Base		99.986537	574,922.59	100.259200	576,490.40	1,567.81	0.57
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	1,185,632.170	101.661057	1,205,326.20	100.768900	1,194,748.50	-10,577.70	1.18
Original Face:		Base	2,750,000.000	101.661057	1,205,326.20	100.768900	1,194,748.50	-10,577.70	1.18
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.857708	629,103.56	100.443100	632,791.53	3,687.97	0.63
		Base		99.857708	629,103.56	100.443100	632,791.53	3,687.97	0.63
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	56,227.460	99.951180	56,200.01	100.125800	56,298.19	98.18	0.06
Original Face:		Base	124,000.000	99.951180	56,200.01	100.125800	56,298.19	98.18	0.06
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.990636	439,958.80	99.712400	438,734.56	-1,224.24	0.43
Original Face:		Base	440,000.000	99.990636	439,958.80	99.712400	438,734.56	-1,224.24	0.43
43814CAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A2					0.35	22 Jun 2015		
		Local	1,310.610	99.951168	1,309.97	99.999300	1,310.60	0.63	0.00
Original Face:		Base	550,000.000	99.951168	1,309.97	99.999300	1,310.60	0.63	0.00
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	891,000.000	99.998128	890,983.32	100.029300	891,261.06	277.74	0.88
Original Face:		Base	891,000.000	99.998128	890,983.32	100.029300	891,261.06	277.74	0.88
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.791936	498,959.68	99.718200	498,591.00	-368.68	0.49
Original Face:		Base	500,000.000	99.791936	498,959.68	99.718200	498,591.00	-368.68	0.49
44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	293,000.000	99.993331	292,980.46	100.103500	293,303.26	322.80	0.29
Original Face:		Base	293,000.000	99.993331	292,980.46	100.103500	293,303.26	322.80	0.29

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44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	1,640,000.000	99.999674	1,639,994.66	100.014400	1,640,236.16	241.50	1.62
Original Face:		Base	1,640,000.000	99.999674	1,639,994.66	100.014400	1,640,236.16	241.50	1.62
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	305,000.000	99.984492	304,952.70	99.894200	304,677.31	-275.39	0.30
Original Face:		Base	305,000.000	99.984492	304,952.70	99.894200	304,677.31	-275.39	0.30
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	102.382418	1,066,824.80	102.432100	1,067,342.48	517.68	1.05
		Base		102.382418	1,066,824.80	102.432100	1,067,342.48	517.68	1.05
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.509258	502,546.29	99.939400	499,697.00	-2,849.29	0.49
		Base		100.509258	502,546.29	99.939400	499,697.00	-2,849.29	0.49
459200GU9	IBM CORP SR UNSECURED 01/16 2					2.0	05 Jan 2016		
		Local	500,000.000	101.718050	508,590.25	102.047100	510,235.50	1,645.25	0.50
		Base		101.718050	508,590.25	102.047100	510,235.50	1,645.25	0.50
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	100.975644	504,878.22	100.719500	503,597.50	-1,280.72	0.50
		Base		100.975644	504,878.22	100.719500	503,597.50	-1,280.72	0.50
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.452500	1,506,787.50	100.533600	1,508,004.00	1,216.50	1.49
		Base		100.452500	1,506,787.50	100.533600	1,508,004.00	1,216.50	1.49
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	730,000.000	99.989851	729,925.91	100.278000	732,029.40	2,103.49	0.72
Original Face:		Base	730,000.000	99.989851	729,925.91	100.278000	732,029.40	2,103.49	0.72
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	641,092.330	100.000000	641,092.33	100.030000	641,284.66	192.33	0.63
Original Face:		Base	1,000,000.000	100.000000	641,092.33	100.030000	641,284.66	192.33	0.63
47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	725,000.000	99.837088	723,818.89	100.183100	726,327.48	2,508.59	0.72
Original Face:		Base	725,000.000	99.837088	723,818.89	100.183100	726,327.48	2,508.59	0.72

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49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.7249	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.466500	753,498.75	3,498.75	0.74
		Base		100.000000	750,000.00	100.466500	753,498.75	3,498.75	0.74
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	100.205200	1,002,052.00	2,052.00	0.99
		Base		100.000000	1,000,000.00	100.205200	1,002,052.00	2,052.00	0.99
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.963354	589,783.79	100.058200	590,343.38	559.59	0.58
		Base		99.963354	589,783.79	100.058200	590,343.38	559.59	0.58
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	101.946352	500,556.59	101.934100	500,496.43	-60.16	0.49
		Base		101.946352	500,556.59	101.934100	500,496.43	-60.16	0.49
587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	470,388.550	100.049653	470,622.11	100.047300	470,611.04	-11.07	0.46
	Original Face:	Base	750,000.000	100.049653	470,622.11	100.047300	470,611.04	-11.07	0.46
587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	1,160,000.000	99.953794	1,159,464.01	100.001500	1,160,017.40	553.39	1.15
	Original Face:	Base	1,160,000.000	99.953794	1,159,464.01	100.001500	1,160,017.40	553.39	1.15
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	705,000.000	99.984101	704,887.91	99.863600	704,038.38	-849.53	0.70
	Original Face:	Base	705,000.000	99.984101	704,887.91	99.863600	704,038.38	-849.53	0.70
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.984645	1,209,814.21	100.252200	1,213,051.62	3,237.41	1.20
		Base		99.984645	1,209,814.21	100.252200	1,213,051.62	3,237.41	1.20
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	1,000,000.000	101.247997	1,012,479.97	101.377400	1,013,774.00	1,294.03	1.00
		Base		101.247997	1,012,479.97	101.377400	1,013,774.00	1,294.03	1.00
594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	102.674394	513,371.97	103.021200	515,106.00	1,734.03	0.51
		Base		102.674394	513,371.97	103.021200	515,106.00	1,734.03	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
63743HEG3	NATIONAL RURAL UTIL COOP SR UNSECURED 05/16 VAR					0.4846	27 May 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.190000	1,001,900.00	1,900.00	0.99
		Base		100.000000	1,000,000.00	100.190000	1,001,900.00	1,900.00	0.99
65476VAE9	NISSAN AUTO LEASE TRUST NALT 2013 A A2B					0.285	15 Sep 2015		
		Local	526,028.120	99.948579	525,757.63	99.997200	526,013.39	255.76	0.52
Original Face:		Base	1,100,000.000	99.948579	525,757.63	99.997200	526,013.39	255.76	0.52
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		Local	1,118,536.440	99.993656	1,118,465.48	100.091100	1,119,555.43	1,089.95	1.11
Original Face:		Base	1,290,000.000	99.993656	1,118,465.48	100.091100	1,119,555.43	1,089.95	1.11
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8136	15 Jan 2019		
		Local	500,000.000	100.790442	503,952.21	100.865500	504,327.50	375.29	0.50
		Base		100.790442	503,952.21	100.865500	504,327.50	375.29	0.50
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	106.113394	530,566.97	106.460300	532,301.50	1,734.53	0.53
		Base		106.113394	530,566.97	106.460300	532,301.50	1,734.53	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	100.205900	310,638.29	638.29	0.31
		Base		100.000000	310,000.00	100.205900	310,638.29	638.29	0.31
69349LAL2	PNC BANK NA SR UNSECURED 04/16 VAR					0.5541	29 Apr 2016		
		Local	1,400,000.000	100.000000	1,400,000.00	100.040200	1,400,562.80	562.80	1.38
		Base		100.000000	1,400,000.00	100.040200	1,400,562.80	562.80	1.38
69371RL38	PACCAR FINANCIAL CORP SR UNSECURED 02/16 VAR					0.5042	08 Feb 2016		
		Local	1,605,000.000	100.072283	1,606,160.14	100.209900	1,608,368.90	2,208.76	1.59
		Base		100.072283	1,606,160.14	100.209900	1,608,368.90	2,208.76	1.59
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.881240	794,055.86	99.773200	793,196.94	-858.92	0.78
		Base		99.881240	794,055.86	99.773200	793,196.94	-858.92	0.78
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	102.927493	452,880.97	103.089700	453,594.68	713.71	0.45
		Base		102.927493	452,880.97	103.089700	453,594.68	713.71	0.45

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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
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		Local	775,000.000	102.646250	795,508.44	102.846800	797,062.70	1,554.26	0.79
		Base		102.646250	795,508.44	102.846800	797,062.70	1,554.26	0.79
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	139,000.000	101.360604	140,891.24	101.705000	141,369.95	478.71	0.14
		Base		101.360604	140,891.24	101.705000	141,369.95	478.71	0.14
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.629642	1,016,296.42	101.486400	1,014,864.00	-1,432.42	1.00
		Base		101.629642	1,016,296.42	101.486400	1,014,864.00	-1,432.42	1.00
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.971383	299,914.15	99.963700	299,891.10	-23.05	0.30
		Base		99.971383	299,914.15	99.963700	299,891.10	-23.05	0.30
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.929191	704,500.80	98.969400	697,734.27	-6,766.53	0.69
		Base		99.929191	704,500.80	98.969400	697,734.27	-6,766.53	0.69
882508AR5	TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375					2.375	16 May 2016		
		Local	903,000.000	103.123251	931,202.96	102.960800	929,736.02	-1,466.94	0.92
		Base		103.123251	931,202.96	102.960800	929,736.02	-1,466.94	0.92
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.983859	829,866.03	99.962000	829,684.60	-181.43	0.82
Original Face:		Base	830,000.000	99.983859	829,866.03	99.962000	829,684.60	-181.43	0.82
89236QAC5	TOYOTA AUTO RECEIVABLES OWNER TAOT 2011 B A3					0.68	15 Jun 2015		
		Local	38,358.600	100.073908	38,386.95	100.018100	38,365.54	-21.41	0.04
Original Face:		Base	900,000.000	100.073908	38,386.95	100.018100	38,365.54	-21.41	0.04
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.952223	999,522.23	99.936600	999,366.00	-156.23	0.99
		Base		99.952223	999,522.23	99.936600	999,366.00	-156.23	0.99
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	101,854.810	99.996701	101,851.45	100.034100	101,889.54	38.09	0.10
Original Face:		Base	160,000.000	99.996701	101,851.45	100.034100	101,889.54	38.09	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
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	103.885578	1,662,169.24	103.700000	1,659,200.00	-2,969.24	1.64
		Base		103.885578	1,662,169.24	103.700000	1,659,200.00	-2,969.24	1.64
90521APG7	MUFG UNION BANK NA SR UNSECURED 09/16 VAR					0.9836	26 Sep 2016		
		Local	265,000.000	100.000000	265,000.00	100.965400	267,558.31	2,558.31	0.26
		Base		100.000000	265,000.00	100.965400	267,558.31	2,558.31	0.26
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.992978	184,987.01	100.137200	185,253.82	266.81	0.18
		Base		99.992978	184,987.01	100.137200	185,253.82	266.81	0.18
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	722,277.420	99.991060	722,212.85	99.997200	722,257.20	44.35	0.71
Original Face:		Base	800,000.000	99.991060	722,212.85	99.997200	722,257.20	44.35	0.71
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	986,166.110	99.997393	986,140.40	99.993500	986,102.01	-38.39	0.97
Original Face:		Base	1,200,000.000	99.997393	986,140.40	99.993500	986,102.01	-38.39	0.97
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	450,000.000	100.000000	450,000.00	99.909900	449,594.55	-405.45	0.44
Original Face:		Base	450,000.000	100.000000	450,000.00	99.909900	449,594.55	-405.45	0.44
931142BY8	WAL MART STORES INC SR UNSECURED 07/15 4.5					4.5	01 Jul 2015		
		Local	337,000.000	103.203475	347,795.71	103.440600	348,594.82	799.11	0.34
		Base		103.203475	347,795.71	103.440600	348,594.82	799.11	0.34
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	101.121789	1,415,705.04	101.330600	1,418,628.40	2,923.36	1.40
		Base		101.121789	1,415,705.04	101.330600	1,418,628.40	2,923.36	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	100.220100	2,305,062.30	5,062.30	2.28
		Base		100.000000	2,300,000.00	100.220100	2,305,062.30	5,062.30	2.28
98385XAF3	XTO ENERGY INC COMPANY GUAR 01/15 5					5.0	31 Jan 2015		
		Local	628,000.000	101.769215	639,110.67	101.967000	640,352.76	1,242.09	0.63
		Base		101.769215	639,110.67	101.967000	640,352.76	1,242.09	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
US DOLLAR Total									
		95,148,965.250	Local		95,825,449.68		95,863,686.45	38,236.77	94.70
	Original Face:	56,109,000.000	Base		95,825,449.68		95,863,686.45	38,236.77	94.70
FIXED INCOME Total									
		95,148,965.250	Base		95,825,449.68		95,863,686.45	38,236.77	94.70
	Original Face:	56,109,000.000							

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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								
		100,494,561.470	Base	101,173,008.63		101,214,501.71	41,493.08	100.00
Original Face:		56,109,000.000						

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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	231.780	1.000000	231.78	1.000000	231.78	0.00	0.00
		Base		1.000000	231.78	1.000000	231.78	0.00	0.00
US DOLLAR Total									
		Local	231.780		231.78		231.78	0.00	0.00
		Base			231.78		231.78	0.00	0.00
CASH Total									
		Base	231.780		231.78		231.78	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	99.999485	4,999,974.25	99.999485	4,999,974.25	0.00	0.65
		Base		99.999485	4,999,974.25	99.999485	4,999,974.25	0.00	0.65
3134A2HF8	FREDDIE MAC NOTES 11/14 0.00000					0.01	24 Nov 2014		
		Local	5,000,000.000	99.818705	4,990,935.25	99.818705	4,990,935.25	0.00	0.65
		Base		99.818705	4,990,935.25	99.818705	4,990,935.25	0.00	0.65
979QHR003	SOUTH STREET REPO					0.07	02 Sep 2014		
		Local	84,149,003.810	100.000000	84,149,003.81	100.000000	84,149,003.81	0.00	10.90
		Base		100.000000	84,149,003.81	100.000000	84,149,003.81	0.00	10.90
979QHT009	WELLS FARGO REPO					0.06	02 Sep 2014		
		Local	57,551,878.650	100.000000	57,551,878.65	100.000000	57,551,878.65	0.00	7.46
		Base		100.000000	57,551,878.65	100.000000	57,551,878.65	0.00	7.46
US DOLLAR Total									
		Local	151,700,882.460		151,691,791.96		151,691,791.96	0.00	19.65
		Base			151,691,791.96		151,691,791.96	0.00	19.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			151,700,882.460	Base	151,691,791.96		151,691,791.96	0.00	19.65
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
			0.000	Local	0.000000	274.87	0.000000	0.00	-274.87	0.00
				Base	0.000000	274.87	0.000000	0.00	-274.87	0.00
3128PT4K8	FED HM LN PC POOL J14426					3.5	01 Feb 2021		
			0.000	Local	0.000000	234.66	0.000000	0.00	-234.66	0.00
				Base	0.000000	234.66	0.000000	0.00	-234.66	0.00
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
			19,545,132.510	Local	105.898883	20,698,076.92	103.040436	20,139,389.76	-558,687.16	2.61
	Original Face:		24,487,993.000	Base	105.898883	20,698,076.92	103.040436	20,139,389.76	-558,687.16	2.61
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
			7,063,575.700	Local	105.772235	7,471,301.88	102.864296	7,265,897.42	-205,404.46	0.94
	Original Face:		10,000,000.000	Base	105.772235	7,471,301.88	102.864296	7,265,897.42	-205,404.46	0.94
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.2255	20 Apr 2016		
			10,000,000.000	Local	100.024917	10,002,491.66	100.144900	10,014,490.00	11,998.34	1.30
				Base	100.024917	10,002,491.66	100.144900	10,014,490.00	11,998.34	1.30
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	99.650100	32,376,317.49	-113,682.51	4.19
				Base	100.000000	32,490,000.00	99.650100	32,376,317.49	-113,682.51	4.19
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
			9,000,000.000	Local	99.131266	8,921,813.98	99.045100	8,914,059.00	-7,754.98	1.15
				Base	99.131266	8,921,813.98	99.045100	8,914,059.00	-7,754.98	1.15
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	99.516600	12,464,454.15	-60,545.85	1.61
				Base	100.000000	12,525,000.00	99.516600	12,464,454.15	-60,545.85	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.175	23 Apr 2015		
		Local	20,000,000.000	99.994771	19,998,954.19	100.050400	20,010,080.00	11,125.81	2.59
		Base		99.994771	19,998,954.19	100.050400	20,010,080.00	11,125.81	2.59
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.18	22 Sep 2015		
		Local	30,000,000.000	99.996638	29,998,991.53	100.070300	30,021,090.00	22,098.47	3.89
		Base		99.996638	29,998,991.53	100.070300	30,021,090.00	22,098.47	3.89
3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.1869	06 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.051400	10,005,140.00	5,140.00	1.30
		Base		100.000000	10,000,000.00	100.051400	10,005,140.00	5,140.00	1.30
3133EAWY0	FEDERAL FARM CREDIT BANK BONDS 07/17 1.04					1.04	10 Jul 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.002600	10,000,260.00	260.00	1.30
		Base		100.000000	10,000,000.00	100.002600	10,000,260.00	260.00	1.30
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	99.783800	9,978,380.00	-21,620.00	1.29
		Base		100.000000	10,000,000.00	99.783800	9,978,380.00	-21,620.00	1.29
3133EC2Z6	FEDERAL FARM CREDIT BANK BONDS 02/17 0.67					0.67	15 Feb 2017		
		Local	20,000,000.000	100.000000	20,000,000.00	99.423500	19,884,700.00	-115,300.00	2.58
		Base		100.000000	20,000,000.00	99.423500	19,884,700.00	-115,300.00	2.58
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.205	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.107000	20,021,400.00	21,400.00	2.59
		Base		100.000000	20,000,000.00	100.107000	20,021,400.00	21,400.00	2.59
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2145	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.024900	20,004,980.00	4,980.00	2.59
		Base		100.000000	20,000,000.00	100.024900	20,004,980.00	4,980.00	2.59
3133ECNT7	FEDERAL FARM CREDIT BANK BONDS 11/16 0.54					0.54	07 Nov 2016		
		Local	10,000,000.000	100.000000	10,000,000.00	99.476800	9,947,680.00	-52,320.00	1.29
		Base		100.000000	10,000,000.00	99.476800	9,947,680.00	-52,320.00	1.29
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	99.187500	9,918,750.00	-81,250.00	1.28
		Base		100.000000	10,000,000.00	99.187500	9,918,750.00	-81,250.00	1.28

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	98.870300	9,887,030.00	-112,970.00	1.28
		Base		100.000000	10,000,000.00	98.870300	9,887,030.00	-112,970.00	1.28
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	5,000,000.000	99.999708	4,999,985.41	100.198600	5,009,930.00	9,944.59	0.65
		Base		99.999708	4,999,985.41	100.198600	5,009,930.00	9,944.59	0.65
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	12,455,000.000	100.000000	12,455,000.00	99.885200	12,440,701.66	-14,298.34	1.61
		Base		100.000000	12,455,000.00	99.885200	12,440,701.66	-14,298.34	1.61
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		Local	39,675,000.000	100.000000	39,675,000.00	99.112400	39,322,844.70	-352,155.30	5.09
		Base		100.000000	39,675,000.00	99.112400	39,322,844.70	-352,155.30	5.09
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	10,000,000.000	100.000000	10,000,000.00	98.620500	9,862,050.00	-137,950.00	1.28
		Base		100.000000	10,000,000.00	98.620500	9,862,050.00	-137,950.00	1.28
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	19,726,000.000	100.000000	19,726,000.00	98.515500	19,433,167.53	-292,832.47	2.52
		Base		100.000000	19,726,000.00	98.515500	19,433,167.53	-292,832.47	2.52
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	3,386,275.050	100.168506	3,391,981.11	100.749300	3,411,648.41	19,667.30	0.44
Original Face:		Base	5,000,000.000	100.168506	3,391,981.11	100.749300	3,411,648.41	19,667.30	0.44
3136A4LU1	FANNIE MAE FNR 2012 19 KG					3.5	25 Mar 2042		
		Local	0.000	0.000000	6.92	0.000000	0.00	-6.92	0.00
		Base		0.000000	6.92	0.000000	0.00	-6.92	0.00
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		Local	9,509,816.110	99.708649	9,482,109.13	96.467600	9,173,891.37	-308,217.76	1.19
Original Face:		Base	11,452,445.000	99.708649	9,482,109.13	96.467600	9,173,891.37	-308,217.76	1.19
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		Local	9,975,558.860	100.358077	10,011,279.04	93.871300	9,364,186.78	-647,092.26	1.21
Original Face:		Base	11,058,708.000	100.358077	10,011,279.04	93.871300	9,364,186.78	-647,092.26	1.21

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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
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,463,633.900	100.267390	4,475,569.23	97.915700	4,370,598.38	-104,970.85	0.57
Original Face:		Base	5,000,000.000	100.267390	4,475,569.23	97.915700	4,370,598.38	-104,970.85	0.57
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		Local	14,000,000.000	100.000000	14,000,000.00	99.827100	13,975,794.00	-24,206.00	1.81
		Base		100.000000	14,000,000.00	99.827100	13,975,794.00	-24,206.00	1.81
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,674,925.450	98.188930	2,626,480.69	101.685900	2,720,022.02	93,541.33	0.35
Original Face:		Base	5,000,000.000	98.188930	2,626,480.69	101.685900	2,720,022.02	93,541.33	0.35
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		Local	403,235.740	102.772951	414,417.27	103.829000	418,675.64	4,258.37	0.05
Original Face:		Base	2,245,000.000	102.772951	414,417.27	103.829000	418,675.64	4,258.37	0.05
3137A4R90	FREDDIE MAC FHR 3780 GX					3.5	15 Sep 2028		
		Local	0.000	0.000000	2.24	0.000000	0.00	-2.24	0.00
		Base		0.000000	2.24	0.000000	0.00	-2.24	0.00
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	980,729.350	102.757604	1,007,773.98	105.573500	1,035,390.30	27,616.32	0.13
Original Face:		Base	5,000,000.000	102.757604	1,007,773.98	105.573500	1,035,390.30	27,616.32	0.13
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,722,597.900	102.324512	1,762,639.90	102.901400	1,772,577.36	9,937.46	0.23
Original Face:		Base	5,000,000.000	102.324512	1,762,639.90	102.901400	1,772,577.36	9,937.46	0.23
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,254,045.290	99.240456	2,236,924.82	100.802200	2,272,127.24	35,202.42	0.29
Original Face:		Base	3,000,000.000	99.240456	2,236,924.82	100.802200	2,272,127.24	35,202.42	0.29
3137AFPE6	FREDDIE MAC FHR 3919 CE					2.75	15 Oct 2040		
		Local	3,756,742.150	100.309439	3,768,366.97	100.761700	3,785,357.25	16,990.28	0.49
Original Face:		Base	5,000,000.000	100.309439	3,768,366.97	100.761700	3,785,357.25	16,990.28	0.49
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	6,981,671.500	99.971668	6,979,693.47	99.067100	6,916,539.49	-63,153.98	0.90
Original Face:		Base	10,000,000.000	99.971668	6,979,693.47	99.067100	6,916,539.49	-63,153.98	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
3137ALET2	FREDDIE MAC FHR 4001 MH					2.0	15 Jan 2039		
		Local	2,676,834.520	99.545725	2,664,674.33	101.184600	2,708,544.30	43,869.97	0.35
	Original Face:	Base	3,637,904.000	99.545725	2,664,674.33	101.184600	2,708,544.30	43,869.97	0.35
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,984,033.450	100.367034	1,991,315.52	98.713770	1,958,514.22	-32,801.30	0.25
	Original Face:	Base	5,000,000.000	100.367034	1,991,315.52	98.713770	1,958,514.22	-32,801.30	0.25
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	6,690,912.690	100.461469	6,721,789.15	98.353800	6,580,766.89	-141,022.26	0.85
	Original Face:	Base	9,640,000.000	100.461469	6,721,789.15	98.353800	6,580,766.89	-141,022.26	0.85
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,885,190.600	103.711939	5,066,525.88	101.937900	4,979,860.71	-86,665.17	0.65
	Original Face:	Base	10,000,000.000	103.711939	5,066,525.88	101.937900	4,979,860.71	-86,665.17	0.65
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	8,804,014.970	100.926454	8,885,580.12	98.158000	8,641,845.01	-243,735.11	1.12
	Original Face:	Base	12,022,600.000	100.926454	8,885,580.12	98.158000	8,641,845.01	-243,735.11	1.12
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	12,869,260.480	100.462481	12,928,778.37	95.206000	12,252,308.13	-676,470.24	1.59
	Original Face:	Base	15,363,692.000	100.462481	12,928,778.37	95.206000	12,252,308.13	-676,470.24	1.59
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	18,180,163.200	102.380801	18,612,996.66	99.597100	18,106,915.32	-506,081.34	2.35
	Original Face:	Base	24,000,000.000	102.380801	18,612,996.66	99.597100	18,106,915.32	-506,081.34	2.35
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	8,509,107.300	100.433197	8,545,968.49	97.247500	8,274,894.12	-271,074.37	1.07
	Original Face:	Base	10,000,000.000	100.433197	8,545,968.49	97.247500	8,274,894.12	-271,074.37	1.07
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	24,190,004.580	100.972403	24,425,228.85	97.959600	23,696,431.73	-728,797.12	3.07
	Original Face:	Base	29,723,368.000	100.972403	24,425,228.85	97.959600	23,696,431.73	-728,797.12	3.07
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	4,775,409.340	102.066935	4,874,113.95	99.560500	4,754,421.42	-119,692.53	0.62
	Original Face:	Base	9,815,000.000	102.066935	4,874,113.95	99.560500	4,754,421.42	-119,692.53	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	4,125,494.200	102.607231	4,233,055.38	101.065200	4,169,438.96	-63,616.42	0.54
Original Face:		Base	10,000,000.000	102.607231	4,233,055.38	101.065200	4,169,438.96	-63,616.42	0.54
3138A5GX4	FNMA POOL AH3813					4.0	01 Jan 2041		
		Local	0.000	0.000000	595.03	0.000000	0.00	-595.03	0.00
		Base		0.000000	595.03	0.000000	0.00	-595.03	0.00
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	0.000	0.000000	308.39	0.000000	0.00	-308.39	0.00
		Base		0.000000	308.39	0.000000	0.00	-308.39	0.00
3138E4DN8	FNMA POOL AK0108					4.0	01 Jan 2042		
		Local	0.000	0.000000	641.07	0.000000	0.00	-641.07	0.00
		Base		0.000000	641.07	0.000000	0.00	-641.07	0.00
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,454,457.430	113.341990	3,915,350.78	111.338300	3,846,134.18	-69,216.60	0.50
Original Face:		Base	12,777,000.000	113.341990	3,915,350.78	111.338300	3,846,134.18	-69,216.60	0.50
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	980,397.100	106.954315	1,048,577.00	108.219600	1,060,981.82	12,404.82	0.14
Original Face:		Base	10,000,000.000	106.954315	1,048,577.00	108.219600	1,060,981.82	12,404.82	0.14
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	1,453,732.420	104.185286	1,514,575.28	102.695000	1,492,910.51	-21,664.77	0.19
Original Face:		Base	7,000,000.000	104.185286	1,514,575.28	102.695000	1,492,910.51	-21,664.77	0.19
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,231,024.250	105.275139	1,295,962.49	104.139200	1,281,978.81	-13,983.68	0.17
Original Face:		Base	5,000,000.000	105.275139	1,295,962.49	104.139200	1,281,978.81	-13,983.68	0.17
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	2,110,639.040	104.212207	2,199,543.53	106.350400	2,244,673.06	45,129.53	0.29
Original Face:		Base	16,000,000.000	104.212207	2,199,543.53	106.350400	2,244,673.06	45,129.53	0.29
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	852,694.300	102.066920	870,318.81	103.977000	886,605.95	16,287.14	0.11
Original Face:		Base	10,000,000.000	102.066920	870,318.81	103.977000	886,605.95	16,287.14	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
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	996,925.050	106.472574	1,061,451.76	107.484100	1,071,535.92	10,084.16	0.14
Original Face:		Base	5,000,000.000	106.472574	1,061,451.76	107.484100	1,071,535.92	10,084.16	0.14
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	96.913980	9,352,199.03	95.610800	9,226,442.20	-125,756.83	1.20
		Base		96.913980	9,352,199.03	95.610800	9,226,442.20	-125,756.83	1.20
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.913980	9,691,397.95	95.610800	9,561,080.00	-130,317.95	1.24
		Base		96.913980	9,691,397.95	95.610800	9,561,080.00	-130,317.95	1.24
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.187390	9,718,739.03	95.995900	9,599,590.00	-119,149.03	1.24
		Base		97.187390	9,718,739.03	95.995900	9,599,590.00	-119,149.03	1.24
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.187390	5,646,587.38	95.995900	5,577,361.79	-69,225.59	0.72
		Base		97.187390	5,646,587.38	95.995900	5,577,361.79	-69,225.59	0.72
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.913980	9,691,397.95	95.610800	9,561,080.00	-130,317.95	1.24
		Base		96.913980	9,691,397.95	95.610800	9,561,080.00	-130,317.95	1.24
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.509743	9,650,974.29	95.124200	9,512,420.00	-138,554.29	1.23
		Base		96.509743	9,650,974.29	95.124200	9,512,420.00	-138,554.29	1.23
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.128186	9,712,818.60	95.995900	9,599,590.00	-113,228.60	1.24
		Base		97.128186	9,712,818.60	95.995900	9,599,590.00	-113,228.60	1.24
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.187390	9,718,739.03	95.995900	9,599,590.00	-119,149.03	1.24
		Base		97.187390	9,718,739.03	95.995900	9,599,590.00	-119,149.03	1.24
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.837109	9,683,710.94	95.610800	9,561,080.00	-122,630.94	1.24
		Base		96.837109	9,683,710.94	95.610800	9,561,080.00	-122,630.94	1.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.557985	9,655,798.47	95.124200	9,512,420.00	-143,378.47	1.23
		Base		96.557985	9,655,798.47	95.124200	9,512,420.00	-143,378.47	1.23
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	6,193,966.140	103.419087	6,405,743.24	102.532921	6,350,854.41	-54,888.83	0.82
	Original Face:	Base	9,875,825.000	103.419087	6,405,743.24	102.532921	6,350,854.41	-54,888.83	0.82
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	8,533,782.500	101.248909	8,640,361.68	98.731700	8,425,548.54	-214,813.14	1.09
	Original Face:	Base	10,000,000.000	101.248909	8,640,361.68	98.731700	8,425,548.54	-214,813.14	1.09
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	0.000	0.000000	-0.13	0.000000	0.00	0.13	0.00
		Base		0.000000	-0.13	0.000000	0.00	0.13	0.00
US DOLLAR Total									
		Local	626,546,983.070		627,546,188.17		620,235,417.95	-7,310,770.22	80.35
	Original Face:	Base	327,099,535.000		627,546,188.17		620,235,417.95	-7,310,770.22	80.35
FIXED INCOME Total									
		Base	626,546,983.070		627,546,188.17		620,235,417.95	-7,310,770.22	80.35
	Original Face:		327,099,535.000						

