Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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								
			-427,300.440	Local	1.000000	-427,300.44	1.000000	-427,300.44	0.00	0.06
				Base	1.000000	-427,300.44	1.000000	-427,300.44	0.00	0.06
US DOLLAR Total									
			-427,300.440	Local		-427,300.44		-427,300.44	0.00	0.06
				Base		-427,300.44		-427,300.44	0.00	0.06
CASH Total									
			-427,300.440	Base		-427,300.44		-427,300.44	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076504	31 Dec 2099		
			3,306,321.070	Local	100.000000	3,306,321.07	100.000000	3,306,321.07	0.00	0.44
				Base	100.000000	3,306,321.07	100.000000	3,306,321.07	0.00	0.44
US DOLLAR Total									
			3,306,321.070	Local		3,306,321.07		3,306,321.07	0.00	0.44
				Base		3,306,321.07		3,306,321.07	0.00	0.44
CASH EQUIVALENT Total									
			3,306,321.070	Base		3,306,321.07		3,306,321.07	0.00	0.44
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
001084102	AGCO CORP COMMON STOCK USD.01								
			40,072.000	Local	38.345887	1,536,596.39	44.310000	1,775,590.32	238,993.93	0.24
				Base	38.345887	1,536,596.39	44.310000	1,775,590.32	238,993.93	0.24

& 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
00164V103	AMC NETWORKS INC A COMMON STOCK								
		Local	27,750.000	46.057838	1,278,105.00	60.650000	1,683,037.50	404,932.50	0.22
		Base		46.057838	1,278,105.00	60.650000	1,683,037.50	404,932.50	0.22
00184X105	AOL INC COMMON STOCK USD.01								
		Local	36,934.000	20.879084	771,148.09	43.530000	1,607,737.02	836,588.93	0.21
		Base		20.879084	771,148.09	43.530000	1,607,737.02	836,588.93	0.21
002535300	AARON S INC COMMON STOCK USD.5								
		Local	30,214.000	20.424883	617,117.40	24.760000	748,098.64	130,981.24	0.10
		Base		20.424883	617,117.40	24.760000	748,098.64	130,981.24	0.10
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	33,505.000	40.357911	1,352,191.82	33.480000	1,121,747.40	-230,444.42	0.15
		Base		40.357911	1,352,191.82	33.480000	1,121,747.40	-230,444.42	0.15
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	53,557.000	8.595360	460,341.70	19.240000	1,030,436.68	570,094.98	0.14
		Base		8.595360	460,341.70	19.240000	1,030,436.68	570,094.98	0.14
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	20,288.000	49.576916	1,005,816.47	139.430000	2,828,755.84	1,822,939.37	0.38
		Base		49.576916	1,005,816.47	139.430000	2,828,755.84	1,822,939.37	0.38
005125109	ACXIOM CORP COMMON STOCK USD.1								
		Local	36,220.000	16.417391	594,637.92	18.840000	682,384.80	87,746.88	0.09
		Base		16.417391	594,637.92	18.840000	682,384.80	87,746.88	0.09
00738A106	ADTRAN INC COMMON STOCK USD.01								
		Local	25,683.000	28.394080	729,245.16	21.210000	544,736.43	-184,508.73	0.07
		Base		28.394080	729,245.16	21.210000	544,736.43	-184,508.73	0.07
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	34,259.000	44.779602	1,534,104.39	146.960000	5,034,702.64	3,500,598.25	0.67
		Base		44.779602	1,534,104.39	146.960000	5,034,702.64	3,500,598.25	0.67
00766T100	AECOM COMMON STOCK USD.01								
		Local	59,216.106	27.090402	1,604,188.13	32.550000	1,927,484.25	323,296.12	0.26
		Base		27.090402	1,604,188.13	32.550000	1,927,484.25	323,296.12	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
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	292,015.000	3.816430	1,114,454.95	2.800000	817,642.00	-296,812.95	0.11
		Base		3.816430	1,114,454.95	2.800000	817,642.00	-296,812.95	0.11
007974108	ADVENT SOFTWARE INC COMMON STOCK USD.01								
		Local	20,816.000	20.818983	433,367.94	34.560000	719,400.96	286,033.02	0.10
		Base		20.818983	433,367.94	34.560000	719,400.96	286,033.02	0.10
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	63,324.000	13.765564	871,690.59	53.230000	3,370,736.52	2,499,045.93	0.45