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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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									
		778,248,097.310	Base		779,238,211.91		771,927,441.69	-7,310,770.22	100.00
Original Face:		327,099,535.000							

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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
0027A1K32	ABBEY NATIONAL NA LL					0.12	03 Oct 2014		
		10,000,000.000	Local	99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.89
			Base	99.989333	9,998,933.33	99.989333	9,998,933.33	0.00	0.89
0027A1KX6	ABBEY NATIONAL NA LL					0.26	31 Oct 2014		
		5,000,000.000	Local	99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	0.44
			Base	99.956667	4,997,833.33	99.956667	4,997,833.33	0.00	0.44
00282DKU3	ABBOT LABORATORIES					0.09	28 Oct 2014		
		10,000,000.000	Local	99.985750	9,998,575.00	99.985750	9,998,575.00	0.00	0.89
			Base	99.985750	9,998,575.00	99.985750	9,998,575.00	0.00	0.89
00282DLJ7	ABBOT LABORATORIES					0.1	18 Nov 2014		
		5,000,000.000	Local	99.978333	4,998,916.66	99.978333	4,998,916.66	0.00	0.44
			Base	99.978333	4,998,916.66	99.978333	4,998,916.66	0.00	0.44
05253CJF4	AUST & NEW ZEA					0.15	15 Sep 2014		
		5,000,000.000	Local	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	0.44
			Base	99.994167	4,999,708.33	99.994167	4,999,708.33	0.00	0.44
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	0.89
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
06538HJA9	BNK OF TKYO-MTBSHI L					0.21	22 Sep 2014		
		10,000,000.000	Local	100.001747	10,000,174.68	100.001747	10,000,174.68	0.00	0.89
			Base	100.001747	10,000,174.68	100.001747	10,000,174.68	0.00	0.89
06945MK39	BARTON CAPITAL CORP.					0.18	03 Oct 2014		
		10,000,000.000	Local	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.89
			Base	99.984000	9,998,400.00	99.984000	9,998,400.00	0.00	0.89
06945ML61	BARTON CAPITAL CORP.					0.18	06 Nov 2014		
		10,000,000.000	Local	99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.88
			Base	99.967000	9,996,700.00	99.967000	9,996,700.00	0.00	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12476FJ31	CAFCO LLC				0.13	03 Sep 2014		
	5,000,000.000	Local	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	0.44
		Base	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	0.44
12476FJ98	CAFCO LLC				0.11	09 Sep 2014		
	5,000,000.000	Local	99.997556	4,999,877.78	99.997556	4,999,877.78	0.00	0.44
		Base	99.997556	4,999,877.78	99.997556	4,999,877.78	0.00	0.44
12622VJ88	CRC FUNDING LLC				0.11	08 Sep 2014		
	10,000,000.000	Local	99.997861	9,999,786.11	99.997861	9,999,786.11	0.00	0.89
		Base	99.997861	9,999,786.11	99.997861	9,999,786.11	0.00	0.89
12622VLD4	CRC FUNDING LLC				0.17	13 Nov 2014		
	5,000,000.000	Local	99.965528	4,998,276.39	99.965528	4,998,276.39	0.00	0.44
		Base	99.965528	4,998,276.39	99.965528	4,998,276.39	0.00	0.44
12622VLH5	CRC FUNDING LLC				0.17	17 Nov 2014		
	5,000,000.000	Local	99.963639	4,998,181.94	99.963639	4,998,181.94	0.00	0.44
		Base	99.963639	4,998,181.94	99.963639	4,998,181.94	0.00	0.44
13738KJ40	CAN AST & CAN LTD JT				0.14	04 Sep 2014		
	12,514,000.000	Local	99.998833	12,513,854.00	99.998833	12,513,854.00	0.00	1.11
		Base	99.998833	12,513,854.00	99.998833	12,513,854.00	0.00	1.11
13738KK14	CAN AST & CAN LTD JT				0.19	01 Oct 2014		
	5,000,000.000	Local	99.984167	4,999,208.33	99.984167	4,999,208.33	0.00	0.44
		Base	99.984167	4,999,208.33	99.984167	4,999,208.33	0.00	0.44
13738KKQ9	CAN AST & CAN LTD JT				0.18	24 Oct 2014		
	10,000,000.000	Local	99.973500	9,997,350.00	99.973500	9,997,350.00	0.00	0.88
		Base	99.973500	9,997,350.00	99.973500	9,997,350.00	0.00	0.88
15060YJ50	CEDAR SPRING CPTL CO				0.23	05 Sep 2014		
	10,000,000.000	Local	99.997444	9,999,744.44	99.997444	9,999,744.44	0.00	0.89
		Base	99.997444	9,999,744.44	99.997444	9,999,744.44	0.00	0.89
15060YJ84	CEDAR SPRING CPTL CO				0.2	08 Sep 2014		
	5,000,000.000	Local	99.996111	4,999,805.55	99.996111	4,999,805.55	0.00	0.44
		Base	99.996111	4,999,805.55	99.996111	4,999,805.55	0.00	0.44

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
15060YJ84	CEDAR SPRING CPTL CO				0.23	08 Sep 2014		
	5,000,000.000	Local	99.995528	4,999,776.39	99.995528	4,999,776.39	0.00	0.44
		Base	99.995528	4,999,776.39	99.995528	4,999,776.39	0.00	0.44
16115XJ48	CHARTA LLC				0.15	04 Sep 2014		
	7,600,000.000	Local	99.998750	7,599,905.00	99.998750	7,599,905.00	0.00	0.67
		Base	99.998750	7,599,905.00	99.998750	7,599,905.00	0.00	0.67
16115XJF3	CHARTA LLC				0.15	15 Sep 2014		
	10,000,000.000	Local	99.994167	9,999,416.67	99.994167	9,999,416.67	0.00	0.89
		Base	99.994167	9,999,416.67	99.994167	9,999,416.67	0.00	0.89
17178CL50	CIESCO LLC				0.17	05 Nov 2014		
	10,000,000.000	Local	99.969306	9,996,930.56	99.969306	9,996,930.56	0.00	0.88
		Base	99.969306	9,996,930.56	99.969306	9,996,930.56	0.00	0.88
2063C1JF8	CONCORD MIN CPTL CO				0.14	15 Sep 2014		
	10,000,000.000	Local	99.994556	9,999,455.56	99.994556	9,999,455.56	0.00	0.89
		Base	99.994556	9,999,455.56	99.994556	9,999,455.56	0.00	0.89
2063C1KE9	CONCORD MIN CPTL CO				0.18	14 Oct 2014		
	10,000,000.000	Local	99.978500	9,997,850.00	99.978500	9,997,850.00	0.00	0.88
		Base	99.978500	9,997,850.00	99.978500	9,997,850.00	0.00	0.88
22532CJ21	CREDIT AGRICOLE NORTH AMER INC				0.16	02 Sep 2014		
	8,000,000.000	Local	99.999556	7,999,964.44	99.999556	7,999,964.44	0.00	0.71
		Base	99.999556	7,999,964.44	99.999556	7,999,964.44	0.00	0.71
22533MEK3	CREDIT AGRICOLE				0.32	06 Oct 2014		
	11,600,000.000	Local	100.003866	11,600,448.42	100.003866	11,600,448.42	0.00	1.03
		Base	100.003866	11,600,448.42	100.003866	11,600,448.42	0.00	1.03
2284K1JF1	CROWN POINT CAP CO.				0.14	15 Sep 2014		
	10,000,000.000	Local	99.994556	9,999,455.56	99.994556	9,999,455.56	0.00	0.89
		Base	99.994556	9,999,455.56	99.994556	9,999,455.56	0.00	0.89
2284K1KF9	CROWN POINT CAP CO.				0.18	15 Oct 2014		
	10,000,000.000	Local	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.88
		Base	99.978000	9,997,800.00	99.978000	9,997,800.00	0.00	0.88

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36962GK86	GENERAL ELEC CAP CORP SR UNSECURED 09/14 4.75					4.75	15 Sep 2014		
		5,000,000.000	Local	100.170204	5,008,510.21	100.170204	5,008,510.21	0.00	0.44
			Base	100.170204	5,008,510.21	100.170204	5,008,510.21	0.00	0.44
3773E3NL7	GLAXOSMITHKLINE FIN PLC					0.18	20 Jan 2015		
		7,000,000.000	Local	99.929500	6,995,065.00	99.898400	6,992,888.00	-2,177.00	0.62
			Base	99.929500	6,995,065.00	99.898400	6,992,888.00	-2,177.00	0.62
38102KK19	GOLDEN FUNDING CORP					0.12	01 Oct 2014		
		5,000,000.000	Local	99.990000	4,999,500.00	99.990000	4,999,500.00	0.00	0.44
			Base	99.990000	4,999,500.00	99.990000	4,999,500.00	0.00	0.44
38102KKG6	GOLDEN FUNDING CORP					0.18	16 Oct 2014		
		10,000,000.000	Local	99.977500	9,997,750.00	99.977500	9,997,750.00	0.00	0.88
			Base	99.977500	9,997,750.00	99.977500	9,997,750.00	0.00	0.88
38143UAV3	GOLDMAN SACHS GROUP INC SR UNSECURED 09/14 VAR					0.8341	29 Sep 2014		
		3,950,000.000	Local	100.023583	3,950,931.54	100.023583	3,950,931.54	0.00	0.35
			Base	100.023583	3,950,931.54	100.023583	3,950,931.54	0.00	0.35
38346MJH8	GOTHAM FDG CORP					0.15	17 Sep 2014		
		10,000,000.000	Local	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.89
			Base	99.993333	9,999,333.33	99.993333	9,999,333.33	0.00	0.89
38346MJN5	GOTHAM FDG CORP					0.14	22 Sep 2014		
		5,000,000.000	Local	99.991833	4,999,591.66	99.991833	4,999,591.66	0.00	0.44
			Base	99.991833	4,999,591.66	99.991833	4,999,591.66	0.00	0.44
38362WLH2	GOVCO LLC					0.17	17 Nov 2014		
		10,000,000.000	Local	99.963639	9,996,363.89	99.963639	9,996,363.89	0.00	0.88
			Base	99.963639	9,996,363.89	99.963639	9,996,363.89	0.00	0.88
45779QJS6	INSTITUTIONAL SECURED					0.26	26 Sep 2014		
		10,000,000.000	Local	99.981945	9,998,194.45	99.981945	9,998,194.45	0.00	0.88
			Base	99.981945	9,998,194.45	99.981945	9,998,194.45	0.00	0.88
45779QLE4	INSTITUTIONAL SECURED					0.3	14 Nov 2014		
		5,000,000.000	Local	99.938333	4,996,916.67	99.938333	4,996,916.67	0.00	0.44
			Base	99.938333	4,996,916.67	99.938333	4,996,916.67	0.00	0.44

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
45779VAD7	INSTITUTIONAL SECURED					0.38	30 Oct 2014		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.44
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.44
52952MJ35	LEXINGTN PKR CAP CO LL					0.2	03 Sep 2014		
		10,000,000.000	Local	99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.89
			Base	99.998889	9,999,888.89	99.998889	9,999,888.89	0.00	0.89
53127UJC5	LIBERTY FUNDING LLC					0.17	12 Sep 2014		
		10,000,000.000	Local	99.994806	9,999,480.56	99.994806	9,999,480.56	0.00	0.89
			Base	99.994806	9,999,480.56	99.994806	9,999,480.56	0.00	0.89
62455BN84	MOUNTCLIFF					0.35	08 Jan 2015		
		5,000,000.000	Local	99.874583	4,993,729.17	99.874583	4,993,729.17	0.00	0.44
			Base	99.874583	4,993,729.17	99.874583	4,993,729.17	0.00	0.44
63253KMC8	NAT'L AUSTRALIA FNDG					0.175	12 Dec 2014		
		10,000,000.000	Local	99.950417	9,995,041.67	99.963540	9,996,354.00	1,312.33	0.88
			Base	99.950417	9,995,041.67	99.963540	9,996,354.00	1,312.33	0.88
65409SJ33	NIEUW AMSTERDAM RECV					0.12	03 Sep 2014		
		5,000,000.000	Local	99.999333	4,999,966.67	99.999333	4,999,966.67	0.00	0.44
			Base	99.999333	4,999,966.67	99.999333	4,999,966.67	0.00	0.44
78009NQQ2	ROYAL BK OF CANADA BBA LIBOR USD 1 MONTH					0.235	23 Feb 2015		
		10,000,000.000	Local	100.024069	10,002,406.86	99.995600	9,999,560.00	-2,846.86	0.89
			Base	100.024069	10,002,406.86	99.995600	9,999,560.00	-2,846.86	0.89
79540BJH0	SALISBURY RECEIVABLES CO					0.15	17 Sep 2014		
		5,000,000.000	Local	99.993333	4,999,666.67	99.993333	4,999,666.67	0.00	0.44
			Base	99.993333	4,999,666.67	99.993333	4,999,666.67	0.00	0.44
79540BKM7	SALISBURY RECEIVABLES CO					0.15	21 Oct 2014		
		5,000,000.000	Local	99.979167	4,998,958.34	99.979167	4,998,958.34	0.00	0.44
			Base	99.979167	4,998,958.34	99.979167	4,998,958.34	0.00	0.44
82124MK66	SHEFFIELD RECEIVABLE					0.17	06 Oct 2014		
		10,000,000.000	Local	99.983472	9,998,347.22	99.983472	9,998,347.22	0.00	0.89
			Base	99.983472	9,998,347.22	99.983472	9,998,347.22	0.00	0.89

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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
82124MLE8	SHEFFIELD RECEIVABLE					0.18	14 Nov 2014		
		Local	10,000,000.000	99.963000	9,996,300.00	99.963000	9,996,300.00	0.00	0.88
		Base		99.963000	9,996,300.00	99.963000	9,996,300.00	0.00	0.88
85520MJ38	STARBIRD FDG. CORP					0.15	03 Sep 2014		
		Local	10,000,000.000	99.999167	9,999,916.67	99.999167	9,999,916.67	0.00	0.89
		Base		99.999167	9,999,916.67	99.999167	9,999,916.67	0.00	0.89
85520ML35	STARBIRD FDG. CORP					0.26	03 Nov 2014		
		Local	10,000,000.000	99.954500	9,995,450.00	99.954500	9,995,450.00	0.00	0.88
		Base		99.954500	9,995,450.00	99.954500	9,995,450.00	0.00	0.88
87019SJ39	SWEDBANK					0.15	03 Sep 2014		
		Local	5,000,000.000	99.999167	4,999,958.33	99.999167	4,999,958.33	0.00	0.44
		Base		99.999167	4,999,958.33	99.999167	4,999,958.33	0.00	0.44
88602UJ84	THUNDER BAY FNDNG LLC					0.17	08 Sep 2014		
		Local	10,000,000.000	99.996694	9,999,669.44	99.996694	9,999,669.44	0.00	0.89
		Base		99.996694	9,999,669.44	99.996694	9,999,669.44	0.00	0.89
88602UJF8	THUNDER BAY FNDNG LLC					0.1	15 Sep 2014		
		Local	10,000,000.000	99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.89
		Base		99.996111	9,999,611.11	99.996111	9,999,611.11	0.00	0.89
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	0.89
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.89
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	0.85
		Base		100.000000	9,607,865.44	100.000000	9,607,865.44	0.00	0.85
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	0.93
		Base		100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	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
92646LJ27	VICTORY RECEIVABLES				0.15	02 Sep 2014		
	8,010,000.000	Local	99.999583	8,009,966.63	99.999583	8,009,966.63	0.00	0.71
		Base	99.999583	8,009,966.63	99.999583	8,009,966.63	0.00	0.71
92646LK82	VICTORY RECEIVABLES				0.15	08 Oct 2014		
	5,000,000.000	Local	99.984583	4,999,229.17	99.984583	4,999,229.17	0.00	0.44
		Base	99.984583	4,999,229.17	99.984583	4,999,229.17	0.00	0.44
92976GAC5	WELLS FARGO BANK NA SUBORDINATED 11/14 VAR				0.6191	03 Nov 2014		
	969,000.000	Local	100.051640	969,500.39	100.051640	969,500.39	0.00	0.09
		Base	100.051640	969,500.39	100.051640	969,500.39	0.00	0.09
949746CR0	WELLS FARGO + COMPANY SUBORDINATED 11/14 5				5.0	15 Nov 2014		
	7,500,000.000	Local	100.944063	7,570,804.69	100.944063	7,570,804.69	0.00	0.67
		Base	100.944063	7,570,804.69	100.944063	7,570,804.69	0.00	0.67
96442MJQ9	WHITE POINT FDG INC				0.2	24 Sep 2014		
	10,000,000.000	Local	99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	0.89
		Base	99.987222	9,998,722.22	99.987222	9,998,722.22	0.00	0.89
96442MKE4	WHITE POINT FDG INC				0.2	14 Oct 2014		
	5,000,000.000	Local	99.976111	4,998,805.56	99.976111	4,998,805.56	0.00	0.44
		Base	99.976111	4,998,805.56	99.976111	4,998,805.56	0.00	0.44
979QHT009	WELLS FARGO REPO				0.06	02 Sep 2014		
	53,237,061.000	Local	100.000000	53,237,061.00	100.000000	53,237,061.00	0.00	4.71
		Base	100.000000	53,237,061.00	100.000000	53,237,061.00	0.00	4.71
979QHT009	WELLS FARGO REPO				0.07	04 Sep 2014		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.70
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	17.70
979QHU006	DEUTSCHE BANK REPO				0.03	04 Sep 2014		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.85
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.85
979QRC005	BANK OF AMERICA REPO				0.04	02 Sep 2014		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.85
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	8.85

& 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
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	0.42
			Base	100.000000	4,800,576.86	100.000000	4,800,576.86	0.00	0.42
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	0.36
			Base	100.000000	4,052,489.33	100.000000	4,052,489.33	0.00	0.36
US DOLLAR Total									
		969,685,554.150	Local		969,696,423.52		969,692,711.99	-3,711.53	85.83
			Base		969,696,423.52		969,692,711.99	-3,711.53	85.83
CASH EQUIVALENT Total									
		969,685,554.150	Base		969,696,423.52		969,692,711.99	-3,711.53	85.83
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02665WAD3	AMERICAN HONDA FINANCE UNSECURED 12/14 VAR					0.2303	05 Dec 2014		
		5,000,000.000	Local	100.000000	5,000,000.00	100.002700	5,000,135.00	135.00	0.44
			Base	100.000000	5,000,000.00	100.002700	5,000,135.00	135.00	0.44
05579UAA1	BMW VEHICLE LEASE TRUST BMWLT 2014 1 A1					0.2	20 Apr 2015		
		5,132,025.410	Local	100.000000	5,132,025.41	99.984490	5,131,229.43	-795.98	0.45
Original Face:		15,000,000.000	Base	100.000000	5,132,025.41	99.984490	5,131,229.43	-795.98	0.45
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		3,000,000.000	Local	100.000000	3,000,000.00	100.033500	3,001,005.00	1,005.00	0.27
			Base	100.000000	3,000,000.00	100.033500	3,001,005.00	1,005.00	0.27
14313RAA1	CARMAX AUTO OWNER TRUST CARMX 2014 2 A1					0.19	15 May 2015		
		4,943,290.540	Local	100.000000	4,943,290.54	100.000000	4,943,290.54	0.00	0.44
Original Face:		10,500,000.000	Base	100.000000	4,943,290.54	100.000000	4,943,290.54	0.00	0.44
14313TAA7	CARMAX AUTO OWNER TRUST CARMX 2014 3 A1					0.19	17 Aug 2015		
		19,100,000.000	Local	100.000000	19,100,000.00	100.000000	19,100,000.00	0.00	1.69
Original Face:		19,100,000.000	Base	100.000000	19,100,000.00	100.000000	19,100,000.00	0.00	1.69

& 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
14912L4Y4	CATERPILLAR FINANCIAL SE SR UNSECURED 12/14 1.125					1.125	15 Dec 2014		
		Local	1,865,000.000	100.253739	1,869,732.23	100.226900	1,869,231.69	-500.54	0.17
		Base		100.253739	1,869,732.23	100.226900	1,869,231.69	-500.54	0.17
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.1271	17 Sep 2015		
		Local	10,000,000.000	99.989057	9,998,905.72	99.983400	9,998,340.00	-565.72	0.89
		Base		99.989057	9,998,905.72	99.983400	9,998,340.00	-565.72	0.89
313385E44	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/14 0.00000					0.01	03 Sep 2014		
		Local	5,979,000.000	99.999694	5,978,981.73	100.000000	5,979,000.00	18.27	0.53
		Base		99.999694	5,978,981.73	100.000000	5,979,000.00	18.27	0.53
313385E93	FED HOME LN DISCOUNT NT DISCOUNT NOT 09/14 0.00000					0.01	08 Sep 2014		
		Local	3,500,000.000	99.998931	3,499,962.57	99.999700	3,499,989.50	26.93	0.31
		Base		99.998931	3,499,962.57	99.999700	3,499,989.50	26.93	0.31
34530JAA4	FORD CREDIT AUTO LEASE TRUST FORDL 2014 A A1 144A					0.2	15 Apr 2015		
		Local	2,016,135.760	100.000000	2,016,135.76	100.000000	2,016,135.76	0.00	0.18
Original Face:		Base	6,000,000.000	100.000000	2,016,135.76	100.000000	2,016,135.76	0.00	0.18
34530KAF0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A1 144A					0.18	15 Jul 2015		
		Local	6,487,065.200	100.000000	6,487,065.20	99.997570	6,486,907.56	-157.64	0.57
Original Face:		Base	11,000,000.000	100.000000	6,487,065.20	99.997570	6,486,907.56	-157.64	0.57
34530LAA9	FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A1 144A					0.18	15 Aug 2015		
		Local	9,773,416.280	100.000000	9,773,416.28	100.006450	9,774,046.67	630.39	0.87
Original Face:		Base	11,000,000.000	100.000000	9,773,416.28	100.006450	9,774,046.67	630.39	0.87
36163LAA8	GE EQUIPMENT SMALL TICKET LLC GEEST 2014 1A A1 144A					0.25	24 Apr 2015		
		Local	1,244,892.350	100.000000	1,244,892.35	100.006320	1,244,971.03	78.68	0.11
Original Face:		Base	2,250,000.000	100.000000	1,244,892.35	100.006320	1,244,971.03	78.68	0.11
36163NAA4	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A1					0.2	23 Jun 2015		
		Local	1,862,575.630	100.000000	1,862,575.63	99.999070	1,862,558.31	-17.32	0.16
Original Face:		Base	3,000,000.000	100.000000	1,862,575.63	99.999070	1,862,558.31	-17.32	0.16
361894AA6	GM FINANCIAL AUTOMOBILE LEASIN GMALT 2014 1A A1 144A					0.25	20 Apr 2015		
		Local	2,285,999.700	100.000000	2,285,999.70	99.995820	2,285,904.15	-95.55	0.20
Original Face:		Base	10,000,000.000	100.000000	2,285,999.70	99.995820	2,285,904.15	-95.55	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
38141GEA8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/15 5.125					5.125	15 Jan 2015		
		Local	5,000,000.000	101.660523	5,083,026.14	101.696500	5,084,825.00	1,798.86	0.45
		Base		101.660523	5,083,026.14	101.696500	5,084,825.00	1,798.86	0.45
41284AAA6	HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2014 1 A1					0.2	15 Apr 2015		
		Local	428,095.240	100.000000	428,095.24	100.000000	428,095.24	0.00	0.04
Original Face:		Base	7,000,000.000	100.000000	428,095.24	100.000000	428,095.24	0.00	0.04
43813JAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A1					0.19	23 Mar 2015		
		Local	2,341,176.000	100.000000	2,341,176.00	100.000000	2,341,176.00	0.00	0.21
Original Face:		Base	8,000,000.000	100.000000	2,341,176.00	100.000000	2,341,176.00	0.00	0.21
43814GAA8	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A1					0.18	18 May 2015		
		Local	1,904,205.530	100.000000	1,904,205.53	100.000000	1,904,205.53	0.00	0.17
Original Face:		Base	3,100,000.000	100.000000	1,904,205.53	100.000000	1,904,205.53	0.00	0.17
43814HAA6	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 3 A1					0.19	17 Aug 2015		
		Local	7,250,000.000	100.000000	7,250,000.00	100.000000	7,250,000.00	0.00	0.64
Original Face:		Base	7,250,000.000	100.000000	7,250,000.00	100.000000	7,250,000.00	0.00	0.64
44890RAA9	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A1					0.2	17 Feb 2015		
		Local	88,056.900	100.013446	88,068.74	100.000000	88,056.90	-11.84	0.01
Original Face:		Base	4,000,000.000	100.013446	88,068.74	100.000000	88,056.90	-11.84	0.01
44890TAA5	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 A A1 144A					0.2	16 Mar 2015		
		Local	1,746,276.890	100.000000	1,746,276.89	99.998350	1,746,248.08	-28.81	0.15
Original Face:		Base	7,300,000.000	100.000000	1,746,276.89	99.998350	1,746,248.08	-28.81	0.15
44890UAA2	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B A1					0.18	15 May 2015		
		Local	2,719,718.000	100.000000	2,719,718.00	100.000000	2,719,718.00	0.00	0.24
Original Face:		Base	6,000,000.000	100.000000	2,719,718.00	100.000000	2,719,718.00	0.00	0.24
44890VAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A1 144A					0.2	15 Jul 2015		
		Local	3,549,812.860	100.000000	3,549,812.86	99.992390	3,549,542.72	-270.14	0.31
Original Face:		Base	5,000,000.000	100.000000	3,549,812.86	99.992390	3,549,542.72	-270.14	0.31
477877AA2	JOHN DEERE OWNER TRUST JDOT 2014 B A1					0.21	24 Sep 2015		
		Local	12,500,000.000	100.000000	12,500,000.00	100.000000	12,500,000.00	0.00	1.11
Original Face:		Base	12,500,000.000	100.000000	12,500,000.00	100.000000	12,500,000.00	0.00	1.11

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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
47787VAA9	JOHN DEERE OWNER TRUST JDOT 2014 A A1					0.2	15 May 2015		
		Local	6,732,092.590	100.000000	6,732,092.59	99.981860	6,730,871.39	-1,221.20	0.60
Original Face:		Base	15,000,000.000	100.000000	6,732,092.59	99.981860	6,730,871.39	-1,221.20	0.60
58768EAA7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A1					0.2	15 Apr 2015		
		Local	3,483,777.430	100.000000	3,483,777.43	99.969150	3,482,702.68	-1,074.75	0.31
Original Face:		Base	8,000,000.000	100.000000	3,483,777.43	99.969150	3,482,702.68	-1,074.75	0.31
587729AA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A1					0.18	15 Jul 2015		
		Local	2,984,429.960	100.000000	2,984,429.96	100.005660	2,984,598.88	168.92	0.26
Original Face:		Base	4,000,000.000	100.000000	2,984,429.96	100.005660	2,984,598.88	168.92	0.26
65477NAA4	NISSAN AUTO LEASE TRUST NALT 2014 A A1					0.18	15 Jun 2015		
		Local	2,875,284.910	100.000000	2,875,284.91	99.997380	2,875,209.58	-75.33	0.25
Original Face:		Base	4,000,000.000	100.000000	2,875,284.91	99.997380	2,875,209.58	-75.33	0.25
73328YAA5	PORSCHE FINANCIAL AUTO SECURIT PFAST 2014 1 A1 144A					0.18	26 May 2015		
		Local	6,360,565.270	100.000000	6,360,565.27	99.992610	6,360,095.22	-470.05	0.56
Original Face:		Base	13,500,000.000	100.000000	6,360,565.27	99.992610	6,360,095.22	-470.05	0.56
742718DM8	PROCTER + GAMBLE CO/THE SR UNSECURED 02/15 3.5					3.5	15 Feb 2015		
		Local	10,000,000.000	101.430919	10,143,091.88	101.427300	10,142,730.00	-361.88	0.90
		Base		101.430919	10,143,091.88	101.427300	10,142,730.00	-361.88	0.90
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	3,590,000.000	101.023455	3,626,742.02	100.962100	3,624,539.39	-2,202.63	0.32
		Base		101.023455	3,626,742.02	100.962100	3,624,539.39	-2,202.63	0.32
92867RAA7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 1 A1					0.19	20 May 2015		
		Local	2,536,050.330	100.000000	2,536,050.33	99.998400	2,536,009.75	-40.58	0.22
Original Face:		Base	6,000,000.000	100.000000	2,536,050.33	99.998400	2,536,009.75	-40.58	0.22
92887FAA9	VOLVO FINANCIAL EQUIPMENT LLC VFET 2014 1A A1 144A					0.21	16 Mar 2015		
		Local	1,516,345.780	100.000000	1,516,345.78	100.000000	1,516,345.78	0.00	0.13
Original Face:		Base	4,000,000.000	100.000000	1,516,345.78	100.000000	1,516,345.78	0.00	0.13
US DOLLAR Total									
		Local	159,795,288.560		160,061,742.69		160,057,714.78	-4,027.91	14.17
Original Face:		Base	202,500,000.000		160,061,742.69		160,057,714.78	-4,027.91	14.17

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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
FIXED INCOME Total								
		159,795,288.560	Base	160,061,742.69		160,057,714.78	-4,027.91	14.17
Original Face:		202,500,000.000						

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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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									
		1,129,480,842.710	Base		1,129,758,166.21		1,129,750,426.77	-7,739.44	100.00
Original Face:		202,500,000.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	698.140	1.000000	698.14	1.000000	698.14	0.00	0.00
		Base		1.000000	698.14	1.000000	698.14	0.00	0.00
US DOLLAR Total									
		Local	698.140		698.14		698.14	0.00	0.00
		Base			698.14		698.14	0.00	0.00
CASH Total									
		Base	698.140		698.14		698.14	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
465139BC6	AID ISRAEL ZEROS US GOVT GUAR 09/14 0.00000					0.01	15 Sep 2014		
		Local	8,026,000.000	99.997718	8,025,816.82	99.997718	8,025,816.82	0.00	0.90
		Base		99.997718	8,025,816.82	99.997718	8,025,816.82	0.00	0.90
465139CY7	AID ISRAEL US GOVT GUAR 09/14 0.00000					0.01	15 Sep 2014		
		Local	6,725,000.000	99.997743	6,724,848.24	99.997743	6,724,848.24	0.00	0.76
		Base		99.997743	6,724,848.24	99.997743	6,724,848.24	0.00	0.76
465139HM8	AID ISRAEL US GOVT GUAR 11/14 0.00000					0.01	15 Nov 2014		
		Local	34,000,000.000	99.983700	33,994,458.01	99.983700	33,994,458.01	0.00	3.83
		Base		99.983700	33,994,458.01	99.983700	33,994,458.01	0.00	3.83
912796DF3	TREASURY BILL 01/15 0.00000					0.01	08 Jan 2015		
		Local	25,000,000.000	99.967140	24,991,785.00	99.992900	24,998,225.00	6,440.00	2.82
		Base		99.967140	24,991,785.00	99.992900	24,998,225.00	6,440.00	2.82
912796DP1	TREASURY BILL 03/15 0.00000					0.045	05 Mar 2015		
		Local	45,000,000.000	99.976875	44,989,593.75	99.975700	44,989,065.00	-528.75	5.07
		Base		99.976875	44,989,593.75	99.975700	44,989,065.00	-528.75	5.07

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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
912828LQ1	US TREASURY N/B 09/14 2.375					2.375	30 Sep 2014		
		Local	50,000,000.000	100.184869	50,092,434.38	100.184869	50,092,434.38	0.00	5.64
		Base		100.184869	50,092,434.38	100.184869	50,092,434.38	0.00	5.64
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	11 Sep 2014		
		Local	6,035,620.510	100.000000	6,035,620.51	100.000000	6,035,620.51	0.00	0.68
		Base		100.000000	6,035,620.51	100.000000	6,035,620.51	0.00	0.68
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	18 Sep 2014		
		Local	10,077,160.860	100.000000	10,077,160.86	100.000000	10,077,160.86	0.00	1.14
		Base		100.000000	10,077,160.86	100.000000	10,077,160.86	0.00	1.14
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.24	09 Oct 2014		
		Local	2,750,000.000	100.000000	2,750,000.00	100.000000	2,750,000.00	0.00	0.31
		Base		100.000000	2,750,000.00	100.000000	2,750,000.00	0.00	0.31
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	0.87
		Base		100.000000	7,721,557.58	100.000000	7,721,557.58	0.00	0.87
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	0.30
		Base		100.000000	2,697,510.67	100.000000	2,697,510.67	0.00	0.30
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	0.85
		Base		100.000000	7,500,000.00	100.000000	7,500,000.00	0.00	0.85
979QHR003	SOUTH STREET REPO					0.05	05 Sep 2014		
		Local	60,000,000.000	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	6.76
		Base		100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	6.76
979QHT009	WELLS FARGO REPO					0.06	02 Sep 2014		
		Local	41,067,725.100	100.000000	41,067,725.10	100.000000	41,067,725.10	0.00	4.63
		Base		100.000000	41,067,725.10	100.000000	41,067,725.10	0.00	4.63

& 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
979QHT009	WELLS FARGO REPO					0.07	04 Sep 2014		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.27
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.27
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	02 Sep 2014		
		90,342,886.390	Local	100.000000	90,342,886.39	100.000000	90,342,886.39	0.00	10.18
			Base	100.000000	90,342,886.39	100.000000	90,342,886.39	0.00	10.18
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	11 Sep 2014		
		3,002,482.580	Local	100.000000	3,002,482.58	100.000000	3,002,482.58	0.00	0.34
			Base	100.000000	3,002,482.58	100.000000	3,002,482.58	0.00	0.34
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.24	18 Sep 2014		
		526,719.060	Local	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		
		1,000,000.000	Local	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
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.06	02 Sep 2014		
		200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	22.54
			Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	22.54
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.07	05 Sep 2014		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.27
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	11.27
US DOLLAR Total									
		802,046,477.400	Local		802,114,413.60		802,120,324.85	5,911.25	90.38
			Base		802,114,413.60		802,120,324.85	5,911.25	90.38
CASH EQUIVALENT Total									
		802,046,477.400	Base		802,114,413.60		802,120,324.85	5,911.25	90.38

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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

Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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
912828LZ1	US TREASURY N/B 11/14 2.125					2.125	30 Nov 2014		
		50,000,000.000	Local	100.509882	50,254,941.02	100.503900	50,251,950.00	-2,991.02	5.66
			Base	100.509882	50,254,941.02	100.503900	50,251,950.00	-2,991.02	5.66
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		10,000,000.000	Local	100.899047	10,089,904.70	100.894500	10,089,450.00	-454.70	1.14
			Base	100.899047	10,089,904.70	100.894500	10,089,450.00	-454.70	1.14
912828WK2	US TREASURY FRN 01/16 VAR					0.0750022	31 Jan 2016		
		25,000,000.000	Local	99.990533	24,997,633.27	100.010000	25,002,500.00	4,866.73	2.82
			Base	99.990533	24,997,633.27	100.010000	25,002,500.00	4,866.73	2.82
US DOLLAR Total									
		85,000,000.000	Local		85,342,478.99		85,343,900.00	1,421.01	9.62
			Base		85,342,478.99		85,343,900.00	1,421.01	9.62
FIXED INCOME Total									
		85,000,000.000	Base		85,342,478.99		85,343,900.00	1,421.01	9.62

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Books Closed

Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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								
	887,047,175.540	Base		887,457,590.73		887,464,922.99	7,332.26	100.00

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-98,356.160	1.000000	-98,356.16	1.000000	-98,356.16	0.00	0.03
		Base		1.000000	-98,356.16	1.000000	-98,356.16	0.00	0.03
US DOLLAR Total									
		Local	-98,356.160		-98,356.16		-98,356.16	0.00	0.03
		Base			-98,356.16		-98,356.16	0.00	0.03
CASH Total									
		Base	-98,356.160		-98,356.16		-98,356.16	0.00	0.03
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
010056FK0	AKRON OH INCOME TAX REVENUE AKRGEN 11/14 FIXED 1.000000000					1.0	12 Nov 2014		
		Local	2,000,000.000	100.141658	2,002,833.16	100.141658	2,002,833.16	0.00	0.67
		Base		100.141658	2,002,833.16	100.141658	2,002,833.16	0.00	0.67
373384XV3	GEORGIA ST GAS 11/14 FIXED 4					4.0	01 Nov 2014		
		Local	7,740,000.000	100.620008	7,787,988.62	100.620008	7,787,988.62	0.00	2.60
		Base		100.620008	7,787,988.62	100.620008	7,787,988.62	0.00	2.60
604129R24	MINNESOTA ST MNS 10/14 FIXED 5					5.0	01 Oct 2014		
		Local	10,170,000.000	100.397113	10,210,386.37	100.397113	10,210,386.37	0.00	3.41
		Base		100.397113	10,210,386.37	100.397113	10,210,386.37	0.00	3.41
658289YS6	NORTH CAROLINA ST UNIV AT RALE NCSHGR 10/14 FIXED 4					4.0	01 Oct 2014		
		Local	1,350,000.000	100.301744	1,354,073.55	100.301744	1,354,073.55	0.00	0.45
		Base		100.301744	1,354,073.55	100.301744	1,354,073.55	0.00	0.45
67755CF87	OHIO ST BLDG AUTH OHSFAC 10/14 FIXED 5					5.0	01 Oct 2014		
		Local	2,000,000.000	100.387304	2,007,746.07	100.387304	2,007,746.07	0.00	0.67
		Base		100.387304	2,007,746.07	100.387304	2,007,746.07	0.00	0.67

& 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
730146AC1	PMA LEVY AID ANTIC NTSPROGRA PMANTS 10/14 FIXED 2					2.0	17 Oct 2014		
		Local	7,250,000.000	100.214788	7,265,572.15	100.214788	7,265,572.15	0.00	2.43
		Base		100.214788	7,265,572.15	100.214788	7,265,572.15	0.00	2.43
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	7,100,508.850	100.000000	7,100,508.85	100.000000	7,100,508.85	0.00	2.37
		Base		100.000000	7,100,508.85	100.000000	7,100,508.85	0.00	2.37
97701PAJ1	WISCONSIN ST SCH DISTS CASH FL WISEDU 10/14 FIXED 1					1.0	10 Oct 2014		
		Local	4,700,000.000	100.073341	4,703,447.01	100.073341	4,703,447.01	0.00	1.57
		Base		100.073341	4,703,447.01	100.073341	4,703,447.01	0.00	1.57
US DOLLAR Total									
		Local	42,310,508.850		42,432,555.78		42,432,555.78	0.00	14.19
		Base			42,432,555.78		42,432,555.78	0.00	14.19
CASH EQUIVALENT Total									
		Base	42,310,508.850		42,432,555.78		42,432,555.78	0.00	14.19

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

008770PB9	AIKEN CNTY SC CONSOL SCH DIST AIKSCD 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	3,140,000.000	107.406120	3,372,552.16	107.379000	3,371,700.60	-851.56	1.13
		Base		107.406120	3,372,552.16	107.379000	3,371,700.60	-851.56	1.13
04057PDQ8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/17 FIXED 4.75					4.75	01 Sep 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.33
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.33
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		Local	2,000,000.000	104.567884	2,091,357.67	104.671000	2,093,420.00	2,062.33	0.70
		Base		104.567884	2,091,357.67	104.671000	2,093,420.00	2,062.33	0.70
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	108.028528	2,425,240.45	108.451000	2,434,724.95	9,484.50	0.81
		Base		108.028528	2,425,240.45	108.451000	2,434,724.95	9,484.50	0.81

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	108.224172	5,151,470.61	108.586000	5,168,693.60	17,222.99	1.73
		Base		108.224172	5,151,470.61	108.586000	5,168,693.60	17,222.99	1.73
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	108.204592	2,575,269.30	108.586000	2,584,346.80	9,077.50	0.86
		Base		108.204592	2,575,269.30	108.586000	2,584,346.80	9,077.50	0.86
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	108.189595	9,661,330.80	108.586000	9,696,729.80	35,399.00	3.24
		Base		108.189595	9,661,330.80	108.586000	9,696,729.80	35,399.00	3.24
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	108.095071	1,118,783.98	108.586000	1,123,865.10	5,081.12	0.38
		Base		108.095071	1,118,783.98	108.586000	1,123,865.10	5,081.12	0.38
041042VE9	ARKANSAS ST ARS 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	5,885,000.000	102.123281	6,009,955.11	102.235000	6,016,529.75	6,574.64	2.01
		Base		102.123281	6,009,955.11	102.235000	6,016,529.75	6,574.64	2.01
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	104.969232	2,041,651.56	105.185000	2,045,848.25	4,196.69	0.68
		Base		104.969232	2,041,651.56	105.185000	2,045,848.25	4,196.69	0.68
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	102.122321	2,859,425.00	102.235000	2,862,580.00	3,155.00	0.96
		Base		102.122321	2,859,425.00	102.235000	2,862,580.00	3,155.00	0.96
091185ND6	BIRMINGHAM MI CITY SCH DIST BIRSCD 11/19 FIXED 5					5.0	01 Nov 2019		
		Local	1,090,000.000	100.773997	1,098,436.57	100.775000	1,098,447.50	10.93	0.37
		Base		100.773997	1,098,436.57	100.775000	1,098,447.50	10.93	0.37
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	102.811397	1,542,170.95	102.816000	1,542,240.00	69.05	0.52
		Base		102.811397	1,542,170.95	102.816000	1,542,240.00	69.05	0.52
16532LJG2	CHESAPEAKE VA CHE 05/15 FIXED 2					2.0	01 May 2015		
		Local	7,235,000.000	101.218412	7,323,152.09	101.243000	7,324,931.05	1,778.96	2.45
		Base		101.218412	7,323,152.09	101.243000	7,324,931.05	1,778.96	2.45

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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
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	103.589426	1,491,687.74	103.766000	1,494,230.40	2,542.66	0.50
		Base		103.589426	1,491,687.74	103.766000	1,494,230.40	2,542.66	0.50
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		Local	2,120,000.000	105.800608	2,242,972.89	105.865000	2,244,338.00	1,365.11	0.75
		Base		105.800608	2,242,972.89	105.865000	2,244,338.00	1,365.11	0.75
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		Local	2,215,000.000	105.800608	2,343,483.47	105.865000	2,344,909.75	1,426.28	0.78
		Base		105.800608	2,343,483.47	105.865000	2,344,909.75	1,426.28	0.78
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		Local	7,215,000.000	105.800608	7,633,513.88	105.865000	7,638,159.75	4,645.87	2.55
		Base		105.800608	7,633,513.88	105.865000	7,638,159.75	4,645.87	2.55
198504RP9	COLUMBIA SC WTRWKS SWR SYS COLWTR 02/20 FIXED 5					5.0	01 Feb 2020		
		Local	2,000,000.000	101.946963	2,038,939.26	101.975000	2,039,500.00	560.74	0.68
		Base		101.946963	2,038,939.26	101.975000	2,039,500.00	560.74	0.68
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	103.981602	1,668,904.72	104.123000	1,671,174.15	2,269.43	0.56
		Base		103.981602	1,668,904.72	104.123000	1,671,174.15	2,269.43	0.56
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		Local	3,845,000.000	104.254475	4,008,584.57	104.239000	4,007,989.55	-595.02	1.34
		Base		104.254475	4,008,584.57	104.239000	4,007,989.55	-595.02	1.34
258174AM3	DORCHESTER CNTY SC SCH DIST 2 DOREDU 12/22 FIXED 5.25					5.25	01 Dec 2022		
		Local	2,050,000.000	101.221286	2,075,036.37	101.232000	2,075,256.00	219.63	0.69
		Base		101.221286	2,075,036.37	101.232000	2,075,256.00	219.63	0.69
280515ZU4	EDGEWOOD TX INDEP SCH DIST BEX EDGSCD 02/15 FIXED 2					2.0	15 Feb 2015		
		Local	1,790,000.000	100.741125	1,803,266.14	100.845000	1,805,125.50	1,859.36	0.60
		Base		100.741125	1,803,266.14	100.845000	1,805,125.50	1,859.36	0.60
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	109.983909	4,399,356.37	110.278000	4,411,120.00	11,763.63	1.48
		Base		109.983909	4,399,356.37	110.278000	4,411,120.00	11,763.63	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
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	115.540622	2,541,893.68	115.830000	2,548,260.00	6,366.32	0.85
		Base		115.540622	2,541,893.68	115.830000	2,548,260.00	6,366.32	0.85
414005JP4	HARRIS CNTY TX HAR 10/24 FIXED 5.25					5.25	01 Oct 2024		
		Local	1,250,000.000	100.402108	1,255,026.35	100.378000	1,254,725.00	-301.35	0.42
		Base		100.402108	1,255,026.35	100.378000	1,254,725.00	-301.35	0.42
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	103.849200	2,476,803.42	103.980000	2,479,923.00	3,119.58	0.83
		Base		103.849200	2,476,803.42	103.980000	2,479,923.00	3,119.58	0.83
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	2,000,000.000	106.272069	2,125,441.38	106.320000	2,126,400.00	958.62	0.71
		Base		106.272069	2,125,441.38	106.320000	2,126,400.00	958.62	0.71
529063LB3	LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	2,935,000.000	101.529673	2,979,895.90	101.592000	2,981,725.20	1,829.30	1.00
		Base		101.529673	2,979,895.90	101.592000	2,981,725.20	1,829.30	1.00
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	104.417063	2,506,009.50	104.569000	2,509,656.00	3,646.50	0.84
		Base		104.417063	2,506,009.50	104.569000	2,509,656.00	3,646.50	0.84
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	1,000,000.000	107.022910	1,070,229.10	107.099000	1,070,990.00	760.90	0.36
		Base		107.022910	1,070,229.10	107.099000	1,070,990.00	760.90	0.36
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	2,780,000.000	103.567730	2,879,182.89	103.798000	2,885,584.40	6,401.51	0.97
		Base		103.567730	2,879,182.89	103.798000	2,885,584.40	6,401.51	0.97
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		Local	34,965,000.000	104.366601	36,491,782.14	104.569000	36,562,550.85	70,768.71	12.23
		Base		104.366601	36,491,782.14	104.569000	36,562,550.85	70,768.71	12.23
576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		Local	10,000,000.000	104.361728	10,436,172.82	104.569000	10,456,900.00	20,727.18	3.50
		Base		104.361728	10,436,172.82	104.569000	10,456,900.00	20,727.18	3.50