		Base		13.765564	871,690.59	53.230000	3,370,736.52	2,499,045.93	0.45
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	36,733.000	40.139884	1,474,458.35	58.380000	2,144,472.54	670,014.19	0.28
		Base		40.139884	1,474,458.35	58.380000	2,144,472.54	670,014.19	0.28
014491104	ALEXANDER + BALDWIN INC COMMON STOCK								
		Local	21,283.000	18.844020	401,057.27	40.030000	851,958.49	450,901.22	0.11
		Base		18.844020	401,057.27	40.030000	851,958.49	450,901.22	0.11
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	33,684.000	64.825915	2,183,596.13	83.000000	2,795,772.00	612,175.87	0.37
		Base		64.825915	2,183,596.13	83.000000	2,795,772.00	612,175.87	0.37
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	34,137.000	62.664567	2,139,180.33	52.620000	1,796,288.94	-342,891.39	0.24
		Base		62.664567	2,139,180.33	52.620000	1,796,288.94	-342,891.39	0.24
017175100	ALLEGHANY CORP COMMON STOCK USD1.								
		Local	7,686.000	338.955062	2,605,208.61	444.280000	3,414,736.08	809,527.47	0.45
		Base		338.955062	2,605,208.61	444.280000	3,414,736.08	809,527.47	0.45
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	52,081.000	33.109222	1,724,361.37	61.910000	3,224,334.71	1,499,973.34	0.43
		Base		33.109222	1,724,361.37	61.910000	3,224,334.71	1,499,973.34	0.43
018804104	ALLIANT TECHSYSTEMS INC COMMON STOCK USD.01								
		Local	14,992.000	74.842089	1,122,032.60	116.960000	1,753,464.32	631,431.72	0.23
		Base		74.842089	1,122,032.60	116.960000	1,753,464.32	631,431.72	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
01988P108	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01								
		Local	79,507.000	16.606578	1,320,339.17	13.720000	1,090,836.04	-229,503.13	0.14
		Base		16.606578	1,320,339.17	13.720000	1,090,836.04	-229,503.13	0.14
024835100	AMERICAN CAMPUS COMMUNITIES REIT USD.01								
		Local	49,262.000	41.211771	2,030,174.24	39.270000	1,934,518.74	-95,655.50	0.26
		Base		41.211771	2,030,174.24	39.270000	1,934,518.74	-95,655.50	0.26
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	82,152.000	17.869553	1,468,019.53	12.870000	1,057,296.24	-410,723.29	0.14
		Base		17.869553	1,468,019.53	12.870000	1,057,296.24	-410,723.29	0.14
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK NPV								
		Local	35,183.000	32.627018	1,147,916.38	59.830000	2,104,998.89	957,082.51	0.28
		Base		32.627018	1,147,916.38	59.830000	2,104,998.89	957,082.51	0.28
035623107	ANN INC COMMON STOCK USD.0068								
		Local	21,477.000	19.938450	428,218.10	38.390000	824,502.03	396,283.93	0.11
		Base		19.938450	428,218.10	38.390000	824,502.03	396,283.93	0.11
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	43,199.000	48.071797	2,076,653.57	78.560000	3,393,713.44	1,317,059.87	0.45
		Base		48.071797	2,076,653.57	78.560000	3,393,713.44	1,317,059.87	0.45
037604105	APOLLO EDUCATION GROUP INC COMMON STOCK NPV								
		Local	45,840.000	18.268853	837,444.24	28.660000	1,313,774.40	476,330.16	0.17
		Base		18.268853	837,444.24	28.660000	1,313,774.40	476,330.16	0.17
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,599.000	42.819314	1,310,228.20	62.240000	1,904,481.76	594,253.56	0.25
		Base		42.819314	1,310,228.20	62.240000	1,904,481.76	594,253.56	0.25
03836W103	AQUA AMERICA INC COMMON STOCK USD.5								
		Local	83,180.000	16.061104	1,335,962.67	26.200000	2,179,316.00	843,353.33	0.29
		Base		16.061104	1,335,962.67	26.200000	2,179,316.00	843,353.33	0.29
04270V106	ARRIS GROUP INC COMMON STOCK USD.01								
		Local	61,837.000	32.084520	1,984,010.46	30.020000	1,856,346.74	-127,663.72	0.25
		Base		32.084520	1,984,010.46	30.020000	1,856,346.74	-127,663.72	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
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.								