& 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
603790DH6	MINNEAPOLIS MN SPL SCH DIST 1 MINSCD 02/15 FIXED 3					3.0	01 Feb 2015		
		Local	1,360,000.000	101.092894	1,374,863.36	101.184000	1,376,102.40	1,239.04	0.46
		Base		101.092894	1,374,863.36	101.184000	1,376,102.40	1,239.04	0.46
604115AE5	MINNESOTA ST PUBLIC FACS AUTH MNSFAC 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,775,000.000	102.384754	2,841,176.93	102.413000	2,841,960.75	783.82	0.95
		Base		102.384754	2,841,176.93	102.413000	2,841,960.75	783.82	0.95
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	6,970,000.000	103.581221	7,219,611.07	103.774000	7,233,047.80	13,436.73	2.42
		Base		103.581221	7,219,611.07	103.774000	7,233,047.80	13,436.73	2.42
641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		Local	4,000,000.000	102.731435	4,109,257.39	102.883000	4,115,320.00	6,062.61	1.38
		Base		102.731435	4,109,257.39	102.883000	4,115,320.00	6,062.61	1.38
645918BM4	NEW JERSEY ST ECON DEV AUTH RE NJSDEV 03/21 FIXED 5.25					5.25	01 Mar 2021		
		Local	3,800,000.000	102.417590	3,891,868.42	102.501000	3,895,038.00	3,169.58	1.30
		Base		102.417590	3,891,868.42	102.501000	3,895,038.00	3,169.58	1.30
658256YB2	NORTH CAROLINA ST NCS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	2,800,000.000	107.126656	2,999,546.38	107.115000	2,999,220.00	-326.38	1.00
		Base		107.126656	2,999,546.38	107.115000	2,999,220.00	-326.38	1.00
65825PCQ1	NORTH CAROLINA ST CAPITAL IMPT NCSGEN 05/15 FIXED 5					5.0	01 May 2015		
		Local	7,940,000.000	103.122791	8,187,949.64	103.217000	8,195,429.80	7,480.16	2.74
		Base		103.122791	8,187,949.64	103.217000	8,195,429.80	7,480.16	2.74
677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		Local	2,000,000.000	103.672675	2,073,453.49	103.766000	2,075,320.00	1,866.51	0.69
		Base		103.672675	2,073,453.49	103.766000	2,075,320.00	1,866.51	0.69
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		Local	9,570,000.000	108.524017	10,385,748.42	108.916000	10,423,261.20	37,512.78	3.49
		Base		108.524017	10,385,748.42	108.916000	10,423,261.20	37,512.78	3.49
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		Local	7,255,000.000	109.066655	7,912,785.85	109.400000	7,936,970.00	24,184.15	2.65
		Base		109.066655	7,912,785.85	109.400000	7,936,970.00	24,184.15	2.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		Local	1,500,000.000	106.349834	1,595,247.51	106.350000	1,595,250.00	2.49	0.53
		Base		106.349834	1,595,247.51	106.350000	1,595,250.00	2.49	0.53
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		Local	1,170,000.000	104.579864	1,223,584.41	104.732000	1,225,364.40	1,779.99	0.41
		Base		104.579864	1,223,584.41	104.732000	1,225,364.40	1,779.99	0.41
736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		Local	1,600,000.000	103.076448	1,649,223.16	103.224000	1,651,584.00	2,360.84	0.55
		Base		103.076448	1,649,223.16	103.224000	1,651,584.00	2,360.84	0.55
762243KV4	RHODE ISLAND ST HLTH EDUCTNL RISMED 09/17 FIXED 5.25					5.25	15 Sep 2017		
		Local	1,000,000.000	100.189063	1,001,890.63	100.156000	1,001,560.00	-330.63	0.33
		Base		100.189063	1,001,890.63	100.156000	1,001,560.00	-330.63	0.33
796237F42	SAN ANTONIO TX SAN 02/16 FIXED 4					4.0	01 Feb 2016		
		Local	11,970,000.000	105.305102	12,605,020.70	105.312000	12,605,846.40	825.70	4.22
		Base		105.305102	12,605,020.70	105.312000	12,605,846.40	825.70	4.22
812643DL5	SEATTLE WA MUNI LIGHT PWR RE SEAPWR 02/15 FIXED 5					5.0	01 Feb 2015		
		Local	2,000,000.000	101.958897	2,039,177.94	101.996000	2,039,920.00	742.06	0.68
		Base		101.958897	2,039,177.94	101.996000	2,039,920.00	742.06	0.68
833221PL2	SNOHOMISH CNTY WA SCH DIST 20 SNOSCD 12/22 FIXED 5					5.0	01 Dec 2022		
		Local	4,515,000.000	101.173304	4,567,974.67	101.171000	4,567,870.65	-104.02	1.53
		Base		101.173304	4,567,974.67	101.171000	4,567,870.65	-104.02	1.53
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	102.657675	3,757,270.90	102.810000	3,762,846.00	5,575.10	1.26
		Base		102.657675	3,757,270.90	102.810000	3,762,846.00	5,575.10	1.26
854854FG6	STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	1,350,000.000	103.956323	1,403,410.36	103.955000	1,403,392.50	-17.86	0.47
		Base		103.956323	1,403,410.36	103.955000	1,403,392.50	-17.86	0.47
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	106.671318	4,272,186.27	106.703000	4,273,455.15	1,268.88	1.43
		Base		106.671318	4,272,186.27	106.703000	4,273,455.15	1,268.88	1.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	108.497873	2,169,957.45	108.876000	2,177,520.00	7,562.55	0.73
		Base		108.497873	2,169,957.45	108.876000	2,177,520.00	7,562.55	0.73
938718ZM8	WASHINGTON CNTY UT SCH DIST SA WASSCD 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,795,000.000	102.251374	2,857,925.89	102.393000	2,861,884.35	3,958.46	0.96
		Base		102.251374	2,857,925.89	102.393000	2,861,884.35	3,958.46	0.96
93974C4Y3	WASHINGTON ST WAS 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	5,570,000.000	101.550395	5,656,357.02	101.592000	5,658,674.40	2,317.38	1.89
		Base		101.550395	5,656,357.02	101.592000	5,658,674.40	2,317.38	1.89
93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		Local	1,690,000.000	103.020044	1,741,038.74	103.190000	1,743,911.00	2,872.26	0.58
		Base		103.020044	1,741,038.74	103.190000	1,743,911.00	2,872.26	0.58
9698715B4	WILLIAMSON CNTY TN WMN 03/15 FIXED 3					3.0	01 Mar 2015		
		Local	1,645,000.000	101.324405	1,666,786.46	101.420000	1,668,359.00	1,572.54	0.56
		Base		101.324405	1,666,786.46	101.420000	1,668,359.00	1,572.54	0.56
97705L4A2	WISCONSIN ST WIS 05/15 FIXED 3					3.0	01 May 2015		
		Local	8,885,000.000	101.808353	9,045,672.18	101.895000	9,053,370.75	7,698.57	3.03
		Base		101.808353	9,045,672.18	101.895000	9,053,370.75	7,698.57	3.03
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		Local	5,000,000.000	102.350811	5,117,540.55	102.552000	5,127,600.00	10,059.45	1.71
		Base		102.350811	5,117,540.55	102.552000	5,127,600.00	10,059.45	1.71
US DOLLAR Total									
		Local	244,965,000.000		256,105,504.63		256,482,653.50	377,148.87	85.78
		Base			256,105,504.63		256,482,653.50	377,148.87	85.78
FIXED INCOME Total									
		Base	244,965,000.000		256,105,504.63		256,482,653.50	377,148.87	85.78

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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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								
		287,177,152.690	Base	298,439,704.25		298,816,853.12	377,148.87	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	4,986,708.780	1.000000	4,986,708.78	1.000000	4,986,708.78	0.00	1.65
		Base		1.000000	4,986,708.78	1.000000	4,986,708.78	0.00	1.65
US DOLLAR Total									
		Local	4,986,708.780		4,986,708.78		4,986,708.78	0.00	1.65
		Base			4,986,708.78		4,986,708.78	0.00	1.65
CASH Total									
		Base	4,986,708.780		4,986,708.78		4,986,708.78	0.00	1.65
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
		Local	5,000,000.000	99.960889	4,998,044.44	99.960889	4,998,044.44	0.00	1.65
		Base		99.960889	4,998,044.44	99.960889	4,998,044.44	0.00	1.65
22532CK60	CREDIT AGRICOLE NORTH AMER INC					0.22	06 Oct 2014		
		Local	10,000,000.000	99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	3.30
		Base		99.978611	9,997,861.11	99.978611	9,997,861.11	0.00	3.30
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
		Local	5,000,000.000	99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.65
		Base		99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.65
62455BK12	MOUNTCLIFF					0.25	01 Oct 2014		
		Local	10,000,000.000	99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	3.30
		Base		99.979167	9,997,916.67	99.979167	9,997,916.67	0.00	3.30
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.9361	30 Oct 2014		
		Local	5,000,000.000	100.077400	5,003,870.02	100.077400	5,003,870.02	0.00	1.65
		Base		100.077400	5,003,870.02	100.077400	5,003,870.02	0.00	1.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					0.07	02 Sep 2014		
		11,072,899.610	Local	100.000000	11,072,899.61	100.000000	11,072,899.61	0.00	3.66
			Base	100.000000	11,072,899.61	100.000000	11,072,899.61	0.00	3.66
US DOLLAR Total									
		46,072,899.610	Local		46,067,966.85		46,067,966.85	0.00	15.22
			Base		46,067,966.85		46,067,966.85	0.00	15.22
CASH EQUIVALENT Total									
		46,072,899.610	Base		46,067,966.85		46,067,966.85	0.00	15.22
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		2,100,000.000	Local	98.405918	2,066,524.28	109.840500	2,306,650.50	240,126.22	0.76
			Base	98.405918	2,066,524.28	109.840500	2,306,650.50	240,126.22	0.76
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		1,000,000.000	Local	99.361627	993,616.27	105.954200	1,059,542.00	65,925.73	0.35
			Base	99.361627	993,616.27	105.954200	1,059,542.00	65,925.73	0.35
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.535	15 Jun 2021		
		3,000,000.000	Local	100.000000	3,000,000.00	100.010100	3,000,303.00	303.00	0.99
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.010100	3,000,303.00	303.00	0.99
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		4,500,000.000	Local	99.959135	4,498,161.07	103.628400	4,663,278.00	165,116.93	1.54
			Base	99.959135	4,498,161.07	103.628400	4,663,278.00	165,116.93	1.54
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.555	15 Sep 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	100.291600	2,005,832.00	5,832.00	0.66
Original Face:		2,000,000.000	Base	100.000000	2,000,000.00	100.291600	2,005,832.00	5,832.00	0.66
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		2,000,000.000	Local	99.992173	1,999,843.45	102.568100	2,051,362.00	51,518.55	0.68
			Base	99.992173	1,999,843.45	102.568100	2,051,362.00	51,518.55	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
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	3,000,000.000	99.974494	2,999,234.82	98.922200	2,967,666.00	-31,568.82	0.98
		Base		99.974494	2,999,234.82	98.922200	2,967,666.00	-31,568.82	0.98
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.943585	1,998,871.70	102.471100	2,049,422.00	50,550.30	0.68
		Base		99.943585	1,998,871.70	102.471100	2,049,422.00	50,550.30	0.68
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.934129	1,998,682.58	103.031200	2,060,624.00	61,941.42	0.68
		Base		99.934129	1,998,682.58	103.031200	2,060,624.00	61,941.42	0.68
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.827437	1,996,548.74	102.552100	2,051,042.00	54,493.26	0.68
		Base		99.827437	1,996,548.74	102.552100	2,051,042.00	54,493.26	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	100.709300	3,021,279.00	21,279.00	1.00
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.709300	3,021,279.00	21,279.00	1.00
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.869619	2,582,262.25	102.561700	2,625,579.52	43,317.27	0.87
		Base		100.869619	2,582,262.25	102.561700	2,625,579.52	43,317.27	0.87
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.596605	804,772.84	107.280100	858,240.80	53,467.96	0.28
		Base		100.596605	804,772.84	107.280100	858,240.80	53,467.96	0.28
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	103.204344	2,734,915.12	105.249300	2,789,106.45	54,191.33	0.92
		Base		103.204344	2,734,915.12	105.249300	2,789,106.45	54,191.33	0.92
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,421,787.500	101.589572	4,492,075.01	98.416230	4,351,756.56	-140,318.45	1.44
Original Face:		Base	5,000,000.000	101.589572	4,492,075.01	98.416230	4,351,756.56	-140,318.45	1.44
312962EA7	FED HM LN PC POOL B10129					3.5	01 Oct 2018		
		Local	258,492.640	101.618216	262,675.61	105.591145	272,945.34	10,269.73	0.09
Original Face:		Base	3,158,366.000	101.618216	262,675.61	105.591145	272,945.34	10,269.73	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
312969QJ0	FED HM LN PC POOL B16757					5.0	01 Oct 2019		
		Local	197,427.700	100.471418	198,358.41	106.759411	210,772.65	12,414.24	0.07
Original Face:		Base	2,500,000.000	100.471418	198,358.41	106.759411	210,772.65	12,414.24	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	97.278500	1,945,570.00	-54,430.00	0.64
		Base		100.000000	2,000,000.00	97.278500	1,945,570.00	-54,430.00	0.64
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.131266	3,965,250.65	99.045100	3,961,804.00	-3,446.65	1.31
		Base		99.131266	3,965,250.65	99.045100	3,961,804.00	-3,446.65	1.31
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	98.479300	2,954,379.00	-45,621.00	0.98
		Base		100.000000	3,000,000.00	98.479300	2,954,379.00	-45,621.00	0.98
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.652	25 Jun 2022		
		Local	2,931,276.820	100.000000	2,931,276.82	100.676100	2,951,095.18	19,818.36	0.98
Original Face:		Base	3,000,000.000	100.000000	2,931,276.82	100.676100	2,951,095.18	19,818.36	0.98
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	5,995,221.050	100.494248	6,024,852.34	97.921300	5,870,598.39	-154,253.95	1.94
Original Face:		Base	7,000,000.000	100.494248	6,024,852.34	97.921300	5,870,598.39	-154,253.95	1.94
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,463,633.900	100.267390	4,475,569.23	97.915700	4,370,598.38	-104,970.85	1.44
Original Face:		Base	5,000,000.000	100.267390	4,475,569.23	97.915700	4,370,598.38	-104,970.85	1.44
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	8,028,563.760	99.281383	7,970,869.13	99.446400	7,984,117.63	13,248.50	2.64
Original Face:		Base	9,000,000.000	99.281383	7,970,869.13	99.446400	7,984,117.63	13,248.50	2.64
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	99.798300	5,359,168.71	-10,831.29	1.77
		Base		100.000000	5,370,000.00	99.798300	5,359,168.71	-10,831.29	1.77
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,674,925.450	98.188930	2,626,480.69	101.685900	2,720,022.02	93,541.33	0.90
Original Face:		Base	5,000,000.000	98.188930	2,626,480.69	101.685900	2,720,022.02	93,541.33	0.90

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3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	2,416,716.600	97.756752	2,362,503.65	100.018000	2,417,151.61	54,647.96	0.80
Original Face:		Base	5,000,000.000	97.756752	2,362,503.65	100.018000	2,417,151.61	54,647.96	0.80
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	1,148,170.320	101.148147	1,161,353.00	103.897900	1,192,924.85	31,571.85	0.39
Original Face:		Base	4,000,000.000	101.148147	1,161,353.00	103.897900	1,192,924.85	31,571.85	0.39
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	588,437.610	102.757584	604,664.27	105.573500	621,234.18	16,569.91	0.21
Original Face:		Base	3,000,000.000	102.757584	604,664.27	105.573500	621,234.18	16,569.91	0.21
3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	704,364.580	99.776264	702,788.66	104.290500	734,585.34	31,796.68	0.24
Original Face:		Base	2,000,000.000	99.776264	702,788.66	104.290500	734,585.34	31,796.68	0.24
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,929,063.420	103.564095	1,997,817.07	105.904000	2,042,955.32	45,138.25	0.68
Original Face:		Base	2,000,000.000	103.564095	1,997,817.07	105.904000	2,042,955.32	45,138.25	0.68
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,630,646.280	102.564189	1,672,459.14	106.122700	1,730,485.86	58,026.72	0.57
Original Face:		Base	3,000,000.000	102.564189	1,672,459.14	106.122700	1,730,485.86	58,026.72	0.57
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,746,188.150	103.861574	3,890,849.97	106.903800	4,004,817.49	113,967.52	1.32
Original Face:		Base	4,750,000.000	103.861574	3,890,849.97	106.903800	4,004,817.49	113,967.52	1.32
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,502,696.860	99.240469	1,491,283.41	100.802200	1,514,751.49	23,468.08	0.50
Original Face:		Base	2,000,000.000	99.240469	1,491,283.41	100.802200	1,514,751.49	23,468.08	0.50
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	105.328787	2,106,575.74	102.962700	2,059,254.00	-47,321.74	0.68
Original Face:		Base	2,000,000.000	105.328787	2,106,575.74	102.962700	2,059,254.00	-47,321.74	0.68
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.367030	796,526.18	98.713770	783,405.69	-13,120.49	0.26
Original Face:		Base	2,000,000.000	100.367030	796,526.18	98.713770	783,405.69	-13,120.49	0.26

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3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	355,971.350	102.548702	365,044.00	103.914044	369,904.23	4,860.23	0.12
Original Face:		Base	500,000.000	102.548702	365,044.00	103.914044	369,904.23	4,860.23	0.12
3138XMFR6	FNMA POOL AV9175					4.0	01 Mar 2034		
		Local	6,794,560.290	106.412124	7,230,235.95	107.079011	7,275,547.96	45,312.01	2.40
Original Face:		Base	7,000,000.000	106.412124	7,230,235.95	107.079011	7,275,547.96	45,312.01	2.40
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	130,278.350	99.372390	129,460.71	101.417000	132,124.39	2,663.68	0.04
Original Face:		Base	5,000,000.000	99.372390	129,460.71	101.417000	132,124.39	2,663.68	0.04
31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	293,014.860	100.074447	293,233.00	103.548100	303,411.32	10,178.32	0.10
Original Face:		Base	6,000,000.000	100.074447	293,233.00	103.548100	303,411.32	10,178.32	0.10
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	370,284.100	102.329355	378,909.33	103.768700	384,239.00	5,329.67	0.13
Original Face:		Base	10,000,000.000	102.329355	378,909.33	103.768700	384,239.00	5,329.67	0.13
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,590,162.160	107.168246	1,704,148.90	107.405000	1,707,913.67	3,764.77	0.56
Original Face:		Base	1,625,000.000	107.168246	1,704,148.90	107.405000	1,707,913.67	3,764.77	0.56
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	140,855.250	104.077029	146,597.96	103.954600	146,425.51	-172.45	0.05
Original Face:		Base	2,500,000.000	104.077029	146,597.96	103.954600	146,425.51	-172.45	0.05
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	170,538.860	102.066937	174,063.79	103.977000	177,321.19	3,257.40	0.06
Original Face:		Base	2,000,000.000	102.066937	174,063.79	103.977000	177,321.19	3,257.40	0.06
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,481,993.130	99.004686	1,467,242.64	102.185400	1,514,380.61	47,137.97	0.50
Original Face:		Base	3,000,000.000	99.004686	1,467,242.64	102.185400	1,514,380.61	47,137.97	0.50
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	2,735,490.620	97.757070	2,674,135.49	101.869500	2,786,630.62	112,495.13	0.92
Original Face:		Base	4,867,385.000	97.757070	2,674,135.49	101.869500	2,786,630.62	112,495.13	0.92

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	996,925.050	106.472574	1,061,451.76	107.484100	1,071,535.92	10,084.16	0.35
Original Face:		Base	5,000,000.000	106.472574	1,061,451.76	107.484100	1,071,535.92	10,084.16	0.35
31402DPT1	FNMA POOL 725934					5.0	01 Nov 2019		
		Local	226,295.520	100.598063	227,648.91	106.821226	241,731.65	14,082.74	0.08
Original Face:		Base	3,000,000.000	100.598063	227,648.91	106.821226	241,731.65	14,082.74	0.08
31418A5Z7	FNMA POOL MA1763					3.5	01 Jan 2034		
		Local	6,626,873.820	103.388617	6,851,433.19	104.763055	6,942,515.46	91,082.27	2.29
Original Face:		Base	7,000,000.000	103.388617	6,851,433.19	104.763055	6,942,515.46	91,082.27	2.29
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.996557	4,999,827.83	99.993480	4,999,674.00	-153.83	1.65
Original Face:		Base	5,000,000.000	99.996557	4,999,827.83	99.993480	4,999,674.00	-153.83	1.65
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999359	4,499,971.17	100.029520	4,501,328.40	1,357.23	1.49
Original Face:		Base	4,500,000.000	99.999359	4,499,971.17	100.029520	4,501,328.40	1,357.23	1.49
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.605	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.131900	2,002,638.00	2,638.00	0.66
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.131900	2,002,638.00	2,638.00	0.66
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	239,580.990	102.026459	244,436.00	106.153807	254,324.34	9,888.34	0.08
Original Face:		Base	1,808,277.000	102.026459	244,436.00	106.153807	254,324.34	9,888.34	0.08
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.679036	1,783,025.72	110.104400	1,949,948.92	166,923.20	0.64
		Base		100.679036	1,783,025.72	110.104400	1,949,948.92	166,923.20	0.64
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0342	08 Feb 2016		
		Local	3,000,000.000	100.000000	3,000,000.00	100.524100	3,015,723.00	15,723.00	1.00
		Base		100.000000	3,000,000.00	100.524100	3,015,723.00	15,723.00	1.00
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	100.975800	4,039,032.00	39,032.00	1.33
		Base		100.000000	4,000,000.00	100.975800	4,039,032.00	39,032.00	1.33

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38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.6796	22 Mar 2016		
		Local	3,000,000.000	98.528028	2,955,840.84	100.110800	3,003,324.00	47,483.16	0.99
		Base		98.528028	2,955,840.84	100.110800	3,003,324.00	47,483.16	0.99
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	5,000,000.000	100.685622	5,034,281.10	101.839200	5,091,960.00	57,678.90	1.68
		Base		100.685622	5,034,281.10	101.839200	5,091,960.00	57,678.90	1.68
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	133,319.770	100.132028	133,495.79	103.564500	138,071.95	4,576.16	0.05
Original Face:		Base	5,650,000.000	100.132028	133,495.79	103.564500	138,071.95	4,576.16	0.05
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,867,617.400	99.958695	2,866,432.94	103.637600	2,971,929.85	105,496.91	0.98
Original Face:		Base	5,000,000.000	99.958695	2,866,432.94	103.637600	2,971,929.85	105,496.91	0.98
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,523,150.370	99.778593	1,519,778.01	101.824200	1,550,935.68	31,157.67	0.51
Original Face:		Base	3,000,000.000	99.778593	1,519,778.01	101.824200	1,550,935.68	31,157.67	0.51
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	5,000,000.000	99.994673	4,999,733.67	100.042400	5,002,120.00	2,386.33	1.65
Original Face:		Base	5,000,000.000	99.994673	4,999,733.67	100.042400	5,002,120.00	2,386.33	1.65
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.988148	4,999,407.41	99.964110	4,998,205.50	-1,201.91	1.65
Original Face:		Base	5,000,000.000	99.988148	4,999,407.41	99.964110	4,998,205.50	-1,201.91	1.65
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.936659	1,998,733.18	102.432100	2,048,642.00	49,908.82	0.68
		Base		99.936659	1,998,733.18	102.432100	2,048,642.00	49,908.82	0.68
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.784916	1,995,698.32	100.719500	2,014,390.00	18,691.68	0.67
		Base		99.784916	1,995,698.32	100.719500	2,014,390.00	18,691.68	0.67
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.702700	3,021,081.00	21,081.00	1.00
		Base		100.000000	3,000,000.00	100.702700	3,021,081.00	21,081.00	1.00

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46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		Local	4,000,000.000	99.953177	3,998,127.09	100.897200	4,035,888.00	37,760.91	1.33
		Base		99.953177	3,998,127.09	100.897200	4,035,888.00	37,760.91	1.33
46625YXN8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 A3					5.43343	15 Dec 2044		
		Local	935,953.140	104.893723	981,756.09	100.471800	940,368.97	-41,387.12	0.31
Original Face:		Base	1,700,000.000	104.893723	981,756.09	100.471800	940,368.97	-41,387.12	0.31
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.44643	15 Dec 2044		
		Local	4,000,000.000	107.867176	4,314,687.05	105.146800	4,205,872.00	-108,815.05	1.39
Original Face:		Base	4,000,000.000	107.867176	4,314,687.05	105.146800	4,205,872.00	-108,815.05	1.39
478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	112.859058	3,385,771.74	113.075700	3,392,271.00	6,499.26	1.12
		Base		112.859058	3,385,771.74	113.075700	3,392,271.00	6,499.26	1.12
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.863051	988,630.51	98.480900	984,809.00	-3,821.51	0.33
		Base		98.863051	988,630.51	98.480900	984,809.00	-3,821.51	0.33
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	104.590419	4,355,145.06	107.785900	4,488,204.88	133,059.82	1.48
		Base		104.590419	4,355,145.06	107.785900	4,488,204.88	133,059.82	1.48
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	4,050,000.000	96.338463	3,901,707.77	99.700300	4,037,862.15	136,154.38	1.33
		Base		96.338463	3,901,707.77	99.700300	4,037,862.15	136,154.38	1.33
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.916546	799,332.37	110.985500	887,884.00	88,551.63	0.29
		Base		99.916546	799,332.37	110.985500	887,884.00	88,551.63	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	99.927087	2,997,812.60	103.156500	3,094,695.00	96,882.40	1.02
		Base		99.927087	2,997,812.60	103.156500	3,094,695.00	96,882.40	1.02
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.816456	4,491,740.51	102.670600	4,620,177.00	128,436.49	1.53
		Base		99.816456	4,491,740.51	102.670600	4,620,177.00	128,436.49	1.53

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68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.288591	1,002,885.91	106.460300	1,064,603.00	61,717.09	0.35
		Base		100.288591	1,002,885.91	106.460300	1,064,603.00	61,717.09	0.35
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.895463	4,994,773.17	99.979300	4,998,965.00	4,191.83	1.65
		Base		99.895463	4,994,773.17	99.979300	4,998,965.00	4,191.83	1.65
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.685783	2,990,573.49	101.486400	3,044,592.00	54,018.51	1.01
		Base		99.685783	2,990,573.49	101.486400	3,044,592.00	54,018.51	1.01
80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.387540	1,003,875.40	114.312200	1,143,122.00	139,246.60	0.38
		Base		100.387540	1,003,875.40	114.312200	1,143,122.00	139,246.60	0.38
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.195400	5,009,770.00	9,770.00	1.66
		Base		100.000000	5,000,000.00	100.195400	5,009,770.00	9,770.00	1.66
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.762080	997,620.80	111.548100	1,115,481.00	117,860.20	0.37
		Base		99.762080	997,620.80	111.548100	1,115,481.00	117,860.20	0.37
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.983859	3,999,354.34	99.962000	3,998,480.00	-874.34	1.32
Original Face:		Base	4,000,000.000	99.983859	3,999,354.34	99.962000	3,998,480.00	-874.34	1.32
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.789039	1,995,780.77	102.378500	2,047,570.00	51,789.23	0.68
		Base		99.789039	1,995,780.77	102.378500	2,047,570.00	51,789.23	0.68
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.964166	4,998,208.31	99.792400	4,989,620.00	-8,588.31	1.65
		Base		99.964166	4,998,208.31	99.792400	4,989,620.00	-8,588.31	1.65
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.290953	5,014,547.63	98.898400	4,944,920.00	-69,627.63	1.63
		Base		100.290953	5,014,547.63	98.898400	4,944,920.00	-69,627.63	1.63

& 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
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.971127	4,998,556.36	100.121100	5,006,055.00	7,498.64	1.65
		Base		99.971127	4,998,556.36	100.121100	5,006,055.00	7,498.64	1.65
92343VAY0	VERIZON COMMUNICATIONS SR UNSECURED 04/16 3					3.0	01 Apr 2016		
		Local	5,000,000.000	99.836212	4,991,810.58	103.418200	5,170,910.00	179,099.42	1.71
		Base		99.836212	4,991,810.58	103.418200	5,170,910.00	179,099.42	1.71
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.943713	4,997,185.67	99.840000	4,992,000.00	-5,185.67	1.65
		Base		99.943713	4,997,185.67	99.840000	4,992,000.00	-5,185.67	1.65
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	1,000,000.000	99.902933	999,029.33	110.957200	1,109,572.00	110,542.67	0.37
		Base		99.902933	999,029.33	110.957200	1,109,572.00	110,542.67	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	100.941600	5,047,080.00	47,080.00	1.67
		Base		100.000000	5,000,000.00	100.941600	5,047,080.00	47,080.00	1.67
US DOLLAR Total									
		Local	246,809,091.050		248,710,842.26		251,592,103.13	2,881,260.87	83.13
	Original Face:	Base	181,559,028.000		248,710,842.26		251,592,103.13	2,881,260.87	83.13
FIXED INCOME Total									
		Base	246,809,091.050		248,710,842.26		251,592,103.13	2,881,260.87	83.13
	Original Face:		181,559,028.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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									
		297,868,699.440	Base		299,765,517.89		302,646,778.76	2,881,260.87	100.00
Original Face:		181,559,028.000							

& Issue has redenominated but Local is not converted
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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
		Local	282,683.700	100.000000	282,683.70	100.000000	282,683.70	0.00	2.35
		Base		100.000000	282,683.70	100.000000	282,683.70	0.00	2.35
US DOLLAR Total									
		Local	282,683.700		282,683.70		282,683.70	0.00	2.35
		Base			282,683.70		282,683.70	0.00	2.35
CASH EQUIVALENT Total									
		Base	282,683.700		282,683.70		282,683.70	0.00	2.35
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	45.09
		Base		1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	45.09
ACI081BB8	LOCAL GOV INVS POOL 700 MUTUAL FUND								
		Local	532,905.982	1.009259	537,840.02	1.009264	537,842.82	2.80	4.47
		Base		1.009259	537,840.02	1.009264	537,842.82	2.80	4.47
US DOLLAR Total									
		Local	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.57
		Base			5,958,451.16		5,958,453.96	2.80	49.57
EQUITY Total									
		Base	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.57
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31294KTB1	FED HM LN PC POOL E01446					4.5	01 Sep 2018		
		Local	209,601.420	99.852964	209,293.23	105.494833	221,118.67	11,825.44	1.84
Original Face:		Base	3,000,000.000	99.852964	209,293.23	105.494833	221,118.67	11,825.44	1.84
313379S75	FEDERAL HOME LOAN BANK BONDS 06/22 2.5					2.5	27 Jun 2022		
		Local	400,000.000	100.000000	400,000.00	98.619600	394,478.40	-5,521.60	3.28
		Base		100.000000	400,000.00	98.619600	394,478.40	-5,521.60	3.28
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	99.783800	997,838.00	-2,162.00	8.30
		Base		100.000000	1,000,000.00	99.783800	997,838.00	-2,162.00	8.30
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,790,379.340	100.163671	1,793,309.67	93.634400	1,676,410.95	-116,898.72	13.95
Original Face:		Base	2,000,000.000	100.163671	1,793,309.67	93.634400	1,676,410.95	-116,898.72	13.95
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	97.418700	730,640.25	-19,359.75	6.08
		Base		100.000000	750,000.00	97.418700	730,640.25	-19,359.75	6.08
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	186,172.090	101.178764	188,366.62	103.897900	193,428.89	5,062.27	1.61
Original Face:		Base	648,587.000	101.178764	188,366.62	103.897900	193,428.89	5,062.27	1.61
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	482,265.860	103.563966	499,453.65	105.904000	510,738.84	11,285.19	4.25
Original Face:		Base	500,000.000	103.563966	499,453.65	105.904000	510,738.84	11,285.19	4.25
3138ASYU0	FNMA POOL AJ1622					3.0	01 Oct 2026		
		Local	352,573.950	102.521843	361,465.31	103.914044	366,373.85	4,908.54	3.05
Original Face:		Base	495,228.000	102.521843	361,465.31	103.914044	366,373.85	4,908.54	3.05
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	109,153.850	102.651661	112,048.24	110.998600	121,159.25	9,111.01	1.01
Original Face:		Base	1,000,000.000	102.651661	112,048.24	110.998600	121,159.25	9,111.01	1.01
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	221,922.940	102.004281	226,370.90	106.153807	235,579.65	9,208.75	1.96
Original Face:		Base	1,675,000.000	102.004281	226,370.90	106.153807	235,579.65	9,208.75	1.96

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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
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
		Local	234,936.310	102.092725	239,852.88	105.456500	247,755.61	7,902.73	2.06
Original Face:		Base	877,500.000	102.092725	239,852.88	105.456500	247,755.61	7,902.73	2.06
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	82,312.100	101.050526	83,176.81	102.755100	84,579.88	1,403.07	0.70
Original Face:		Base	400,000.000	101.050526	83,176.81	102.755100	84,579.88	1,403.07	0.70
US DOLLAR Total									
		Local	5,819,317.860		5,863,337.31		5,780,102.24	-83,235.07	48.08
Original Face:		Base	10,596,315.000		5,863,337.31		5,780,102.24	-83,235.07	48.08
FIXED INCOME Total									
		Base	5,819,317.860		5,863,337.31		5,780,102.24	-83,235.07	48.08
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: *August 31, 2014* *View Date:* *November 6, 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									
		12,055,518.682	Base		12,104,472.17		12,021,239.90	-83,232.27	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								
		510,917.650	Local	1.000000	510,917.65	1.000000	510,917.65	0.00	0.15
			Base	1.000000	510,917.65	1.000000	510,917.65	0.00	0.15
US DOLLAR Total									
		510,917.650	Local		510,917.65		510,917.65	0.00	0.15
			Base		510,917.65		510,917.65	0.00	0.15
CASH Total									
		510,917.650	Base		510,917.65		510,917.65	0.00	0.15
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
		5,000,000.000	Local	99.960889	4,998,044.44	99.960889	4,998,044.44	0.00	1.49
			Base	99.960889	4,998,044.44	99.960889	4,998,044.44	0.00	1.49
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
		5,000,000.000	Local	99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.49
			Base	99.947500	4,997,375.00	99.947500	4,997,375.00	0.00	1.49
62455BKE4	MOUNTCLIFF					0.27	14 Oct 2014		
		5,000,000.000	Local	99.967750	4,998,387.50	99.967750	4,998,387.50	0.00	1.49
			Base	99.967750	4,998,387.50	99.967750	4,998,387.50	0.00	1.49
78009NHT6	ROYAL BK OF CANADA					0.5831	14 Aug 2017		
		2,000,000.000	Local	100.000000	2,000,000.00	99.860000	1,997,200.00	-2,800.00	0.60
			Base	100.000000	2,000,000.00	99.860000	1,997,200.00	-2,800.00	0.60
979QHR003	SOUTH STREET REPO					0.07	02 Sep 2014		
		6,000,000.000	Local	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79
			Base	100.000000	6,000,000.00	100.000000	6,000,000.00	0.00	1.79

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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
US DOLLAR Total									
		23,000,000.000	Local		22,993,806.94		22,991,006.94	-2,800.00	6.85
			Base		22,993,806.94		22,991,006.94	-2,800.00	6.85
CASH EQUIVALENT Total									
		23,000,000.000	Base		22,993,806.94		22,991,006.94	-2,800.00	6.85
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	100.564538	2,011,290.76	103.391100	2,067,822.00	56,531.24	0.62
			Base	100.564538	2,011,290.76	103.391100	2,067,822.00	56,531.24	0.62
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		5,000,000.000	Local	102.677297	5,133,864.84	102.945200	5,147,260.00	13,395.16	1.53
			Base	102.677297	5,133,864.84	102.945200	5,147,260.00	13,395.16	1.53
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8249	22 May 2018		
		5,000,000.000	Local	100.029289	5,001,464.44	100.771900	5,038,595.00	37,130.56	1.50
			Base	100.029289	5,001,464.44	100.771900	5,038,595.00	37,130.56	1.50
035242AF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/19 VAR					0.6396	01 Feb 2019		
		5,000,000.000	Local	100.000000	5,000,000.00	100.088000	5,004,400.00	4,400.00	1.49
			Base	100.000000	5,000,000.00	100.088000	5,004,400.00	4,400.00	1.49
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		2,500,000.000	Local	112.771611	2,819,290.27	113.006300	2,825,157.50	5,867.23	0.84
			Base	112.771611	2,819,290.27	113.006300	2,825,157.50	5,867.23	0.84
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.555	15 Sep 2017		
		3,000,000.000	Local	100.000000	3,000,000.00	100.291600	3,008,748.00	8,748.00	0.90
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.291600	3,008,748.00	8,748.00	0.90
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		2,000,000.000	Local	99.909842	1,998,196.84	100.521500	2,010,430.00	12,233.16	0.60
			Base	99.909842	1,998,196.84	100.521500	2,010,430.00	12,233.16	0.60

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	5,000,000.000	99.974494	4,998,724.70	98.922200	4,946,110.00	-52,614.70	1.47
		Base		99.974494	4,998,724.70	98.922200	4,946,110.00	-52,614.70	1.47
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5349	23 May 2017		
		Local	2,530,000.000	96.372116	2,438,214.54	99.309200	2,512,522.76	74,308.22	0.75
		Base		96.372116	2,438,214.54	99.309200	2,512,522.76	74,308.22	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	100.709300	3,021,279.00	21,279.00	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.709300	3,021,279.00	21,279.00	0.90
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.988992	1,999,779.83	99.895000	1,997,900.00	-1,879.83	0.60
		Base		99.988992	1,999,779.83	99.895000	1,997,900.00	-1,879.83	0.60
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.903261	1,998,065.21	101.681400	2,033,628.00	35,562.79	0.61
		Base		99.903261	1,998,065.21	101.681400	2,033,628.00	35,562.79	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	100.293688	2,507,342.21	100.668600	2,516,715.00	9,372.79	0.75
		Base		100.293688	2,507,342.21	100.668600	2,516,715.00	9,372.79	0.75
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.985416	1,999,708.31	101.050200	2,021,004.00	21,295.69	0.60
		Base		99.985416	1,999,708.31	101.050200	2,021,004.00	21,295.69	0.60
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.505	15 May 2036		
		Local	1,245,557.120	100.056282	1,246,258.15	99.993269	1,245,473.28	-784.87	0.37
Original Face:		Base	16,000,000.000	100.056282	1,246,258.15	99.993269	1,245,473.28	-784.87	0.37
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,421,787.500	101.589572	4,492,075.01	98.416230	4,351,756.56	-140,318.45	1.30
Original Face:		Base	5,000,000.000	101.589572	4,492,075.01	98.416230	4,351,756.56	-140,318.45	1.30

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3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,964,057.800	105.756430	9,480,067.49	100.116090	8,974,464.17	-505,603.32	2.67
Original Face:		Base	10,000,000.000	105.756430	9,480,067.49	100.116090	8,974,464.17	-505,603.32	2.67
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	2,500,000.000	121.688208	3,042,205.21	120.916400	3,022,910.00	-19,295.21	0.90
		Base		121.688208	3,042,205.21	120.916400	3,022,910.00	-19,295.21	0.90
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		Local	2,500,000.000	120.442926	3,011,073.16	118.467100	2,961,677.50	-49,395.66	0.88
		Base		120.442926	3,011,073.16	118.467100	2,961,677.50	-49,395.66	0.88
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	94.928200	4,746,410.00	-253,590.00	1.41
		Base		100.000000	5,000,000.00	94.928200	4,746,410.00	-253,590.00	1.41
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	97.278500	1,945,570.00	-54,430.00	0.58
		Base		100.000000	2,000,000.00	97.278500	1,945,570.00	-54,430.00	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	97.941300	1,175,295.60	-24,704.40	0.35
		Base		100.000000	1,200,000.00	97.941300	1,175,295.60	-24,704.40	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	98.479300	3,200,577.25	-49,422.75	0.95
		Base		100.000000	3,250,000.00	98.479300	3,200,577.25	-49,422.75	0.95
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	98.235500	1,964,710.00	-35,290.00	0.59
		Base		100.000000	2,000,000.00	98.235500	1,964,710.00	-35,290.00	0.59
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	99.783800	997,838.00	-2,162.00	0.30
		Base		100.000000	1,000,000.00	99.783800	997,838.00	-2,162.00	0.30
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	98.805500	1,976,110.00	-23,890.00	0.59
		Base		100.000000	2,000,000.00	98.805500	1,976,110.00	-23,890.00	0.59

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3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	99.885200	4,994,260.00	-5,740.00	1.49
			Base	100.000000	5,000,000.00	99.885200	4,994,260.00	-5,740.00	1.49
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.655	25 Jun 2022		
		2,931,276.890	Local	100.000000	2,931,276.89	100.676100	2,951,095.25	19,818.36	0.88
	Original Face:	3,000,000.000	Base	100.000000	2,931,276.89	100.676100	2,951,095.25	19,818.36	0.88
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		5,000,000.000	Local	101.360198	5,068,009.88	99.330200	4,966,510.00	-101,499.88	1.48
	Original Face:	5,000,000.000	Base	101.360198	5,068,009.88	99.330200	4,966,510.00	-101,499.88	1.48
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		2,000,000.000	Local	101.016423	2,020,328.45	98.014600	1,960,292.00	-60,036.45	0.58
	Original Face:	2,000,000.000	Base	101.016423	2,020,328.45	98.014600	1,960,292.00	-60,036.45	0.58
3136FT4X4	FANNIE MAE NOTES 09/24 3					3.0	27 Sep 2024		
		2,480,000.000	Local	100.000000	2,480,000.00	98.923400	2,453,300.32	-26,699.68	0.73
			Base	100.000000	2,480,000.00	98.923400	2,453,300.32	-26,699.68	0.73
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		1,000,000.000	Local	100.000000	1,000,000.00	97.418700	974,187.00	-25,813.00	0.29
			Base	100.000000	1,000,000.00	97.418700	974,187.00	-25,813.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		3,187,153.850	Local	100.940632	3,217,133.25	98.872500	3,151,218.69	-65,914.56	0.94
	Original Face:	5,000,000.000	Base	100.940632	3,217,133.25	98.872500	3,151,218.69	-65,914.56	0.94
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		5,000,000.000	Local	105.011713	5,250,585.64	103.089500	5,154,475.00	-96,110.64	1.54
	Original Face:	5,000,000.000	Base	105.011713	5,250,585.64	103.089500	5,154,475.00	-96,110.64	1.54
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		3,000,000.000	Local	105.333655	3,160,009.66	102.962700	3,088,881.00	-71,128.66	0.92
	Original Face:	3,000,000.000	Base	105.333655	3,160,009.66	102.962700	3,088,881.00	-71,128.66	0.92
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		5,564,999.940	Local	101.874742	5,669,329.32	97.417650	5,421,292.16	-248,037.16	1.62
	Original Face:	5,565,000.000	Base	101.874742	5,669,329.32	97.417650	5,421,292.16	-248,037.16	1.62

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3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		Local	4,494,000.000	107.106340	4,813,358.93	105.067400	4,721,728.96	-91,629.97	1.41
Original Face:		Base	4,494,000.000	107.106340	4,813,358.93	105.067400	4,721,728.96	-91,629.97	1.41
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.367030	796,526.18	98.713770	783,405.69	-13,120.49	0.23
Original Face:		Base	2,000,000.000	100.367030	796,526.18	98.713770	783,405.69	-13,120.49	0.23
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	3,470,390.400	100.461418	3,486,403.40	98.353800	3,413,260.83	-73,142.57	1.02
Original Face:		Base	5,000,000.000	100.461418	3,486,403.40	98.353800	3,413,260.83	-73,142.57	1.02
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.792905	863,482.31	91.273660	774,250.33	-89,231.98	0.23
Original Face:		Base	10,630,000.000	101.792905	863,482.31	91.273660	774,250.33	-89,231.98	0.23
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	10,724,267.850	100.467088	10,774,359.61	97.203000	10,424,310.08	-350,049.53	3.11
Original Face:		Base	14,878,168.000	100.467088	10,774,359.61	97.203000	10,424,310.08	-350,049.53	3.11
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.899949	4,944,997.43	97.119600	4,855,980.00	-89,017.43	1.45
Original Face:		Base	5,000,000.000	98.899949	4,944,997.43	97.119600	4,855,980.00	-89,017.43	1.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,383,390.650	99.539444	4,363,202.67	98.290800	4,308,469.74	-54,732.93	1.28
Original Face:		Base	5,000,000.000	99.539444	4,363,202.67	98.290800	4,308,469.74	-54,732.93	1.28
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.558210	5,077,910.52	103.034500	5,151,725.00	73,814.48	1.53
Original Face:		Base	5,000,000.000	101.558210	5,077,910.52	103.034500	5,151,725.00	73,814.48	1.53
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.768017	5,188,400.86	103.923800	5,196,190.00	7,789.14	1.55
Original Face:		Base	5,000,000.000	103.768017	5,188,400.86	103.923800	5,196,190.00	7,789.14	1.55
31381NCT8	FNMA POOL 465482					2.96	01 Jul 2015		
		Local	1,827,277.210	100.132327	1,829,695.20	99.996767	1,827,218.13	-2,477.07	0.54
Original Face:		Base	1,960,000.000	100.132327	1,829,695.20	99.996767	1,827,218.13	-2,477.07	0.54

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3138EDSW2	FNMA POOL AK8632					3.5	01 Apr 2042		
		Local	4,140,833.550	104.491535	4,326,820.55	103.167478	4,271,993.54	-54,827.01	1.27
Original Face:		Base	5,000,000.000	104.491535	4,326,820.55	103.167478	4,271,993.54	-54,827.01	1.27
3138L0WA5	FNMA POOL AM0640					2.21	01 May 2021		
		Local	1,800,000.000	101.931513	1,834,767.24	98.578542	1,774,413.76	-60,353.48	0.53
Original Face:		Base	1,800,000.000	101.931513	1,834,767.24	98.578542	1,774,413.76	-60,353.48	0.53
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	980,397.100	106.953800	1,048,571.95	108.219600	1,060,981.82	12,409.87	0.32
Original Face:		Base	10,000,000.000	106.953800	1,048,571.95	108.219600	1,060,981.82	12,409.87	0.32
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.884203	6,533,052.16	106.443300	6,386,598.00	-146,454.16	1.90
Original Face:		Base	6,000,000.000	108.884203	6,533,052.16	106.443300	6,386,598.00	-146,454.16	1.90
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,774,822.920	107.640082	5,139,623.33	107.080300	5,112,894.71	-26,728.62	1.52
Original Face:		Base	5,568,000.000	107.640082	5,139,623.33	107.080300	5,112,894.71	-26,728.62	1.52
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	996,925.050	106.472573	1,061,451.75	107.484100	1,071,535.92	10,084.17	0.32
Original Face:		Base	5,000,000.000	106.472573	1,061,451.75	107.484100	1,071,535.92	10,084.17	0.32
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.505	15 Sep 2016		
		Local	2,000,000.000	100.000000	2,000,000.00	100.012400	2,000,248.00	248.00	0.60
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.012400	2,000,248.00	248.00	0.60
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.983211	1,999,664.22	100.125000	2,002,500.00	2,835.78	0.60
Original Face:		Base	2,000,000.000	99.983211	1,999,664.22	100.125000	2,002,500.00	2,835.78	0.60
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.996557	4,999,827.83	99.993480	4,999,674.00	-153.83	1.49
Original Face:		Base	5,000,000.000	99.996557	4,999,827.83	99.993480	4,999,674.00	-153.83	1.49
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.605	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.131900	3,003,957.00	3,957.00	0.90
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.131900	3,003,957.00	3,957.00	0.90

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36159LBS4	GE DEALER FLOORPLAN MASTER NOT GEDFT 2012 1 A					0.7255	20 Feb 2017		
		4,000,000.000	Local	100.244489	4,009,779.56	100.156400	4,006,256.00	-3,523.56	1.19
Original Face:		4,000,000.000	Base	100.244489	4,009,779.56	100.156400	4,006,256.00	-3,523.56	1.19
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		5,000,000.000	Local	99.888232	4,994,411.60	101.807400	5,090,370.00	95,958.40	1.52
			Base	99.888232	4,994,411.60	101.807400	5,090,370.00	95,958.40	1.52
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	100.975800	4,039,032.00	39,032.00	1.20
			Base	100.000000	4,000,000.00	100.975800	4,039,032.00	39,032.00	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	100.085000	5,004,250.00	4,250.00	1.49
			Base	100.000000	5,000,000.00	100.085000	5,004,250.00	4,250.00	1.49
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		5,000,000.000	Local	104.126457	5,206,322.86	103.692500	5,184,625.00	-21,697.86	1.54
Original Face:		5,000,000.000	Base	104.126457	5,206,322.86	103.692500	5,184,625.00	-21,697.86	1.54
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		3,000,000.000	Local	110.370052	3,311,101.56	112.714500	3,381,435.00	70,333.44	1.01
			Base	110.370052	3,311,101.56	112.714500	3,381,435.00	70,333.44	1.01
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		5,000,000.000	Local	99.988148	4,999,407.41	99.964110	4,998,205.50	-1,201.91	1.49
Original Face:		5,000,000.000	Base	99.988148	4,999,407.41	99.964110	4,998,205.50	-1,201.91	1.49
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		3,000,000.000	Local	101.141219	3,034,236.57	102.389000	3,071,670.00	37,433.43	0.92
			Base	101.141219	3,034,236.57	102.389000	3,071,670.00	37,433.43	0.92
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		2,000,000.000	Local	99.785044	1,995,700.87	100.719500	2,014,390.00	18,689.13	0.60
			Base	99.785044	1,995,700.87	100.719500	2,014,390.00	18,689.13	0.60
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		3,000,000.000	Local	100.000000	3,000,000.00	100.702700	3,021,081.00	21,081.00	0.90
			Base	100.000000	3,000,000.00	100.702700	3,021,081.00	21,081.00	0.90

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46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		Local	5,000,000.000	100.196875	5,009,843.73	100.447100	5,022,355.00	12,511.27	1.50
		Base		100.196875	5,009,843.73	100.447100	5,022,355.00	12,511.27	1.50
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.44643	15 Dec 2044		
		Local	4,800,000.000	107.867178	5,177,624.56	105.146800	5,047,046.40	-130,578.16	1.50
Original Face:		Base	4,800,000.000	107.867178	5,177,624.56	105.146800	5,047,046.40	-130,578.16	1.50
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.649812	4,982,490.59	99.663900	4,983,195.00	704.41	1.48
		Base		99.649812	4,982,490.59	99.663900	4,983,195.00	704.41	1.48
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	7,000,000.000	96.343040	6,744,012.79	99.700300	6,979,021.00	235,008.21	2.08
		Base		96.343040	6,744,012.79	99.700300	6,979,021.00	235,008.21	2.08
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.884689	4,994,234.45	99.484500	4,974,225.00	-20,009.45	1.48
		Base		99.884689	4,994,234.45	99.484500	4,974,225.00	-20,009.45	1.48
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	111.086018	1,816,256.39	112.130800	1,833,338.58	17,082.19	0.55
		Base		111.086018	1,816,256.39	112.130800	1,833,338.58	17,082.19	0.55
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.869470	2,996,084.10	100.203300	3,006,099.00	10,014.90	0.90
		Base		99.869470	2,996,084.10	100.203300	3,006,099.00	10,014.90	0.90
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.474530	2,984,235.89	98.820200	2,964,606.00	-19,629.89	0.88
		Base		99.474530	2,984,235.89	98.820200	2,964,606.00	-19,629.89	0.88
78008SVU7	ROYAL BANK OF CANADA UNSECURED 05/20 VAR					0.6342	08 May 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	97.250600	2,917,518.00	-82,482.00	0.87
		Base		100.000000	3,000,000.00	97.250600	2,917,518.00	-82,482.00	0.87
78444AAC1	SLM STUDENT LOAN TRUST SLMA 2007 4 A3					0.2941	25 Jan 2022		
		Local	810,773.170	99.596847	807,504.51	99.952500	810,388.05	2,883.54	0.24
Original Face:		Base	5,000,000.000	99.596847	807,504.51	99.952500	810,388.05	2,883.54	0.24

& 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
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.252	15 Dec 2021		
		Local	1,695,312.370	100.000000	1,695,312.37	100.363700	1,701,478.22	6,165.85	0.51
Original Face:		Base	5,000,000.000	100.000000	1,695,312.37	100.363700	1,701,478.22	6,165.85	0.51
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.435	25 Sep 2019		
		Local	1,896,144.550	100.000000	1,896,144.55	100.027100	1,896,658.41	513.86	0.57
Original Face:		Base	2,000,000.000	100.000000	1,896,144.55	100.027100	1,896,658.41	513.86	0.57
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.809911	2,994,297.34	100.460800	3,013,824.00	19,526.66	0.90
		Base		99.809911	2,994,297.34	100.460800	3,013,824.00	19,526.66	0.90
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.195400	5,009,770.00	9,770.00	1.49
		Base		100.000000	5,000,000.00	100.195400	5,009,770.00	9,770.00	1.49
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.983859	3,999,354.34	99.962000	3,998,480.00	-874.34	1.19
Original Face:		Base	4,000,000.000	99.983859	3,999,354.34	99.962000	3,998,480.00	-874.34	1.19
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.964166	4,998,208.31	99.792400	4,989,620.00	-8,588.31	1.49
		Base		99.964166	4,998,208.31	99.792400	4,989,620.00	-8,588.31	1.49
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4861	30 Oct 2017		
		Local	4,000,000.000	99.823395	3,992,935.78	99.190200	3,967,608.00	-25,327.78	1.18
		Base		99.823395	3,992,935.78	99.190200	3,967,608.00	-25,327.78	1.18
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.971127	4,998,556.36	100.121100	5,006,055.00	7,498.64	1.49
		Base		99.971127	4,998,556.36	100.121100	5,006,055.00	7,498.64	1.49
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	103.222547	3,096,676.41	103.786100	3,113,583.00	16,906.59	0.93
		Base		103.222547	3,096,676.41	103.786100	3,113,583.00	16,906.59	0.93
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	66,665.620	99.999355	66,665.19	100.019500	66,678.62	13.43	0.02
Original Face:		Base	2,000,000.000	99.999355	66,665.19	100.019500	66,678.62	13.43	0.02

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Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6036	15 Oct 2016		
		Local	5,000,000.000	96.647893	4,832,394.63	100.029100	5,001,455.00	169,060.37	1.49
		Base		96.647893	4,832,394.63	100.029100	5,001,455.00	169,060.37	1.49
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	100.941600	5,047,080.00	47,080.00	1.50
		Base		100.000000	5,000,000.00	100.941600	5,047,080.00	47,080.00	1.50
US DOLLAR Total									
		Local	308,912,920.490		314,140,202.92		312,132,607.33	-2,007,595.59	93.00
	Original Face:	Base	206,695,168.000		314,140,202.92		312,132,607.33	-2,007,595.59	93.00
FIXED INCOME Total									
		Base	308,912,920.490		314,140,202.92		312,132,607.33	-2,007,595.59	93.00
	Original Face:		206,695,168.000						

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Books Closed

Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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								
		332,423,838.140	Base	337,644,927.51		335,634,531.92	-2,010,395.59	100.00
Original Face:		206,695,168.000						

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	697,433.320	1.000000	697,433.32	1.000000	697,433.32	0.00	0.06
		Base		1.000000	697,433.32	1.000000	697,433.32	0.00	0.06
US DOLLAR Total									
		Local	697,433.320		697,433.32		697,433.32	0.00	0.06
		Base			697,433.32		697,433.32	0.00	0.06
CASH Total									
		Base	697,433.320		697,433.32		697,433.32	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
15060YJ84	CEDAR SPRING CPTL CO					0.23	08 Sep 2014		
		Local	40,000,000.000	99.995528	39,998,211.11	99.995528	39,998,211.11	0.00	3.60
		Base		99.995528	39,998,211.11	99.995528	39,998,211.11	0.00	3.60
2063C1J27	CONCORD MIN CPTL CO					0.2	02 Sep 2014		
		Local	30,000,000.000	99.999444	29,999,833.33	99.999444	29,999,833.33	0.00	2.70
		Base		99.999444	29,999,833.33	99.999444	29,999,833.33	0.00	2.70
2284K1J20	CROWN POINT CAP CO.					0.2	02 Sep 2014		
		Local	30,000,000.000	99.999444	29,999,833.33	99.999444	29,999,833.33	0.00	2.70
		Base		99.999444	29,999,833.33	99.999444	29,999,833.33	0.00	2.70
4497W1M11	ING (US) FUNDING LLC					0.3	01 Dec 2014		
		Local	40,000,000.000	99.924167	39,969,666.67	99.949080	39,979,632.00	9,965.33	3.60
		Base		99.924167	39,969,666.67	99.949080	39,979,632.00	9,965.33	3.60
45779VAD7	INSTITUTIONAL SECURED					0.38	30 Oct 2014		
		Local	25,000,000.000	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