		Local	46,402.000	29.591825	1,373,119.87	56.860000	2,638,417.72	1,265,297.85	0.35
		Base		29.591825	1,373,119.87	56.860000	2,638,417.72	1,265,297.85	0.35
04351G101	ASCENA RETAIL GROUP INC COMMON STOCK USD.01								
		Local	61,475.000	13.171525	809,719.49	12.450000	765,363.75	-44,355.74	0.10
		Base		13.171525	809,719.49	12.450000	765,363.75	-44,355.74	0.10
044209104	ASHLAND INC COMMON STOCK USD.01								
		Local	33,661.000	40.490993	1,362,967.33	108.070000	3,637,744.27	2,274,776.94	0.48
		Base		40.490993	1,362,967.33	108.070000	3,637,744.27	2,274,776.94	0.48
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	72,706.000	13.100664	952,496.88	18.800000	1,366,872.80	414,375.92	0.18
		Base		13.100664	952,496.88	18.800000	1,366,872.80	414,375.92	0.18
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
		Local	41,129.000	13.489008	554,789.42	13.150000	540,846.35	-13,943.07	0.07
		Base		13.489008	554,789.42	13.150000	540,846.35	-13,943.07	0.07
049513104	ATMEL CORP COMMON STOCK USD.001								
		Local	196,490.000	6.016226	1,182,128.22	7.420000	1,457,955.80	275,827.58	0.19
		Base		6.016226	1,182,128.22	7.420000	1,457,955.80	275,827.58	0.19
049560105	ATMOS ENERGY CORP COMMON STOCK NPV								
		Local	47,112.000	32.239436	1,518,864.33	53.000000	2,496,936.00	978,071.67	0.33
		Base		32.239436	1,518,864.33	53.000000	2,496,936.00	978,071.67	0.33
050095108	ATWOOD OCEANICS INC COMMON STOCK USD1.								
		Local	28,090.000	29.985123	842,282.11	40.650000	1,141,858.50	299,576.39	0.15
		Base		29.985123	842,282.11	40.650000	1,141,858.50	299,576.39	0.15
053807103	AVNET INC COMMON STOCK USD1.								
		Local	64,908.000	28.059637	1,821,294.92	43.250000	2,807,271.00	985,976.08	0.37
		Base		28.059637	1,821,294.92	43.250000	2,807,271.00	985,976.08	0.37
05874B107	BALLY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	17,990.000	46.635424	838,971.28	80.400000	1,446,396.00	607,424.72	0.19
		Base		46.635424	838,971.28	80.400000	1,446,396.00	607,424.72	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
059692103	BANCORPSOUTH INC COMMON STOCK USD2.5								
		Local	40,133.000	17.175680	689,311.58	23.030000	924,262.99	234,951.41	0.12
		Base		17.175680	689,311.58	23.030000	924,262.99	234,951.41	0.12
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	20,780.000	52.039093	1,081,372.36	58.550000	1,216,669.00	135,296.64	0.16
		Base		52.039093	1,081,372.36	58.550000	1,216,669.00	135,296.64	0.16
073302101	B/E AEROSPACE INC COMMON STOCK USD.01								
		Local	49,436.000	31.443919	1,554,461.60	74.450000	3,680,510.20	2,126,048.60	0.49
		Base		31.443919	1,554,461.60	74.450000	3,680,510.20	2,126,048.60	0.49
077454106	BELDEN INC COMMON STOCK USD.01								
		Local	20,301.000	78.112706	1,585,766.04	71.190000	1,445,228.19	-140,537.85	0.19