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62455BKE4	MOUNTCLIFF					0.27	14 Oct 2014		
		Local	30,000,000.000	99.967750	29,990,325.00	99.967750	29,990,325.00	0.00	2.70
		Base		99.967750	29,990,325.00	99.967750	29,990,325.00	0.00	2.70
76582KKH3	RIDGEFIELD FUNDING CO					0.3296	17 Oct 2014		
		Local	7,500,000.000	99.957884	7,496,841.33	99.915430	7,493,657.25	-3,184.08	0.67
		Base		99.957884	7,496,841.33	99.915430	7,493,657.25	-3,184.08	0.67
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					0.9361	30 Oct 2014		
		Local	4,322,624.000	100.077396	4,325,969.54	100.077396	4,325,969.54	0.00	0.39
		Base		100.077396	4,325,969.54	100.077396	4,325,969.54	0.00	0.39
78009NHT6	ROYAL BK OF CANADA					0.5831	14 Aug 2017		
		Local	9,942,034.000	100.000002	9,942,034.15	99.860000	9,928,115.15	-13,919.00	0.89
		Base		100.000002	9,942,034.15	99.860000	9,928,115.15	-13,919.00	0.89
85520MJ87	STARBIRD FDG. CORP					0.21	08 Sep 2014		
		Local	30,000,000.000	99.995917	29,998,775.00	99.995917	29,998,775.00	0.00	2.70
		Base		99.995917	29,998,775.00	99.995917	29,998,775.00	0.00	2.70
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		Local	6,483,935.000	99.984574	6,482,934.80	99.984574	6,482,934.80	0.00	0.58
		Base		99.984574	6,482,934.80	99.984574	6,482,934.80	0.00	0.58
96442MJ30	WHITE POINT FDG INC					0.2	03 Sep 2014		
		Local	40,660,000.000	99.998889	40,659,548.22	99.998889	40,659,548.22	0.00	3.66
		Base		99.998889	40,659,548.22	99.998889	40,659,548.22	0.00	3.66
979QHR003	SOUTH STREET REPO					0.07	02 Sep 2014		
		Local	39,000,000.000	100.000000	39,000,000.00	100.000000	39,000,000.00	0.00	3.51
		Base		100.000000	39,000,000.00	100.000000	39,000,000.00	0.00	3.51
US DOLLAR Total									
		Local	332,908,593.000		332,863,972.48		332,856,834.73	-7,137.75	29.97
		Base			332,863,972.48		332,856,834.73	-7,137.75	29.97
CASH EQUIVALENT Total									
		Base	332,908,593.000		332,863,972.48		332,856,834.73	-7,137.75	29.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6201	12 Feb 2016		
		Local	4,322,624.000	99.999991	4,322,623.62	100.292000	4,335,246.06	12,622.44	0.39
		Base		99.999991	4,322,623.62	100.292000	4,335,246.06	12,622.44	0.39
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.9971	06 Nov 2015		
		Local	6,483,935.000	100.000004	6,483,935.27	100.756000	6,532,953.55	49,018.28	0.59
		Base		100.000004	6,483,935.27	100.756000	6,532,953.55	49,018.28	0.59
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.305	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	100.039200	4,324,318.02	1,694.47	0.39
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	100.039200	4,324,318.02	1,694.47	0.39
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.579000	2,173,825.99	101.043800	2,183,871.77	10,045.78	0.20
		Base		100.579000	2,173,825.99	101.043800	2,183,871.77	10,045.78	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000047	598,683.28	100.122000	599,413.39	730.11	0.05
		Base		100.000047	598,683.28	100.122000	599,413.39	730.11	0.05
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.555	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.291600	6,502,842.48	18,907.16	0.59
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.291600	6,502,842.48	18,907.16	0.59
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.909834	4,318,726.45	100.521500	4,345,166.48	26,440.03	0.39
		Base		99.909834	4,318,726.45	100.521500	4,345,166.48	26,440.03	0.39
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.40055	11 Dec 2014		
		Local	3,025,836.000	100.000009	3,025,836.26	100.033500	3,026,849.66	1,013.40	0.27
		Base		100.000009	3,025,836.26	100.033500	3,026,849.66	1,013.40	0.27
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.934087	3,455,819.65	103.031200	3,562,920.90	107,101.25	0.32
		Base		99.934087	3,455,819.65	103.031200	3,562,920.90	107,101.25	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999990	2,161,311.79	100.255500	2,166,834.15	5,522.36	0.20
		Base		99.999990	2,161,311.79	100.255500	2,166,834.15	5,522.36	0.20
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	115.223932	3,287,260.42	114.184800	3,257,614.70	-29,645.72	0.29
		Base		115.223932	3,287,260.42	114.184800	3,257,614.70	-29,645.72	0.29
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.000	99.990150	1,728,878.69	100.129000	1,731,279.47	2,400.78	0.16
Original Face:		Base	1,729,049.000	99.990150	1,728,878.69	100.129000	1,731,279.47	2,400.78	0.16
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	105.947152	723,592.56	107.663400	735,314.11	11,721.55	0.07
		Base		105.947152	723,592.56	107.663400	735,314.11	11,721.55	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5349	23 May 2017		
		Local	8,336,180.000	99.059497	8,257,777.98	99.309200	8,278,593.67	20,815.69	0.75
		Base		99.059497	8,257,777.98	99.309200	8,278,593.67	20,815.69	0.75
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	7,780,722.390	99.992556	7,780,143.18	100.888400	7,849,846.33	69,703.15	0.71
Original Face:		Base	7,780,722.000	99.992556	7,780,143.18	100.888400	7,849,846.33	69,703.15	0.71
14161GBE9	CARDS II TRUST CARD2 2012 4A A 144A					0.605	15 Sep 2017		
		Local	2,161,311.770	100.000000	2,161,311.78	100.007020	2,161,463.49	151.71	0.19
Original Face:		Base	2,161,312.000	100.000000	2,161,311.78	100.007020	2,161,463.49	151.71	0.19
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.903046	3,454,746.22	101.681400	3,516,243.48	61,497.26	0.32
		Base		99.903046	3,454,746.22	101.681400	3,516,243.48	61,497.26	0.32
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.000	99.991464	1,296,676.31	100.641900	1,305,111.08	8,434.77	0.12
Original Face:		Base	1,296,787.000	99.991464	1,296,676.31	100.641900	1,305,111.08	8,434.77	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.990193	6,051,079.52	99.698000	6,033,396.95	-17,682.57	0.54
Original Face:		Base	6,051,673.000	99.990193	6,051,079.52	99.698000	6,033,396.95	-17,682.57	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.869601	2,180,106.79	102.561700	2,216,678.33	36,571.54	0.20
		Base		100.869601	2,180,106.79	102.561700	2,216,678.33	36,571.54	0.20
161571FM1	CHAIT 2012 A6 A 08/17 FLT					0.285	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	99.980400	3,932,816.45	-770.98	0.35
Original Face:		Base	3,933,587.000	100.000000	3,933,587.43	99.980400	3,932,816.45	-770.98	0.35
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	8,645,247.000	99.980278	8,643,542.02	100.237500	8,665,779.46	22,237.44	0.78
		Base		99.980278	8,643,542.02	100.237500	8,665,779.46	22,237.44	0.78
2027A0GN3	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/17 VAR					0.6061	16 Nov 2017		
		Local	8,645,247.000	100.000001	8,645,247.09	100.000000	8,645,247.00	-0.09	0.78
		Base		100.000001	8,645,247.09	100.000000	8,645,247.00	-0.09	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	8,645,247.07	100.692800	8,705,141.27	59,894.20	0.78
		Base		100.000001	8,645,247.07	100.692800	8,705,141.27	59,894.20	0.78
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.985454	5,618,593.60	101.050200	5,678,426.05	59,832.45	0.51
		Base		99.985454	5,618,593.60	101.050200	5,678,426.05	59,832.45	0.51
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.956474	9,995,647.35	99.921300	9,992,130.00	-3,517.35	0.90
		Base		99.956474	9,995,647.35	99.921300	9,992,130.00	-3,517.35	0.90
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.130	99.994148	2,593,422.35	100.321900	2,601,922.85	8,500.50	0.23
Original Face:		Base	2,593,574.000	99.994148	2,593,422.35	100.321900	2,601,922.85	8,500.50	0.23
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.525	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.407600	3,472,194.05	14,095.21	0.31
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.407600	3,472,194.05	14,095.21	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	100.152400	6,060,895.72	9,222.75	0.55
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.152400	6,060,895.72	9,222.75	0.55

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254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.989326	6,051,027.04	100.011800	6,052,387.07	1,360.03	0.54
Original Face:		Base	6,051,673.000	99.989326	6,051,027.04	100.011800	6,052,387.07	1,360.03	0.54
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.529427	3,441,826.11	100.401000	3,471,965.98	30,139.87	0.31
		Base		99.529427	3,441,826.11	100.401000	3,471,965.98	30,139.87	0.31
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,331,288.580	102.564298	1,365,426.78	103.694120	1,380,467.98	15,041.20	0.12
Original Face:		Base	2,096,032.000	102.564298	1,365,426.78	103.694120	1,380,467.98	15,041.20	0.12
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.835062	4,747,043.39	102.781700	4,887,152.66	140,109.27	0.44
		Base		99.835062	4,747,043.39	102.781700	4,887,152.66	140,109.27	0.44
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	6,900,218.330	105.898881	7,307,253.99	103.040436	7,110,015.05	-197,238.94	0.64
Original Face:		Base	8,645,247.000	105.898881	7,307,253.99	103.040436	7,110,015.05	-197,238.94	0.64
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	3,053,318.180	105.772235	3,229,562.87	102.864296	3,140,774.25	-88,788.62	0.28
Original Face:		Base	4,322,624.000	105.772235	3,229,562.87	102.864296	3,140,774.25	-88,788.62	0.28
3132HRJ43	FED HM LN PC POOL Q14783					3.0	01 Jan 2043		
		Local	0.000	0.000000	134.79	0.000000	0.00	-134.79	0.00
		Base		0.000000	134.79	0.000000	0.00	-134.79	0.00
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.18	22 Sep 2015		
		Local	4,322,624.000	99.989907	4,322,187.71	100.070300	4,325,662.80	3,475.09	0.39
		Base		99.989907	4,322,187.71	100.070300	4,325,662.80	3,475.09	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	99.476800	9,683,616.84	-50,931.16	0.87
		Base		100.000000	9,734,548.00	99.476800	9,683,616.84	-50,931.16	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	99.187500	8,575,004.37	-70,242.63	0.77
		Base		100.000000	8,645,247.00	99.187500	8,575,004.37	-70,242.63	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	98.870300	6,410,685.99	-73,249.01	0.58
		Base		100.000000	6,483,935.00	98.870300	6,410,685.99	-73,249.01	0.58
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		Local	2,161,312.000	99.999702	2,161,305.57	100.198600	2,165,604.37	4,298.80	0.19
		Base		99.999702	2,161,305.57	100.198600	2,165,604.37	4,298.80	0.19
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	100.000000	1,945,181.00	99.741100	1,940,144.93	-5,036.07	0.17
		Base		100.000000	1,945,181.00	99.741100	1,940,144.93	-5,036.07	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	98.883900	10,685,947.00	-120,612.00	0.96
		Base		100.000000	10,806,559.00	98.883900	10,685,947.00	-120,612.00	0.96
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	98.620500	17,051,971.64	-238,522.36	1.54
		Base		100.000000	17,290,494.00	98.620500	17,051,971.64	-238,522.36	1.54
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,174,273.380	103.577467	1,216,282.62	102.561100	1,204,347.70	-11,934.92	0.11
	Original Face:	Base	2,161,312.000	103.577467	1,216,282.62	102.561100	1,204,347.70	-11,934.92	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,927,518.760	100.168511	2,932,451.96	100.749300	2,949,454.66	17,002.70	0.27
	Original Face:	Base	4,322,624.000	100.168511	2,932,451.96	100.749300	2,949,454.66	17,002.70	0.27
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,297,637.910	101.873430	3,359,416.85	98.613300	3,251,909.57	-107,507.28	0.29
	Original Face:	Base	4,322,624.000	101.873430	3,359,416.85	98.613300	3,251,909.57	-107,507.28	0.29
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,214,620.920	102.001361	7,359,011.51	99.317700	7,165,395.56	-193,615.95	0.65
	Original Face:	Base	8,584,720.000	102.001361	7,359,011.51	99.317700	7,165,395.56	-193,615.95	0.65
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,467,530.630	101.015184	4,512,884.27	98.828700	4,415,202.44	-97,681.83	0.40
	Original Face:	Base	5,571,429.000	101.015184	4,512,884.27	98.828700	4,415,202.44	-97,681.83	0.40

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,112,528.670	101.806900	3,168,768.95	100.352200	3,123,491.00	-45,277.95	0.28
	Original Face:	Base	4,322,624.000	101.806900	3,168,768.95	100.352200	3,123,491.00	-45,277.95	0.28
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,595,393.770	101.012218	4,641,909.17	96.336800	4,427,055.31	-214,853.86	0.40
	Original Face:	Base	5,111,816.000	101.012218	4,641,909.17	96.336800	4,427,055.31	-214,853.86	0.40
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,576,766.170	99.567522	3,561,297.44	95.426100	3,413,168.46	-148,128.98	0.31
	Original Face:	Base	4,322,624.000	99.567522	3,561,297.44	95.426100	3,413,168.46	-148,128.98	0.31
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,697,798.130	101.907531	4,787,410.09	96.408700	4,529,086.11	-258,323.98	0.41
	Original Face:	Base	5,326,337.000	101.907531	4,787,410.09	96.408700	4,529,086.11	-258,323.98	0.41
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,576,766.170	100.418526	3,591,735.86	95.992600	3,433,430.84	-158,305.02	0.31
	Original Face:	Base	4,322,624.000	100.418526	3,591,735.86	95.992600	3,433,430.84	-158,305.02	0.31
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,536,212.060	100.858674	7,600,923.59	94.957000	7,156,160.89	-444,762.70	0.64
	Original Face:	Base	8,645,247.000	100.858674	7,600,923.59	94.957000	7,156,160.89	-444,762.70	0.64
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,858,922.200	100.518605	3,878,934.78	95.939900	3,702,246.10	-176,688.68	0.33
	Original Face:	Base	4,322,624.000	100.518605	3,878,934.78	95.939900	3,702,246.10	-176,688.68	0.33
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	3,858,922.200	100.267390	3,869,240.56	97.915700	3,778,490.68	-90,749.88	0.34
	Original Face:	Base	4,322,624.000	100.267390	3,869,240.56	97.915700	3,778,490.68	-90,749.88	0.34
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	5,274,001.410	102.049811	5,382,108.47	97.627700	5,148,886.27	-233,222.20	0.46
	Original Face:	Base	6,483,935.000	102.049811	5,382,108.47	97.627700	5,148,886.27	-233,222.20	0.46
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,574,159.670	99.799562	3,566,995.68	96.745300	3,457,831.50	-109,164.18	0.31
	Original Face:	Base	4,322,624.000	99.799562	3,566,995.68	96.745300	3,457,831.50	-109,164.18	0.31

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3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,714.00	99.335300	16,552,950.29	-110,763.71	1.49
		Base		100.000000	16,663,714.00	99.335300	16,552,950.29	-110,763.71	1.49
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,044,655.720	97.756751	1,021,221.49	100.018000	1,044,843.76	23,622.27	0.09
	Original Face:	Base	2,161,312.000	97.756751	1,021,221.49	100.018000	1,044,843.76	23,622.27	0.09
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,540,553.590	100.169045	2,544,848.26	100.225300	2,546,277.46	1,429.20	0.23
	Original Face:	Base	4,527,840.000	100.169045	2,544,848.26	100.225300	2,546,277.46	1,429.20	0.23
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,489,228.600	102.324512	1,523,845.90	102.901400	1,532,437.08	8,591.18	0.14
	Original Face:	Base	4,322,624.000	102.324512	1,523,845.90	102.901400	1,532,437.08	8,591.18	0.14
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,901,224.160	101.749524	3,969,477.00	99.341600	3,875,538.50	-93,938.50	0.35
	Original Face:	Base	8,645,247.000	101.749524	3,969,477.00	99.341600	3,875,538.50	-93,938.50	0.35
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,623,898.380	99.240455	1,611,564.14	100.802200	1,636,925.29	25,361.15	0.15
	Original Face:	Base	2,161,312.000	99.240455	1,611,564.14	100.802200	1,636,925.29	25,361.15	0.15
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,508,957.040	99.971645	1,508,529.18	99.067100	1,494,879.98	-13,649.20	0.13
	Original Face:	Base	2,161,312.000	99.971645	1,508,529.18	99.067100	1,494,879.98	-13,649.20	0.13
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,629,656.450	99.943376	1,628,733.67	99.256700	1,617,543.21	-11,190.46	0.15
	Original Face:	Base	2,472,541.000	99.943376	1,628,733.67	99.256700	1,617,543.21	-11,190.46	0.15
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,246.120	100.367022	1,721,541.45	98.713770	1,693,184.11	-28,357.34	0.15
	Original Face:	Base	4,322,624.000	100.367022	1,721,541.45	98.713770	1,693,184.11	-28,357.34	0.15
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,431,210.710	100.462480	5,456,328.99	95.206000	5,170,838.47	-285,490.52	0.47
	Original Face:	Base	6,483,935.000	100.462480	5,456,328.99	95.206000	5,170,838.47	-285,490.52	0.47

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3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,860,034.590	100.113665	4,865,558.75	95.077400	4,620,794.53	-244,764.22	0.42
Original Face:		Base	5,619,411.000	100.113665	4,865,558.75	95.077400	4,620,794.53	-244,764.22	0.42
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,936,301.970	101.581976	3,998,573.32	95.631000	3,764,324.94	-234,248.38	0.34
Original Face:		Base	4,322,624.000	101.581976	3,998,573.32	95.631000	3,764,324.94	-234,248.38	0.34
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,885,816.750	100.029837	3,886,976.17	95.978400	3,729,544.74	-157,431.43	0.34
Original Face:		Base	4,322,624.000	100.029837	3,886,976.17	95.978400	3,729,544.74	-157,431.43	0.34
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,714,540.980	100.925143	9,804,414.35	97.671300	9,488,318.46	-316,095.89	0.85
Original Face:		Base	10,806,559.000	100.925143	9,804,414.35	97.671300	9,488,318.46	-316,095.89	0.85
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,473,873.940	100.588067	9,529,586.70	98.290800	9,311,946.49	-217,640.21	0.84
Original Face:		Base	10,806,559.000	100.588067	9,529,586.70	98.290800	9,311,946.49	-217,640.21	0.84
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	4,021,784.890	100.670008	4,048,731.18	95.044800	3,822,497.41	-226,233.77	0.34
Original Face:		Base	4,322,624.000	100.670008	4,048,731.18	95.044800	3,822,497.41	-226,233.77	0.34
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	6,016,596.110	99.880415	6,009,401.16	95.767100	5,761,919.61	-247,481.55	0.52
Original Face:		Base	6,483,935.000	99.880415	6,009,401.16	95.767100	5,761,919.61	-247,481.55	0.52
3138WND30	FNMA POOL AT1021					2.5	01 May 2028		
		Local	5,830,483.510	104.440796	6,089,403.37	101.704595	5,929,869.64	-159,533.73	0.53
Original Face:		Base	6,483,935.000	104.440796	6,089,403.37	101.704595	5,929,869.64	-159,533.73	0.53
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	86,664.990	99.571326	86,293.48	102.537900	88,864.46	2,570.98	0.01
Original Face:		Base	6,483,935.000	99.571326	86,293.48	102.537900	88,864.46	2,570.98	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,506,900.400	101.674760	1,532,137.37	103.229600	1,555,567.26	23,429.89	0.14
Original Face:		Base	33,932,595.000	101.674760	1,532,137.37	103.229600	1,555,567.26	23,429.89	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
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,858,525.650	106.954312	1,987,773.33	108.219600	2,011,289.02	23,515.69	0.18
Original Face:		Base	18,956,866.000	106.954312	1,987,773.33	108.219600	2,011,289.02	23,515.69	0.18
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,135,366.360	99.004685	2,114,112.74	102.185400	2,182,032.66	67,919.92	0.20
Original Face:		Base	4,322,624.000	99.004685	2,114,112.74	102.185400	2,182,032.66	67,919.92	0.20
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,292,799.440	106.472577	1,376,476.88	107.484100	1,389,553.84	13,076.96	0.13
Original Face:		Base	6,483,935.000	106.472577	1,376,476.88	107.484100	1,389,553.84	13,076.96	0.13
34528QBU7	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 A2					0.505	15 Sep 2016		
		Local	8,645,247.100	100.000000	8,645,247.10	100.012400	8,646,319.11	1,072.01	0.78
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	100.012400	8,646,319.11	1,072.01	0.78
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.983211	4,321,897.82	100.125000	4,328,026.83	6,129.01	0.39
Original Face:		Base	4,322,624.000	99.983211	4,321,897.82	100.125000	4,328,026.83	6,129.01	0.39
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.981773	4,321,835.66	100.004200	4,322,805.10	969.44	0.39
Original Face:		Base	4,322,624.000	99.981773	4,321,835.66	100.004200	4,322,805.10	969.44	0.39
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	11,850,000.000	99.996557	11,849,591.95	99.993480	11,849,227.38	-364.57	1.07
Original Face:		Base	11,850,000.000	99.996557	11,849,591.95	99.993480	11,849,227.38	-364.57	1.07
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999359	9,999,935.94	100.029520	10,002,952.00	3,016.06	0.90
Original Face:		Base	10,000,000.000	99.999359	9,999,935.94	100.029520	10,002,952.00	3,016.06	0.90
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.985484	7,998,838.69	100.042030	8,003,362.40	4,523.71	0.72
Original Face:		Base	8,000,000.000	99.985484	7,998,838.69	100.042030	8,003,362.40	4,523.71	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	100.231100	3,032,829.19	6,992.71	0.27
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.231100	3,032,829.19	6,992.71	0.27

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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	100.131900	8,656,650.18	11,403.08	0.78
	Original Face:	Base	8,645,247.000	100.000000	8,645,247.10	100.131900	8,656,650.18	11,403.08	0.78
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.991783	6,249,486.46	99.919110	6,244,944.38	-4,542.08	0.56
	Original Face:	Base	6,250,000.000	99.991783	6,249,486.46	99.919110	6,244,944.38	-4,542.08	0.56
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	8,645,247.000	99.410659	8,594,297.00	100.018600	8,646,855.02	52,558.02	0.78
		Base		99.410659	8,594,297.00	100.018600	8,646,855.02	52,558.02	0.78
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0342	08 Feb 2016		
		Local	2,161,312.000	99.999991	2,161,311.80	100.524100	2,172,639.44	11,327.64	0.20
		Base		99.999991	2,161,311.80	100.524100	2,172,639.44	11,327.64	0.20
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.991506	864,451.57	100.256000	866,738.18	2,286.61	0.08
		Base		99.991506	864,451.57	100.256000	866,738.18	2,286.61	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5341	29 Jan 2016		
		Local	1,080,656.000	99.999992	1,080,655.91	100.235000	1,083,195.54	2,539.63	0.10
		Base		99.999992	1,080,655.91	100.235000	1,083,195.54	2,539.63	0.10
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	4,322,624.000	100.685612	4,352,260.43	101.839200	4,402,125.70	49,865.27	0.40
		Base		100.685612	4,352,260.43	101.839200	4,402,125.70	49,865.27	0.40
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	44,369.320	100.146678	44,434.40	103.564500	45,950.86	1,516.46	0.00
	Original Face:	Base	1,880,341.000	100.146678	44,434.40	103.564500	45,950.86	1,516.46	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,361,285.190	102.652470	6,530,016.38	96.877600	6,162,660.42	-367,355.96	0.55
	Original Face:	Base	7,989,505.000	102.652470	6,530,016.38	96.877600	6,162,660.42	-367,355.96	0.55
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.989089	864,430.67	103.302700	893,077.67	28,647.00	0.08
		Base		99.989089	864,430.67	103.302700	893,077.67	28,647.00	0.08

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437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.634254	6,974,397.79	100.208200	7,014,574.00	40,176.21	0.63
		Base		99.634254	6,974,397.79	100.208200	7,014,574.00	40,176.21	0.63
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	10,000,000.000	99.994673	9,999,467.33	100.042400	10,004,240.00	4,772.67	0.90
Original Face:		Base	10,000,000.000	99.994673	9,999,467.33	100.042400	10,004,240.00	4,772.67	0.90
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.988148	9,998,814.82	99.964110	9,996,411.00	-2,403.82	0.90
Original Face:		Base	10,000,000.000	99.988148	9,998,814.82	99.964110	9,996,411.00	-2,403.82	0.90
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.936710	1,295,966.26	102.432100	1,328,326.16	32,359.90	0.12
		Base		99.936710	1,295,966.26	102.432100	1,328,326.16	32,359.90	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.197	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.09	99.989300	8,644,321.96	-925.13	0.78
		Base		100.000001	8,645,247.09	99.989300	8,644,321.96	-925.13	0.78
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.375263	4,612,192.15	102.389000	4,704,722.33	92,530.18	0.42
		Base		100.375263	4,612,192.15	102.389000	4,704,722.33	92,530.18	0.42
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	1,512,918.000	100.000016	1,512,918.24	100.702700	1,523,549.27	10,631.03	0.14
		Base		100.000016	1,512,918.24	100.702700	1,523,549.27	10,631.03	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3546	22 Sep 2015		
		Local	7,638,076.000	99.976373	7,636,271.32	100.897200	7,706,604.82	70,333.50	0.69
		Base		99.976373	7,636,271.32	100.897200	7,706,604.82	70,333.50	0.69
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.12875	25 Jan 2018		
		Local	3,509,970.000	100.234412	3,518,197.80	101.755200	3,571,576.99	53,379.19	0.32
		Base		100.234412	3,518,197.80	101.755200	3,571,576.99	53,379.19	0.32
478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.880272	3,995,210.86	99.665300	3,986,612.00	-8,598.86	0.36
		Base		99.880272	3,995,210.86	99.665300	3,986,612.00	-8,598.86	0.36

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48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5598	13 Jun 2016		
		4,322,624.000	Local	99.140945	4,285,490.27	99.913000	4,318,863.32	33,373.05	0.39
			Base	99.140945	4,285,490.27	99.913000	4,318,863.32	33,373.05	0.39
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5349	23 Nov 2016		
		4,322,624.000	Local	99.944354	4,320,218.64	100.671200	4,351,637.45	31,418.81	0.39
			Base	99.944354	4,320,218.64	100.671200	4,351,637.45	31,418.81	0.39
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		3,025,836.000	Local	99.934422	3,023,851.71	100.154000	3,030,495.79	6,644.08	0.27
			Base	99.934422	3,023,851.71	100.154000	3,030,495.79	6,644.08	0.27
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		7,500,000.000	Local	99.905425	7,492,906.91	100.006900	7,500,517.50	7,610.59	0.68
			Base	99.905425	7,492,906.91	100.006900	7,500,517.50	7,610.59	0.68
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		2,161,312.000	Local	99.649802	2,153,743.13	99.663900	2,154,047.83	304.70	0.19
			Base	99.649802	2,153,743.13	99.663900	2,154,047.83	304.70	0.19
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		2,161,312.000	Local	99.906582	2,159,292.94	101.377400	2,191,081.91	31,788.97	0.20
			Base	99.906582	2,159,292.94	101.377400	2,191,081.91	31,788.97	0.20
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		8,104,919.000	Local	99.481121	8,062,864.27	99.700300	8,080,628.56	17,764.29	0.73
			Base	99.481121	8,062,864.27	99.700300	8,080,628.56	17,764.29	0.73
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		864,525.000	Local	99.955539	864,140.62	100.286600	867,002.73	2,862.11	0.08
			Base	99.955539	864,140.62	100.286600	867,002.73	2,862.11	0.08
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		1,340,013.000	Local	101.257671	1,356,865.95	101.840200	1,364,671.92	7,805.97	0.12
			Base	101.257671	1,356,865.95	101.840200	1,364,671.92	7,805.97	0.12
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		3,025,836.000	Local	99.927089	3,023,629.83	103.156500	3,121,346.51	97,716.68	0.28
			Base	99.927089	3,023,629.83	103.156500	3,121,346.51	97,716.68	0.28

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64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.968774	6,481,910.30	100.313000	6,504,229.72	22,319.42	0.59
		Base		99.968774	6,481,910.30	100.313000	6,504,229.72	22,319.42	0.59
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		Local	4,188,622.000	100.708345	4,218,291.90	100.704000	4,218,109.90	-182.00	0.38
		Base		100.708345	4,218,291.90	100.704000	4,218,109.90	-182.00	0.38
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.455	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.044500	6,054,365.96	2,692.99	0.55
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.044500	6,054,365.96	2,692.99	0.55
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.998837	5,999,930.23	99.968620	5,998,117.20	-1,813.03	0.54
Original Face:		Base	6,000,000.000	99.998837	5,999,930.23	99.968620	5,998,117.20	-1,813.03	0.54
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5451	28 Jan 2016		
		Local	2,161,312.000	99.999991	2,161,311.80	100.205900	2,165,762.14	4,450.34	0.20
		Base		99.999991	2,161,311.80	100.205900	2,165,762.14	4,450.34	0.20
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.895468	6,477,157.21	99.979300	6,482,592.83	5,435.62	0.58
		Base		99.895468	6,477,157.21	99.979300	6,482,592.83	5,435.62	0.58
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5306	15 Jun 2018		
		Local	4,322,624.000	99.999990	4,322,623.58	100.262400	4,333,966.57	11,342.99	0.39
		Base		99.999990	4,322,623.58	100.262400	4,333,966.57	11,342.99	0.39
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	101.366335	2,629,010.91	101.705000	2,637,794.44	8,783.53	0.24
		Base		101.366335	2,629,010.91	101.705000	2,637,794.44	8,783.53	0.24
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7361	30 Apr 2018		
		Local	8,645,247.000	99.727366	8,621,677.15	98.860400	8,546,725.77	-74,951.38	0.77
		Base		99.727366	8,621,677.15	98.860400	8,546,725.77	-74,951.38	0.77
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.755	25 Nov 2027		
		Local	1,919,213.610	99.844253	1,916,224.49	100.263800	1,924,276.50	8,052.01	0.17
Original Face:		Base	3,025,836.000	99.844253	1,916,224.49	100.263800	1,924,276.50	8,052.01	0.17

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78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.552	15 Aug 2025		
		Local	864,125.260	100.000000	864,125.26	101.256200	874,980.40	10,855.14	0.08
Original Face:		Base	1,729,049.000	100.000000	864,125.26	101.256200	874,980.40	10,855.14	0.08
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.855	25 Jan 2029		
		Local	1,565,561.670	100.000001	1,565,561.68	100.934900	1,580,198.11	14,636.43	0.14
Original Face:		Base	2,161,312.000	100.000001	1,565,561.68	100.934900	1,580,198.11	14,636.43	0.14
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.435	25 Sep 2019		
		Local	2,049,079.750	100.000000	2,049,079.76	100.027100	2,049,635.05	555.29	0.18
Original Face:		Base	2,161,312.000	100.000000	2,049,079.76	100.027100	2,049,635.05	555.29	0.18
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	99.843100	7,336,930.30	-11,529.73	0.66
Original Face:		Base	7,348,460.000	100.000000	7,348,460.03	99.843100	7,336,930.30	-11,529.73	0.66
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.783256	6,984,827.90	101.031900	7,072,233.00	87,405.10	0.64
		Base		99.783256	6,984,827.90	101.031900	7,072,233.00	87,405.10	0.64
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.649507	861,494.90	101.588900	878,261.44	16,766.54	0.08
		Base		99.649507	861,494.90	101.588900	878,261.44	16,766.54	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.708831	6,909,618.17	99.049900	6,933,493.00	23,874.83	0.62
		Base		98.708831	6,909,618.17	99.049900	6,933,493.00	23,874.83	0.62
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.985001	5,999,100.08	99.777110	5,986,626.60	-12,473.48	0.54
Original Face:		Base	6,000,000.000	99.985001	5,999,100.08	99.777110	5,986,626.60	-12,473.48	0.54
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.789052	3,450,804.22	102.378500	3,540,349.88	89,545.66	0.32
		Base		99.789052	3,450,804.22	102.378500	3,540,349.88	89,545.66	0.32
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.964156	2,160,537.31	99.792400	2,156,825.12	-3,712.19	0.19
		Base		99.964156	2,160,537.31	99.792400	2,156,825.12	-3,712.19	0.19

& 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
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4861	30 Oct 2017		
		Local	2,161,312.000	99.646779	2,153,677.80	99.190200	2,143,809.70	-9,868.10	0.19
		Base		99.646779	2,153,677.80	99.190200	2,143,809.70	-9,868.10	0.19
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.3974	05 Dec 2014		
		Local	8,645,247.000	100.000001	8,645,247.05	100.046600	8,649,275.69	4,028.64	0.78
		Base		100.000001	8,645,247.05	100.046600	8,649,275.69	4,028.64	0.78
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.4861	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.09	99.925500	8,638,806.29	-6,440.80	0.78
		Base		100.000001	8,645,247.09	99.925500	8,638,806.29	-6,440.80	0.78
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.048393	10,004,839.29	100.195300	10,019,530.00	14,690.71	0.90
		Base		100.048393	10,004,839.29	100.195300	10,019,530.00	14,690.71	0.90
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.627913	9,962,791.31	99.578100	9,957,810.00	-4,981.31	0.90
		Base		99.627913	9,962,791.31	99.578100	9,957,810.00	-4,981.31	0.90
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.917669	4,319,065.12	100.132800	4,328,364.44	9,299.32	0.39
		Base		99.917669	4,319,065.12	100.132800	4,328,364.44	9,299.32	0.39
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.859239	4,316,539.43	100.132800	4,328,364.44	11,825.01	0.39
		Base		99.859239	4,316,539.43	100.132800	4,328,364.44	11,825.01	0.39
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	4,322,624.000	99.995899	4,322,446.72	100.078100	4,325,999.97	3,553.25	0.39
		Base		99.995899	4,322,446.72	100.078100	4,325,999.97	3,553.25	0.39
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.085157	2,141,539.39	97.695300	2,111,500.24	-30,039.15	0.19
		Base		99.085157	2,141,539.39	97.695300	2,111,500.24	-30,039.15	0.19
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.215220	19,843,044.04	99.554700	19,910,940.00	67,895.96	1.79
		Base		99.215220	19,843,044.04	99.554700	19,910,940.00	67,895.96	1.79

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.914823	19,982,964.61	99.953100	19,990,620.00	7,655.39	1.80
		Base		99.914823	19,982,964.61	99.953100	19,990,620.00	7,655.39	1.80
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.971127	19,994,225.45	100.121100	20,024,220.00	29,994.55	1.80
		Base		99.971127	19,994,225.45	100.121100	20,024,220.00	29,994.55	1.80
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.990107	6,483,293.86	99.661600	6,461,993.68	-21,300.18	0.58
Original Face:		Base	6,483,935.000	99.990107	6,483,293.86	99.661600	6,461,993.68	-21,300.18	0.58
92887CAE8	VOLVO FINANCIAL EQUIPMENT LLC VFET 2012 1A A3 144A					0.91	17 Aug 2015		
		Local	72,042.530	99.999348	72,042.06	100.019500	72,056.58	14.52	0.01
Original Face:		Base	2,161,312.000	99.999348	72,042.06	100.019500	72,056.58	14.52	0.01
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	113.695383	4,914,623.90	113.663600	4,913,250.05	-1,373.85	0.44
		Base		113.695383	4,914,623.90	113.663600	4,913,250.05	-1,373.85	0.44
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8631	23 Apr 2018		
		Local	4,322,624.000	99.999990	4,322,623.58	100.941600	4,363,325.83	40,702.25	0.39
		Base		99.999990	4,322,623.58	100.941600	4,363,325.83	40,702.25	0.39
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5331	14 May 2018		
		Local	3,458,099.000	99.999996	3,458,098.85	99.924300	3,455,481.22	-2,617.63	0.31
		Base		99.999996	3,458,098.85	99.924300	3,455,481.22	-2,617.63	0.31
US DOLLAR Total									
		Local	778,129,262.290		780,931,492.97		777,072,423.66	-3,859,069.31	69.97
Original Face:		Base	442,105,685.000		780,931,492.97		777,072,423.66	-3,859,069.31	69.97
FIXED INCOME Total									
		Base	778,129,262.290		780,931,492.97		777,072,423.66	-3,859,069.31	69.97
Original Face:			442,105,685.000						

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

Holdings

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

As of: *August 31, 2014*

View Date: *November 6, 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

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

Books Closed

Prepared by State Street

Holdings

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

As of: *August 31, 2014* *View Date:* *November 6, 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									
		1,111,735,288.610	Base		1,114,492,898.77		1,110,626,691.71	-3,866,207.06	100.00
Original Face:		442,105,685.000							

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

Books Closed

Prepared by State Street

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	11,556,457.920	Local	11,556,457.92	11,556,457.92	1.51	0.00		0.00
		Base	11,556,457.92	11,556,457.92	1.51	0.00	0.00	0.00
EQUITY								
	18,229,833.000	Local	487,835,667.88	753,559,087.55	98.49	265,723,419.67		265,723,419.67
		Base	487,835,667.88	753,559,087.55	98.49	265,723,419.67	0.00	265,723,419.67
US DOLLAR Total								
	29,786,290.920	Local	499,392,125.80	765,115,545.47	100.00	265,723,419.67		265,723,419.67
		Base	499,392,125.80	765,115,545.47	100.00	265,723,419.67	0.00	265,723,419.67
FUND Total								
	29,786,290.920	Base	499,392,125.80	765,115,545.47	100.00	265,723,419.67	0.00	265,723,419.67

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	14,862,722.990	Local	14,862,722.99	14,862,722.99	3.01	0.00		0.00
		Base	14,862,722.99	14,862,722.99	3.01	0.00	0.00	0.00
EQUITY								
	16,960,106.519	Local	358,816,565.34	478,581,946.77	96.99	119,765,381.43		119,765,381.43
		Base	358,816,565.34	478,581,946.77	96.99	119,765,381.43	0.00	119,765,381.43
US DOLLAR Total								
	31,822,829.509	Local	373,679,288.33	493,444,669.76	100.00	119,765,381.43		119,765,381.43
		Base	373,679,288.33	493,444,669.76	100.00	119,765,381.43	0.00	119,765,381.43
FUND Total								
	31,822,829.509	Base	373,679,288.33	493,444,669.76	100.00	119,765,381.43	0.00	119,765,381.43

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	16,145,599.660	Local	16,145,599.66	16,145,599.66	0.87	0.00		0.00
		Base	16,145,599.66	16,145,599.66	0.87	0.00	0.00	0.00
CASH EQUIVALENT								
	25,000,000.000	Local	25,018,613.04	25,018,613.04	1.35	0.00		0.00
		Base	25,018,613.04	25,018,613.04	1.35	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								
	1,693,176,491.590	Local	1,753,258,428.08	1,809,277,522.07	97.75	56,019,093.99		56,019,093.99
Original Face:	1,059,386,010.000	Base	1,753,258,428.08	1,809,277,522.07	97.75	56,019,093.99	0.00	56,019,093.99
US DOLLAR Total								
	1,734,807,951.080	Local	1,794,908,500.61	1,850,927,594.60	100.00	56,019,093.99		56,019,093.99
Original Face:	1,059,386,010.000	Base	1,794,908,500.61	1,850,927,594.60	100.00	56,019,093.99	0.00	56,019,093.99
FUND Total								
	1,734,807,951.080	Base	1,794,908,500.61	1,850,927,594.60	100.00	56,019,093.99	0.00	56,019,093.99
Original Face:	1,059,386,010.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	88,880.300	Local	88,880.30	88,880.30	0.04	0.00		0.00
		Base	88,880.30	88,880.30	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	65,380,000.000	Local	65,422,588.25	65,421,305.72	25.88	-1,282.53		-1,282.53
		Base	65,422,588.25	65,421,305.72	25.88	-1,282.53	0.00	-1,282.53
FIXED INCOME								
	183,388,614.130	Local	186,698,179.92	187,317,179.84	74.09	618,999.92		618,999.92
Original Face:	163,059,358.000	Base	186,698,179.92	187,317,179.84	74.09	618,999.92	0.00	618,999.92
US DOLLAR Total								
	248,857,494.430	Local	252,209,648.47	252,827,365.86	100.00	617,717.39		617,717.39
Original Face:	163,059,358.000	Base	252,209,648.47	252,827,365.86	100.00	617,717.39	0.00	617,717.39
FUND Total								
	248,857,494.430	Base	252,209,648.47	252,827,365.86	100.00	617,717.39	0.00	617,717.39
Original Face:	163,059,358.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	882,207.540	Local	882,207.54	882,207.54	0.55	0.00		0.00
		Base	882,207.54	882,207.54	0.55	0.00	0.00	0.00
CASH EQUIVALENT								
	31,809,213.460	Local	31,810,988.78	31,810,988.78	19.69	0.00		0.00
		Base	31,810,988.78	31,810,988.78	19.69	0.00	0.00	0.00
FIXED INCOME								
	125,646,813.910	Local	129,339,215.65	128,870,974.04	79.76	-468,241.61		-468,241.61
Original Face:	124,656,139.000	Base	129,339,215.65	128,870,974.04	79.76	-468,241.61	0.00	-468,241.61
US DOLLAR Total								
	158,338,234.910	Local	162,032,411.97	161,564,170.36	100.00	-468,241.61		-468,241.61
Original Face:	124,656,139.000	Base	162,032,411.97	161,564,170.36	100.00	-468,241.61	0.00	-468,241.61
FUND Total								
	158,338,234.910	Base	162,032,411.97	161,564,170.36	100.00	-468,241.61	0.00	-468,241.61
Original Face:	124,656,139.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	6,772,861.010	Local	6,772,861.01	6,772,861.01	0.37	0.00		0.00
		Base	6,772,861.01	6,772,861.01	0.37	0.00	0.00	0.00
EQUITY								
	30,147,241.333	Local	1,137,002,212.49	1,819,936,286.02	99.63	682,934,073.53		682,934,073.53
		Base	1,137,002,212.49	1,819,936,286.02	99.63	682,934,073.53	0.00	682,934,073.53
US DOLLAR Total								
	36,920,102.343	Local	1,143,775,073.50	1,826,709,147.03	100.00	682,934,073.53		682,934,073.53
		Base	1,143,775,073.50	1,826,709,147.03	100.00	682,934,073.53	0.00	682,934,073.53
FUND Total								
	36,920,102.343	Base	1,143,775,073.50	1,826,709,147.03	100.00	682,934,073.53	0.00	682,934,073.53

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	1,518.420	Local	1,518.42	1,518.42	0.00	0.00		0.00
		Base	1,518.42	1,518.42	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	267,143,335.250	Local	267,139,830.53	267,139,830.53	30.92	0.00		0.00
		Base	267,139,830.53	267,139,830.53	30.92	0.00	0.00	0.00
FIXED INCOME								
	590,229,974.050	Local	602,155,271.13	596,779,001.64	69.08	-5,376,269.49		-5,376,269.49
Original Face:	703,221,595.000	Base	602,155,271.13	596,779,001.64	69.08	-5,376,269.49	0.00	-5,376,269.49
US DOLLAR Total								
	857,374,827.720	Local	869,296,620.08	863,920,350.59	100.00	-5,376,269.49		-5,376,269.49
Original Face:	703,221,595.000	Base	869,296,620.08	863,920,350.59	100.00	-5,376,269.49	0.00	-5,376,269.49
FUND Total								
	857,374,827.720	Base	869,296,620.08	863,920,350.59	100.00	-5,376,269.49	0.00	-5,376,269.49
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	20.000	Local	20.00	20.00	0.00	0.00		0.00
		Base	20.00	20.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	477,767,503.580	Local	477,765,031.51	477,746,750.36	37.06	-18,281.15		-18,281.15
		Base	477,765,031.51	477,746,750.36	37.06	-18,281.15	0.00	-18,281.15
FIXED INCOME								
	812,666,707.730	Local	816,828,953.98	811,429,366.92	62.94	-5,399,587.06		-5,399,587.06
Original Face:	491,222,748.000	Base	816,828,953.98	811,429,366.92	62.94	-5,399,587.06	0.00	-5,399,587.06
US DOLLAR Total								
	1,290,434,231.310	Local	1,294,594,005.49	1,289,176,137.28	100.00	-5,417,868.21		-5,417,868.21
Original Face:	491,222,748.000	Base	1,294,594,005.49	1,289,176,137.28	100.00	-5,417,868.21	0.00	-5,417,868.21
FUND Total								
	1,290,434,231.310	Base	1,294,594,005.49	1,289,176,137.28	100.00	-5,417,868.21	0.00	-5,417,868.21
Original Face:	491,222,748.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	-6,553.750	Local	-6,553.75	-6,553.75	0.01	0.00		0.00
		Base	-6,553.75	-6,553.75	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	5,352,149.970	Local	5,354,112.70	5,357,369.01	5.29	3,256.31		3,256.31
		Base	5,354,112.70	5,357,369.01	5.29	3,256.31	0.00	3,256.31
FIXED INCOME								
	95,148,965.250	Local	95,825,449.68	95,863,686.45	94.70	38,236.77		38,236.77
Original Face:	56,109,000.000	Base	95,825,449.68	95,863,686.45	94.70	38,236.77	0.00	38,236.77
US DOLLAR Total								
	100,494,561.470	Local	101,173,008.63	101,214,501.71	100.00	41,493.08		41,493.08
Original Face:	56,109,000.000	Base	101,173,008.63	101,214,501.71	100.00	41,493.08	0.00	41,493.08
FUND Total								
	100,494,561.470	Base	101,173,008.63	101,214,501.71	100.00	41,493.08	0.00	41,493.08
Original Face:	56,109,000.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	231.780	Local	231.78	231.78	0.00	0.00		0.00
		Base	231.78	231.78	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	151,700,882.460	Local	151,691,791.96	151,691,791.96	19.65	0.00		0.00
		Base	151,691,791.96	151,691,791.96	19.65	0.00	0.00	0.00
FIXED INCOME								
	626,546,983.070	Local	627,546,188.17	620,235,417.95	80.35	-7,310,770.22		-7,310,770.22
Original Face:	327,099,535.000	Base	627,546,188.17	620,235,417.95	80.35	-7,310,770.22	0.00	-7,310,770.22
US DOLLAR Total								
	778,248,097.310	Local	779,238,211.91	771,927,441.69	100.00	-7,310,770.22		-7,310,770.22
Original Face:	327,099,535.000	Base	779,238,211.91	771,927,441.69	100.00	-7,310,770.22	0.00	-7,310,770.22
FUND Total								
	778,248,097.310	Base	779,238,211.91	771,927,441.69	100.00	-7,310,770.22	0.00	-7,310,770.22
Original Face:	327,099,535.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	969,685,554.150	Local	969,696,423.52	969,692,711.99	85.83	-3,711.53		-3,711.53
		Base	969,696,423.52	969,692,711.99	85.83	-3,711.53	0.00	-3,711.53
FIXED INCOME								
	159,795,288.560	Local	160,061,742.69	160,057,714.78	14.17	-4,027.91		-4,027.91
Original Face:	202,500,000.000	Base	160,061,742.69	160,057,714.78	14.17	-4,027.91	0.00	-4,027.91
US DOLLAR Total								
	1,129,480,842.710	Local	1,129,758,166.21	1,129,750,426.77	100.00	-7,739.44		-7,739.44
Original Face:	202,500,000.000	Base	1,129,758,166.21	1,129,750,426.77	100.00	-7,739.44	0.00	-7,739.44
FUND Total								
	1,129,480,842.710	Base	1,129,758,166.21	1,129,750,426.77	100.00	-7,739.44	0.00	-7,739.44
Original Face:	202,500,000.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	698.140	Local	698.14	698.14	0.00	0.00		0.00
		Base	698.14	698.14	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	802,046,477.400	Local	802,114,413.60	802,120,324.85	90.38	5,911.25		5,911.25
		Base	802,114,413.60	802,120,324.85	90.38	5,911.25	0.00	5,911.25
FIXED INCOME								
	85,000,000.000	Local	85,342,478.99	85,343,900.00	9.62	1,421.01		1,421.01
		Base	85,342,478.99	85,343,900.00	9.62	1,421.01	0.00	1,421.01
US DOLLAR Total								
	887,047,175.540	Local	887,457,590.73	887,464,922.99	100.00	7,332.26		7,332.26
		Base	887,457,590.73	887,464,922.99	100.00	7,332.26	0.00	7,332.26
FUND Total								
	887,047,175.540	Base	887,457,590.73	887,464,922.99	100.00	7,332.26	0.00	7,332.26

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	-98,356.160	Local	-98,356.16	-98,356.16	0.03	0.00		0.00
		Base	-98,356.16	-98,356.16	0.03	0.00	0.00	0.00
CASH EQUIVALENT								
	42,310,508.850	Local	42,432,555.78	42,432,555.78	14.19	0.00		0.00
		Base	42,432,555.78	42,432,555.78	14.19	0.00	0.00	0.00
FIXED INCOME								
	244,965,000.000	Local	256,105,504.63	256,482,653.50	85.78	377,148.87		377,148.87
		Base	256,105,504.63	256,482,653.50	85.78	377,148.87	0.00	377,148.87
US DOLLAR Total								
	287,177,152.690	Local	298,439,704.25	298,816,853.12	100.00	377,148.87		377,148.87
		Base	298,439,704.25	298,816,853.12	100.00	377,148.87	0.00	377,148.87
FUND Total								
	287,177,152.690	Base	298,439,704.25	298,816,853.12	100.00	377,148.87	0.00	377,148.87

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	4,986,708.780	Local	4,986,708.78	4,986,708.78	1.65	0.00		0.00
		Base	4,986,708.78	4,986,708.78	1.65	0.00	0.00	0.00
CASH EQUIVALENT								
	46,072,899.610	Local	46,067,966.85	46,067,966.85	15.22	0.00		0.00
		Base	46,067,966.85	46,067,966.85	15.22	0.00	0.00	0.00
FIXED INCOME								
	246,809,091.050	Local	248,710,842.26	251,592,103.13	83.13	2,881,260.87		2,881,260.87
Original Face:	181,559,028.000	Base	248,710,842.26	251,592,103.13	83.13	2,881,260.87	0.00	2,881,260.87
US DOLLAR Total								
	297,868,699.440	Local	299,765,517.89	302,646,778.76	100.00	2,881,260.87		2,881,260.87
Original Face:	181,559,028.000	Base	299,765,517.89	302,646,778.76	100.00	2,881,260.87	0.00	2,881,260.87
FUND Total								
	297,868,699.440	Base	299,765,517.89	302,646,778.76	100.00	2,881,260.87	0.00	2,881,260.87
Original Face:	181,559,028.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	282,683.700	Local	282,683.70	282,683.70	2.35	0.00		0.00
		Base	282,683.70	282,683.70	2.35	0.00	0.00	0.00
EQUITY								
	5,953,517.122	Local	5,958,451.16	5,958,453.96	49.57	2.80		2.80
		Base	5,958,451.16	5,958,453.96	49.57	2.80	0.00	2.80
FIXED INCOME								
	5,819,317.860	Local	5,863,337.31	5,780,102.24	48.08	-83,235.07		-83,235.07
Original Face:	10,596,315.000	Base	5,863,337.31	5,780,102.24	48.08	-83,235.07	0.00	-83,235.07
US DOLLAR Total								
	12,055,518.682	Local	12,104,472.17	12,021,239.90	100.00	-83,232.27		-83,232.27
Original Face:	10,596,315.000	Base	12,104,472.17	12,021,239.90	100.00	-83,232.27	0.00	-83,232.27
FUND Total								
	12,055,518.682	Base	12,104,472.17	12,021,239.90	100.00	-83,232.27	0.00	-83,232.27
Original Face:	10,596,315.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	510,917.650	Local	510,917.65	510,917.65	0.15	0.00		0.00
		Base	510,917.65	510,917.65	0.15	0.00	0.00	0.00
CASH EQUIVALENT								
	23,000,000.000	Local	22,993,806.94	22,991,006.94	6.85	-2,800.00		-2,800.00
		Base	22,993,806.94	22,991,006.94	6.85	-2,800.00	0.00	-2,800.00
FIXED INCOME								
	308,912,920.490	Local	314,140,202.92	312,132,607.33	93.00	-2,007,595.59		-2,007,595.59
Original Face:	206,695,168.000	Base	314,140,202.92	312,132,607.33	93.00	-2,007,595.59	0.00	-2,007,595.59
US DOLLAR Total								
	332,423,838.140	Local	337,644,927.51	335,634,531.92	100.00	-2,010,395.59		-2,010,395.59
Original Face:	206,695,168.000	Base	337,644,927.51	335,634,531.92	100.00	-2,010,395.59	0.00	-2,010,395.59
FUND Total								
	332,423,838.140	Base	337,644,927.51	335,634,531.92	100.00	-2,010,395.59	0.00	-2,010,395.59
Original Face:	206,695,168.000							