		Base		78.112706	1,585,766.04	71.190000	1,445,228.19	-140,537.85	0.19
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	47,898.000	25.557489	1,224,152.62	51.540000	2,468,662.92	1,244,510.30	0.33
		Base		25.557489	1,224,152.62	51.540000	2,468,662.92	1,244,510.30	0.33
089302103	BIG LOTS INC COMMON STOCK USD.01								
		Local	26,313.000	34.033273	895,517.50	45.650000	1,201,188.45	305,670.95	0.16
		Base		34.033273	895,517.50	45.650000	1,201,188.45	305,670.95	0.16
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	9,622.000	93.388194	898,581.20	112.820000	1,085,554.04	186,972.84	0.14
		Base		93.388194	898,581.20	112.820000	1,085,554.04	186,972.84	0.14
09063H107	BIOMED REALTY TRUST INC REIT USD.01								
		Local	91,614.000	19.401858	1,777,481.82	21.720000	1,989,856.08	212,374.26	0.26
		Base		19.401858	1,777,481.82	21.720000	1,989,856.08	212,374.26	0.26
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	17,373.000	70.587020	1,226,308.29	91.050000	1,581,811.65	355,503.36	0.21
		Base		70.587020	1,226,308.29	91.050000	1,581,811.65	355,503.36	0.21
092113109	BLACK HILLS CORP COMMON STOCK USD1.								
		Local	20,957.000	32.026742	671,184.43	54.730000	1,146,976.61	475,792.18	0.15
		Base		32.026742	671,184.43	54.730000	1,146,976.61	475,792.18	0.15

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Base Currency: USD - US DOLLAR

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109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		30,336.000	Local	18.639497	565,447.77	53.640000	1,627,223.04	1,061,775.27	0.22
			Base	18.639497	565,447.77	53.640000	1,627,223.04	1,061,775.27	0.22
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		56,119.000	Local	22.292228	1,251,017.52	43.930000	2,465,307.67	1,214,290.15	0.33
			Base	22.292228	1,251,017.52	43.930000	2,465,307.67	1,214,290.15	0.33
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		55,644.000	Local	21.197244	1,179,499.42	31.860000	1,772,817.84	593,318.42	0.24
			Base	21.197244	1,179,499.42	31.860000	1,772,817.84	593,318.42	0.24
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		43,609.000	Local	22.624250	986,620.94	46.800000	2,040,901.20	1,054,280.26	0.27
			Base	22.624250	986,620.94	46.800000	2,040,901.20	1,054,280.26	0.27
12503M108	CBOE HOLDINGS INC COMMON STOCK								
		40,004.000	Local	28.766824	1,150,788.03	58.940000	2,357,835.76	1,207,047.73	0.31
			Base	28.766824	1,150,788.03	58.940000	2,357,835.76	1,207,047.73	0.31
12508E101	CDK GLOBAL INC COMMON STOCK USD.01								
		75,167.000	Local	30.467646	2,290,161.56	33.600000	2,525,611.20	235,449.64	0.33
			Base	30.467646	2,290,161.56	33.600000	2,525,611.20	235,449.64	0.33
12561W105	CLECO CORPORATION COMMON STOCK USD1.								
		28,344.000	Local	29.544246	837,402.10	53.760000	1,523,773.44	686,371.34	0.20
			Base	29.544246	837,402.10	53.760000	1,523,773.44	686,371.34	0.20
12646R105	CST BRANDS INC COMMON STOCK USD.01								
		35,503.000	Local	30.856029	1,095,481.58	38.250000	1,357,989.75	262,508.17	0.18
			Base	30.856029	1,095,481.58	38.250000	1,357,989.75	262,508.17	0.18
126804301	CABELA S INC COMMON STOCK USD.01								
		22,351.000	Local	56.354259	1,259,574.04	48.020000	1,073,295.02	-186,279.02	0.14
			Base	56.354259	1,259,574.04	48.020000	1,073,295.02	-186,279.02	0.14
127055101	CABOT CORP COMMON STOCK USD1.								
		30,318.000	Local	29.651847	898,984.71	46.430000	1,407,664.74	508,680.03	0.19
			Base	29.651847	898,984.71	46.430000	1,407,664.74	508,680.03	0.19

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127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		136,166.000	Local	7.849916	1,068,891.73	17.950000	2,444,179.70	1,375,287.97	0.32
			Base	7.849916	1,068,891.73	17.950000	2,444,179.70	1,375,287.97	0.32
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		40,170.000	Local	43.425428	1,744,399.45	76.670000	3,079,833.90	1,335,434.45	0.41
			Base	43.425428	1,744,399.45	76.670000	3,079,833.90	1,335,434.45	0.41
140781105	CARBO CERAMICS INC COMMON STOCK USD.01								
		9,220.000	Local	141.586465	1,305,427.21	51.670000	476,397.40	-829,029.81	0.06
			Base	141.586465	1,305,427.21	51.670000	476,397.40	-829,029.81	0.06
142339100	CARLISLE COS INC COMMON STOCK USD1.								
		30,104.000	Local	42.353663	1,275,014.66	88.880000	2,675,643.52	1,400,628.86	0.35
			Base	42.353663	1,275,014.66	88.880000	2,675,643.52	1,400,628.86	0.35
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.								
		24,976.000	Local	40.710295	1,016,780.32	50.050000	1,250,048.80	233,268.48	0.17
			Base	40.710295	1,016,780.32	50.050000	1,250,048.80	233,268.48	0.17
146229109	CARTER S INC COMMON STOCK USD.01								
		24,950.000	Local	48.502965	1,210,148.97	78.130000	1,949,343.50	739,194.53	0.26
			Base	48.502965	1,210,148.97	78.130000	1,949,343.50	739,194.53	0.26
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		34,785.000	Local	12.355250	429,777.38	26.410000	918,671.85	488,894.47	0.12
			Base	12.355250	429,777.38	26.410000	918,671.85	488,894.47	0.12
15135B101	CENTENE CORP COMMON STOCK USD.001								
		27,504.000	Local	76.245572	2,097,058.21	92.670000	2,548,795.68	451,737.47	0.34
			Base	76.245572	2,097,058.21	92.670000	2,548,795.68	451,737.47	0.34
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		21,914.000	Local	35.445797	776,759.20	63.160000	1,384,088.24	607,329.04	0.18
			Base	35.445797	776,759.20	63.160000	1,384,088.24	607,329.04	0.18
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		21,629.000	Local	25.078748	542,428.24	45.940000	993,636.26	451,208.02	0.13
			Base	25.078748	542,428.24	45.940000	993,636.26	451,208.02	0.13

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168615102	CHICO S FAS INC COMMON STOCK USD.01								
		Local	71,731.000	10.905029	782,228.63	15.080000	1,081,703.48	299,474.85	0.14
		Base		10.905029	782,228.63	15.080000	1,081,703.48	299,474.85	0.14
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.								
		Local	62,750.000	29.849780	1,873,073.71	72.410000	4,543,727.50	2,670,653.79	0.60
		Base		29.849780	1,873,073.71	72.410000	4,543,727.50	2,670,653.79	0.60
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	50,029.000	14.512987	726,070.21	16.760000	838,486.04	112,415.83	0.11
		Base		14.512987	726,070.21	16.760000	838,486.04	112,415.83	0.11
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	48,882.000	23.171590	1,132,673.64	35.320000	1,726,512.24	593,838.60	0.23