Holdings

Currency Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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								
	697,433.320	Local	697,433.32	697,433.32	0.06	0.00		0.00
		Base	697,433.32	697,433.32	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	332,908,593.000	Local	332,863,972.48	332,856,834.73	29.97	-7,137.75		-7,137.75
		Base	332,863,972.48	332,856,834.73	29.97	-7,137.75	0.00	-7,137.75
FIXED INCOME								
	778,129,262.290	Local	780,931,492.97	777,072,423.66	69.97	-3,859,069.31		-3,859,069.31
Original Face:	442,105,685.000	Base	780,931,492.97	777,072,423.66	69.97	-3,859,069.31	0.00	-3,859,069.31
US DOLLAR Total								
	1,111,735,288.610	Local	1,114,492,898.77	1,110,626,691.71	100.00	-3,866,207.06		-3,866,207.06
Original Face:	442,105,685.000	Base	1,114,492,898.77	1,110,626,691.71	100.00	-3,866,207.06	0.00	-3,866,207.06
FUND Total								
	1,111,735,288.610	Base	1,114,492,898.77	1,110,626,691.71	100.00	-3,866,207.06	0.00	-3,866,207.06
Original Face:	442,105,685.000							

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	11,556,457.920	11,556,457.92	11,556,457.92	1.51	0.00	0.00	0.00
CASH EQUIVALENT Total	11,556,457.920	11,556,457.92	11,556,457.92	1.51	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	18,229,833.000	487,835,667.88	753,559,087.55	98.49	265,723,419.67	0.00	265,723,419.67
EQUITY Total	18,229,833.000	487,835,667.88	753,559,087.55	98.49	265,723,419.67	0.00	265,723,419.67

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	29,786,290.920	499,392,125.80	765,115,545.47	100.00	265,723,419.67	0.00	265,723,419.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	14,862,722.990	14,862,722.99	14,862,722.99	3.01	0.00	0.00	0.00
CASH EQUIVALENT Total	14,862,722.990	14,862,722.99	14,862,722.99	3.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	16,960,106.519	358,816,565.34	478,581,946.77	96.99	119,765,381.43	0.00	119,765,381.43
EQUITY Total	16,960,106.519	358,816,565.34	478,581,946.77	96.99	119,765,381.43	0.00	119,765,381.43

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	31,822,829.509	373,679,288.33	493,444,669.76	100.00	119,765,381.43	0.00	119,765,381.43

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	16,145,599.660	16,145,599.66	16,145,599.66	0.87	0.00	0.00	0.00
CASH Total	16,145,599.660	16,145,599.66	16,145,599.66	0.87	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	25,000,000.000	25,018,613.04	25,018,613.04	1.35	0.00	0.00	0.00
CASH EQUIVALENT Total	25,000,000.000	25,018,613.04	25,018,613.04	1.35	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	1,693,176,491.590	1,753,258,428.08	1,809,277,522.07	97.75	56,019,093.99	0.00	56,019,093.99
FIXED INCOME Total	1,693,176,491.590	1,753,258,428.08	1,809,277,522.07	97.75	56,019,093.99	0.00	56,019,093.99

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	1,734,807,951.080	1,794,908,500.61	1,850,927,594.60	100.00	56,019,093.99	0.00	56,019,093.99

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	88,880.300	88,880.30	88,880.30	0.04	0.00	0.00	0.00
CASH Total	88,880.300	88,880.30	88,880.30	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	65,380,000.000	65,422,588.25	65,421,305.72	25.88	-1,282.53	0.00	-1,282.53
CASH EQUIVALENT Total	65,380,000.000	65,422,588.25	65,421,305.72	25.88	-1,282.53	0.00	-1,282.53

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	183,388,614.130	186,698,179.92	187,317,179.84	74.09	618,999.92	0.00	618,999.92
FIXED INCOME Total							
	183,388,614.130	186,698,179.92	187,317,179.84	74.09	618,999.92	0.00	618,999.92

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	248,857,494.430	252,209,648.47	252,827,365.86	100.00	617,717.39	0.00	617,717.39

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	882,207.540	882,207.54	882,207.54	0.55	0.00	0.00	0.00
CASH Total	882,207.540	882,207.54	882,207.54	0.55	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	31,809,213.460	31,810,988.78	31,810,988.78	19.69	0.00	0.00	0.00
CASH EQUIVALENT Total	31,809,213.460	31,810,988.78	31,810,988.78	19.69	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	125,646,813.910	129,339,215.65	128,870,974.04	79.76	-468,241.61	0.00	-468,241.61
FIXED INCOME Total	125,646,813.910	129,339,215.65	128,870,974.04	79.76	-468,241.61	0.00	-468,241.61

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	158,338,234.910	162,032,411.97	161,564,170.36	100.00	-468,241.61	0.00	-468,241.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	6,772,861.010	6,772,861.01	6,772,861.01	0.37	0.00	0.00	0.00
CASH EQUIVALENT Total	6,772,861.010	6,772,861.01	6,772,861.01	0.37	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	30,147,241.333	1,137,002,212.49	1,819,936,286.02	99.63	682,934,073.53	0.00	682,934,073.53
EQUITY Total	30,147,241.333	1,137,002,212.49	1,819,936,286.02	99.63	682,934,073.53	0.00	682,934,073.53

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	36,920,102.343	1,143,775,073.50	1,826,709,147.03	100.00	682,934,073.53	0.00	682,934,073.53

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	1,518.420	1,518.42	1,518.42	0.00	0.00	0.00	0.00
CASH Total	1,518.420	1,518.42	1,518.42	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	267,143,335.250	267,139,830.53	267,139,830.53	30.92	0.00	0.00	0.00
CASH EQUIVALENT Total	267,143,335.250	267,139,830.53	267,139,830.53	30.92	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							
	590,229,974.050	602,155,271.13	596,779,001.64	69.08	-5,376,269.49	0.00	-5,376,269.49
FIXED INCOME Total							
	590,229,974.050	602,155,271.13	596,779,001.64	69.08	-5,376,269.49	0.00	-5,376,269.49

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	857,374,827.720	869,296,620.08	863,920,350.59	100.00	-5,376,269.49	0.00	-5,376,269.49

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	20.000	20.00	20.00	0.00	0.00	0.00	0.00
CASH Total	20.000	20.00	20.00	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	477,767,503.580	477,765,031.51	477,746,750.36	37.06	-18,281.15	0.00	-18,281.15
CASH EQUIVALENT Total	477,767,503.580	477,765,031.51	477,746,750.36	37.06	-18,281.15	0.00	-18,281.15

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	812,666,707.730	816,828,953.98	811,429,366.92	62.94	-5,399,587.06	0.00	-5,399,587.06
FIXED INCOME Total	812,666,707.730	816,828,953.98	811,429,366.92	62.94	-5,399,587.06	0.00	-5,399,587.06

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	1,290,434,231.310	1,294,594,005.49	1,289,176,137.28	100.00	-5,417,868.21	0.00	-5,417,868.21

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-6,553.750	-6,553.75	-6,553.75	0.01	0.00	0.00	0.00
CASH Total	-6,553.750	-6,553.75	-6,553.75	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	5,352,149.970	5,354,112.70	5,357,369.01	5.29	3,256.31	0.00	3,256.31
CASH EQUIVALENT Total	5,352,149.970	5,354,112.70	5,357,369.01	5.29	3,256.31	0.00	3,256.31

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	95,148,965.250	95,825,449.68	95,863,686.45	94.70	38,236.77	0.00	38,236.77
FIXED INCOME Total	95,148,965.250	95,825,449.68	95,863,686.45	94.70	38,236.77	0.00	38,236.77

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	100,494,561.470	101,173,008.63	101,214,501.71	100.00	41,493.08	0.00	41,493.08

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	231.780	231.78	231.78	0.00	0.00	0.00	0.00
CASH Total	231.780	231.78	231.78	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	151,700,882.460	151,691,791.96	151,691,791.96	19.65	0.00	0.00	0.00
CASH EQUIVALENT Total	151,700,882.460	151,691,791.96	151,691,791.96	19.65	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	626,546,983.070	627,546,188.17	620,235,417.95	80.35	-7,310,770.22	0.00	-7,310,770.22
FIXED INCOME Total							
	626,546,983.070	627,546,188.17	620,235,417.95	80.35	-7,310,770.22	0.00	-7,310,770.22

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	778,248,097.310	779,238,211.91	771,927,441.69	100.00	-7,310,770.22	0.00	-7,310,770.22

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	969,685,554.150	969,696,423.52	969,692,711.99	85.83	-3,711.53	0.00	-3,711.53
CASH EQUIVALENT Total	969,685,554.150	969,696,423.52	969,692,711.99	85.83	-3,711.53	0.00	-3,711.53

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	159,795,288.560	160,061,742.69	160,057,714.78	14.17	-4,027.91	0.00	-4,027.91
FIXED INCOME Total							
	159,795,288.560	160,061,742.69	160,057,714.78	14.17	-4,027.91	0.00	-4,027.91

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	1,129,480,842.710	1,129,758,166.21	1,129,750,426.77	100.00	-7,739.44	0.00	-7,739.44

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	698.140	698.14	698.14	0.00	0.00	0.00	0.00
CASH Total	698.140	698.14	698.14	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	802,046,477.400	802,114,413.60	802,120,324.85	90.38	5,911.25	0.00	5,911.25
CASH EQUIVALENT Total	802,046,477.400	802,114,413.60	802,120,324.85	90.38	5,911.25	0.00	5,911.25

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	85,000,000.000	85,342,478.99	85,343,900.00	9.62	1,421.01	0.00	1,421.01
FIXED INCOME Total							
	85,000,000.000	85,342,478.99	85,343,900.00	9.62	1,421.01	0.00	1,421.01

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	887,047,175.540	887,457,590.73	887,464,922.99	100.00	7,332.26	0.00	7,332.26

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	-98,356.160	-98,356.16	-98,356.16	0.03	0.00	0.00	0.00
CASH Total	-98,356.160	-98,356.16	-98,356.16	0.03	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	42,310,508.850	42,432,555.78	42,432,555.78	14.19	0.00	0.00	0.00
CASH EQUIVALENT Total	42,310,508.850	42,432,555.78	42,432,555.78	14.19	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							
	244,965,000.000	256,105,504.63	256,482,653.50	85.78	377,148.87	0.00	377,148.87
FIXED INCOME Total							
	244,965,000.000	256,105,504.63	256,482,653.50	85.78	377,148.87	0.00	377,148.87

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	287,177,152.690	298,439,704.25	298,816,853.12	100.00	377,148.87	0.00	377,148.87

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	4,986,708.780	4,986,708.78	4,986,708.78	1.65	0.00	0.00	0.00
CASH Total	4,986,708.780	4,986,708.78	4,986,708.78	1.65	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	46,072,899.610	46,067,966.85	46,067,966.85	15.22	0.00	0.00	0.00
CASH EQUIVALENT Total	46,072,899.610	46,067,966.85	46,067,966.85	15.22	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	246,809,091.050	248,710,842.26	251,592,103.13	83.13	2,881,260.87	0.00	2,881,260.87
FIXED INCOME Total	246,809,091.050	248,710,842.26	251,592,103.13	83.13	2,881,260.87	0.00	2,881,260.87

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	297,868,699.440	299,765,517.89	302,646,778.76	100.00	2,881,260.87	0.00	2,881,260.87

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	282,683.700	282,683.70	282,683.70	2.35	0.00	0.00	0.00
CASH EQUIVALENT Total	282,683.700	282,683.70	282,683.70	2.35	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	49.57	2.80	0.00	2.80
EQUITY Total	5,953,517.122	5,958,451.16	5,958,453.96	49.57	2.80	0.00	2.80

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	5,819,317.860	5,863,337.31	5,780,102.24	48.08	-83,235.07	0.00	-83,235.07
FIXED INCOME Total							
	5,819,317.860	5,863,337.31	5,780,102.24	48.08	-83,235.07	0.00	-83,235.07

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	12,055,518.682	12,104,472.17	12,021,239.90	100.00	-83,232.27	0.00	-83,232.27

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	510,917.650	510,917.65	510,917.65	0.15	0.00	0.00	0.00
CASH Total	510,917.650	510,917.65	510,917.65	0.15	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	23,000,000.000	22,993,806.94	22,991,006.94	6.85	-2,800.00	0.00	-2,800.00
CASH EQUIVALENT Total	23,000,000.000	22,993,806.94	22,991,006.94	6.85	-2,800.00	0.00	-2,800.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	308,912,920.490	314,140,202.92	312,132,607.33	93.00	-2,007,595.59	0.00	-2,007,595.59
FIXED INCOME Total	308,912,920.490	314,140,202.92	312,132,607.33	93.00	-2,007,595.59	0.00	-2,007,595.59

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	332,423,838.140	337,644,927.51	335,634,531.92	100.00	-2,010,395.59	0.00	-2,010,395.59

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	697,433.320	697,433.32	697,433.32	0.06	0.00	0.00	0.00
CASH Total	697,433.320	697,433.32	697,433.32	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	332,908,593.000	332,863,972.48	332,856,834.73	29.97	-7,137.75	0.00	-7,137.75
CASH EQUIVALENT Total	332,908,593.000	332,863,972.48	332,856,834.73	29.97	-7,137.75	0.00	-7,137.75

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	778,129,262.290	780,931,492.97	777,072,423.66	69.97	-3,859,069.31	0.00	-3,859,069.31
FIXED INCOME Total							
	778,129,262.290	780,931,492.97	777,072,423.66	69.97	-3,859,069.31	0.00	-3,859,069.31

Holdings

Asset Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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	1,111,735,288.610	1,114,492,898.77	1,110,626,691.71	100.00	-3,866,207.06	0.00	-3,866,207.06

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	11,556,457.920	11,556,457.92	11,556,457.92	1.51	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	18,229,833.000	487,835,667.88	753,559,087.55	98.49	265,723,419.67	0.00	265,723,419.67
					279,179,077.81 GN	0.00 GN	279,179,077.81 GN
					-13,455,658.14 LS	0.00 LS	-13,455,658.14 LS
FUND Total							
0.000	29,786,290.920	499,392,125.80	765,115,545.47	100.00	265,723,419.67	0.00	265,723,419.67
					279,179,077.81 GN	0.00 GN	279,179,077.81 GN
					-13,455,658.14 LS	0.00 LS	-13,455,658.14 LS

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	14,862,722.990	14,862,722.99	14,862,722.99	3.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	16,960,106.519	358,816,565.34	478,581,946.77	96.99	119,765,381.43	0.00	119,765,381.43
					134,603,638.66 GN	0.00 GN	134,603,638.66 GN
					-14,838,257.23 LS	0.00 LS	-14,838,257.23 LS
FUND Total							
0.000	31,822,829.509	373,679,288.33	493,444,669.76	100.00	119,765,381.43	0.00	119,765,381.43
					134,603,638.66 GN	0.00 GN	134,603,638.66 GN
					-14,838,257.23 LS	0.00 LS	-14,838,257.23 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							
	16,145,599.660	16,145,599.66	16,145,599.66	0.87	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							
	25,000,000.000	25,018,613.04	25,018,613.04	1.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	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							
	1,693,176,491.590	1,753,258,428.08	1,809,277,522.07	97.75	56,019,093.99	0.00	56,019,093.99
					63,335,544.81 GN	0.00 GN	63,335,544.81 GN
					-7,316,450.82 LS	0.00 LS	-7,316,450.82 LS
Original Face: 1,059,386,010.000							
FUND Total							
0.000	1,734,807,951.080	1,794,908,500.61	1,850,927,594.60	100.00	56,019,093.99	0.00	56,019,093.99
					63,335,544.81 GN	0.00 GN	63,335,544.81 GN
					-7,316,450.82 LS	0.00 LS	-7,316,450.82 LS
Original Face: 1,059,386,010.000							

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	88,880.300	88,880.30	88,880.30	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							
	65,380,000.000	65,422,588.25	65,421,305.72	25.88	-1,282.53	0.00	-1,282.53
					0.00 GN	0.00 GN	0.00 GN
					-1,282.53 LS	0.00 LS	-1,282.53 LS
FIXED INCOME							
	183,388,614.130	186,698,179.92	187,317,179.84	74.09	618,999.92	0.00	618,999.92
					1,444,421.43 GN	0.00 GN	1,444,421.43 GN
					-825,421.51 LS	0.00 LS	-825,421.51 LS
Original Face:	163,059,358.000						
FUND Total							
0.000	248,857,494.430	252,209,648.47	252,827,365.86	100.00	617,717.39	0.00	617,717.39
					1,444,421.43 GN	0.00 GN	1,444,421.43 GN
					-826,704.04 LS	0.00 LS	-826,704.04 LS
Original Face:	163,059,358.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	882,207.540	882,207.54	882,207.54	0.55	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	31,809,213.460	31,810,988.78	31,810,988.78	19.69	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							
	125,646,813.910	129,339,215.65	128,870,974.04	79.76	-468,241.61	0.00	-468,241.61
					440,862.20 GN	0.00 GN	440,862.20 GN
					-909,103.81 LS	0.00 LS	-909,103.81 LS
Original Face:	124,656,139.000						
FUND Total							
0.000	158,338,234.910	162,032,411.97	161,564,170.36	100.00	-468,241.61	0.00	-468,241.61
					440,862.20 GN	0.00 GN	440,862.20 GN
					-909,103.81 LS	0.00 LS	-909,103.81 LS
Original Face:	124,656,139.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	6,772,861.010	6,772,861.01	6,772,861.01	0.37	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							
	30,147,241.333	1,137,002,212.49	1,819,936,286.02	99.63	682,934,073.53	0.00	682,934,073.53
					733,803,812.69 GN	0.00 GN	733,803,812.69 GN
					-50,869,739.16 LS	0.00 LS	-50,869,739.16 LS
FUND Total							
0.000	36,920,102.343	1,143,775,073.50	1,826,709,147.03	100.00	682,934,073.53	0.00	682,934,073.53
					733,803,812.69 GN	0.00 GN	733,803,812.69 GN
					-50,869,739.16 LS	0.00 LS	-50,869,739.16 LS

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	1,518.420	1,518.42	1,518.42	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							
	267,143,335.250	267,139,830.53	267,139,830.53	30.92	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							
	590,229,974.050	602,155,271.13	596,779,001.64	69.08	-5,376,269.49	0.00	-5,376,269.49
					1,873,530.82 GN	0.00 GN	1,873,530.82 GN
					-7,249,800.31 LS	0.00 LS	-7,249,800.31 LS
Original Face:	703,221,595.000						
FUND Total							
0.000	857,374,827.720	869,296,620.08	863,920,350.59	100.00	-5,376,269.49	0.00	-5,376,269.49
					1,873,530.82 GN	0.00 GN	1,873,530.82 GN
					-7,249,800.31 LS	0.00 LS	-7,249,800.31 LS
Original Face:	703,221,595.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	20.000	20.00	20.00	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							
	477,767,503.580	477,765,031.51	477,746,750.36	37.06	-18,281.15	0.00	-18,281.15
					0.00 GN	0.00 GN	0.00 GN
					-18,281.15 LS	0.00 LS	-18,281.15 LS
FIXED INCOME							
	812,666,707.730	816,828,953.98	811,429,366.92	62.94	-5,399,587.06	0.00	-5,399,587.06
					2,559,930.70 GN	0.00 GN	2,559,930.70 GN
					-7,959,517.76 LS	0.00 LS	-7,959,517.76 LS
Original Face:	491,222,748.000						
FUND Total							
0.000	1,290,434,231.310	1,294,594,005.49	1,289,176,137.28	100.00	-5,417,868.21	0.00	-5,417,868.21
					2,559,930.70 GN	0.00 GN	2,559,930.70 GN
					-7,977,798.91 LS	0.00 LS	-7,977,798.91 LS
Original Face:	491,222,748.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	-6,553.750	-6,553.75	-6,553.75	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							
	5,352,149.970	5,354,112.70	5,357,369.01	5.29	3,256.31	0.00	3,256.31
					3,256.31 GN	0.00 GN	3,256.31 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	95,148,965.250	95,825,449.68	95,863,686.45	94.70	38,236.77	0.00	38,236.77
					118,288.16 GN	0.00 GN	118,288.16 GN
					-80,051.39 LS	0.00 LS	-80,051.39 LS
Original Face:	56,109,000.000						
FUND Total							
0.000	100,494,561.470	101,173,008.63	101,214,501.71	100.00	41,493.08	0.00	41,493.08
					121,544.47 GN	0.00 GN	121,544.47 GN
					-80,051.39 LS	0.00 LS	-80,051.39 LS
Original Face:	56,109,000.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	231.780	231.78	231.78	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							
	151,700,882.460	151,691,791.96	151,691,791.96	19.65	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							
	626,546,983.070	627,546,188.17	620,235,417.95	80.35	-7,310,770.22	0.00	-7,310,770.22
					421,936.44 GN	0.00 GN	421,936.44 GN
					-7,732,706.66 LS	0.00 LS	-7,732,706.66 LS
Original Face:	327,099,535.000						
FUND Total							
0.000	778,248,097.310	779,238,211.91	771,927,441.69	100.00	-7,310,770.22	0.00	-7,310,770.22
					421,936.44 GN	0.00 GN	421,936.44 GN
					-7,732,706.66 LS	0.00 LS	-7,732,706.66 LS
Original Face:	327,099,535.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	969,685,554.150	969,696,423.52	969,692,711.99	85.83	-3,711.53	0.00	-3,711.53
					1,312.33 GN	0.00 GN	1,312.33 GN
					-5,023.86 LS	0.00 LS	-5,023.86 LS
FIXED INCOME							
	159,795,288.560	160,061,742.69	160,057,714.78	14.17	-4,027.91	0.00	-4,027.91
					3,862.05 GN	0.00 GN	3,862.05 GN
					-7,889.96 LS	0.00 LS	-7,889.96 LS
Original Face:	202,500,000.000						
FUND Total							
0.000	1,129,480,842.710	1,129,758,166.21	1,129,750,426.77	100.00	-7,739.44	0.00	-7,739.44
					5,174.38 GN	0.00 GN	5,174.38 GN
					-12,913.82 LS	0.00 LS	-12,913.82 LS
Original Face:	202,500,000.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	698.140	698.14	698.14	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							
	802,046,477.400	802,114,413.60	802,120,324.85	90.38	5,911.25	0.00	5,911.25
					6,440.00 GN	0.00 GN	6,440.00 GN
					-528.75 LS	0.00 LS	-528.75 LS
FIXED INCOME							
	85,000,000.000	85,342,478.99	85,343,900.00	9.62	1,421.01	0.00	1,421.01
					4,866.73 GN	0.00 GN	4,866.73 GN
					-3,445.72 LS	0.00 LS	-3,445.72 LS
FUND Total							
0.000	887,047,175.540	887,457,590.73	887,464,922.99	100.00	7,332.26	0.00	7,332.26
					11,306.73 GN	0.00 GN	11,306.73 GN
					-3,974.47 LS	0.00 LS	-3,974.47 LS

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	-98,356.160	-98,356.16	-98,356.16	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							
	42,310,508.850	42,432,555.78	42,432,555.78	14.19	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							
	244,965,000.000	256,105,504.63	256,482,653.50	85.78	377,148.87	0.00	377,148.87
					379,675.69 GN	0.00 GN	379,675.69 GN
					-2,526.82 LS	0.00 LS	-2,526.82 LS
FUND Total							
0.000	287,177,152.690	298,439,704.25	298,816,853.12	100.00	377,148.87	0.00	377,148.87
					379,675.69 GN	0.00 GN	379,675.69 GN
					-2,526.82 LS	0.00 LS	-2,526.82 LS

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	4,986,708.780	4,986,708.78	4,986,708.78	1.65	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							
	46,072,899.610	46,067,966.85	46,067,966.85	15.22	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							
	246,809,091.050	248,710,842.26	251,592,103.13	83.13	2,881,260.87	0.00	2,881,260.87
					3,726,971.93 GN	0.00 GN	3,726,971.93 GN
					-845,711.06 LS	0.00 LS	-845,711.06 LS
Original Face:	181,559,028.000						
FUND Total							
0.000	297,868,699.440	299,765,517.89	302,646,778.76	100.00	2,881,260.87	0.00	2,881,260.87
					3,726,971.93 GN	0.00 GN	3,726,971.93 GN
					-845,711.06 LS	0.00 LS	-845,711.06 LS
Original Face:	181,559,028.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	282,683.700	282,683.70	282,683.70	2.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	5,953,517.122	5,958,451.16	5,958,453.96	49.57	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							
	5,819,317.860	5,863,337.31	5,780,102.24	48.08	-83,235.07	0.00	-83,235.07
					60,707.00 GN	0.00 GN	60,707.00 GN
					-143,942.07 LS	0.00 LS	-143,942.07 LS
Original Face:	10,596,315.000						
FUND Total							
0.000	12,055,518.682	12,104,472.17	12,021,239.90	100.00	-83,232.27	0.00	-83,232.27
					60,709.80 GN	0.00 GN	60,709.80 GN
					-143,942.07 LS	0.00 LS	-143,942.07 LS
Original Face:	10,596,315.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	510,917.650	510,917.65	510,917.65	0.15	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							
	23,000,000.000	22,993,806.94	22,991,006.94	6.85	-2,800.00	0.00	-2,800.00
					0.00 GN	0.00 GN	0.00 GN
					-2,800.00 LS	0.00 LS	-2,800.00 LS
FIXED INCOME							
	308,912,920.490	314,140,202.92	312,132,607.33	93.00	-2,007,595.59	0.00	-2,007,595.59
					1,272,597.96 GN	0.00 GN	1,272,597.96 GN
					-3,280,193.55 LS	0.00 LS	-3,280,193.55 LS
Original Face:	206,695,168.000						
FUND Total							
0.000	332,423,838.140	337,644,927.51	335,634,531.92	100.00	-2,010,395.59	0.00	-2,010,395.59
					1,272,597.96 GN	0.00 GN	1,272,597.96 GN
					-3,282,993.55 LS	0.00 LS	-3,282,993.55 LS
Original Face:	206,695,168.000						

Holdings

Fund Summary

As of: *August 31, 2014*

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

View Date: *November 6, 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							
	697,433.320	697,433.32	697,433.32	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							
	332,908,593.000	332,863,972.48	332,856,834.73	29.97	-7,137.75	0.00	-7,137.75
					9,965.33 GN	0.00 GN	9,965.33 GN
					-17,103.08 LS	0.00 LS	-17,103.08 LS
FIXED INCOME							
	778,129,262.290	780,931,492.97	777,072,423.66	69.97	-3,859,069.31	0.00	-3,859,069.31
					2,239,812.55 GN	0.00 GN	2,239,812.55 GN
					-6,098,881.86 LS	0.00 LS	-6,098,881.86 LS
Original Face:	442,105,685.000						
FUND Total							
0.000	1,111,735,288.610	1,114,492,898.77	1,110,626,691.71	100.00	-3,866,207.06	0.00	-3,866,207.06
					2,249,777.88 GN	0.00 GN	2,249,777.88 GN
					-6,115,984.94 LS	0.00 LS	-6,115,984.94 LS
Original Face:	442,105,685.000						