		Base		23.171590	1,132,673.64	35.320000	1,726,512.24	593,838.60	0.23
178566105	CITY NATIONAL CORP COMMON STOCK USD1.								
		Local	22,470.000	52.388020	1,177,158.80	78.710000	1,768,613.70	591,454.90	0.23
		Base		52.388020	1,177,158.80	78.710000	1,768,613.70	591,454.90	0.23
178787107	CIVEO CORP COMMON STOCK USD.01								
		Local	50,090.000	19.444438	973,971.88	12.190000	610,597.10	-363,374.78	0.08
		Base		19.444438	973,971.88	12.190000	610,597.10	-363,374.78	0.08
179895107	CLARCOR INC COMMON STOCK USD1.								
		Local	23,687.000	48.973780	1,160,041.92	66.960000	1,586,081.52	426,039.60	0.21
		Base		48.973780	1,160,041.92	66.960000	1,586,081.52	426,039.60	0.21
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	25,906.000	40.482712	1,048,745.13	49.630000	1,285,714.78	236,969.65	0.17
		Base		40.482712	1,048,745.13	49.630000	1,285,714.78	236,969.65	0.17
18683K101	CLIFFS NATURAL RESOURCES INC COMMON STOCK USD.125								
		Local	71,914.000	18.137066	1,304,308.95	11.230000	807,594.22	-496,714.73	0.11
		Base		18.137066	1,304,308.95	11.230000	807,594.22	-496,714.73	0.11
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	40,721.000	43.088479	1,754,605.96	39.560000	1,610,922.76	-143,683.20	0.21
		Base		43.088479	1,754,605.96	39.560000	1,610,922.76	-143,683.20	0.21

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200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.								
		Local	36,999.000	31.792794	1,176,301.58	45.260000	1,674,574.74	498,273.16	0.22
		Base		31.792794	1,176,301.58	45.260000	1,674,574.74	498,273.16	0.22
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	55,316.000	14.134122	781,843.09	17.290000	956,413.64	174,570.55	0.13
		Base		14.134122	781,843.09	17.290000	956,413.64	174,570.55	0.13
203668108	COMMUNITY HEALTH SYSTEMS INC COMMON STOCK USD.01								
		Local	54,102.000	24.612617	1,331,591.83	54.970000	2,973,986.94	1,642,395.11	0.39
		Base		24.612617	1,331,591.83	54.970000	2,973,986.94	1,642,395.11	0.39
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	19,998.000	76.589781	1,531,642.45	44.340000	886,711.32	-644,931.13	0.12
		Base		76.589781	1,531,642.45	44.340000	886,711.32	-644,931.13	0.12
20451N101	COMPASS MINERALS INTERNATION COMMON STOCK USD.01								
		Local	15,757.000	87.359233	1,376,519.44	85.680000	1,350,059.76	-26,459.68	0.18
		Base		87.359233	1,376,519.44	85.680000	1,350,059.76	-26,459.68	0.18
205638109	COMPUWARE CORP COMMON STOCK USD.01								
		Local	103,349.000	8.732963	902,543.03	10.150000	1,048,992.35	146,449.32	0.14
		Base		8.732963	902,543.03	10.150000	1,048,992.35	146,449.32	0.14
205944101	CON WAY INC COMMON STOCK USD.625								
		Local	27,001.000	30.956253	835,849.80	43.370000	1,171,033.37	335,183.57	0.16
		Base		30.956253	835,849.80	43.370000	1,171,033.37	335,183.57	0.16
206708109	CONCUR TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,492.000	60.889640	1,369,529.79	128.320000	2,886,173.44	1,516,643.65	0.38
		Base		60.889640	1,369,529.79	128.320000	2,886,173.44	1,516,643.65	0.38
212485106	CONVERGYS CORP COMMON STOCK NPV								
		Local	47,465.000	11.010735	522,624.53	20.170000	957,369.05	434,744.52	0.13
		Base		11.010735	522,624.53	20.170000	957,369.05	434,744.52	0.13
21249J105	CONVERSANT INC COMMON STOCK USD.001								
		Local	28,278.000	13.196869	373,181.05	35.250000	996,799.50	623,618.45	0.13
		Base		13.196869	373,181.05	35.250000	996,799.50	623,618.45	0.13

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216648402	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	22,667.000	77.711859	1,761,494.70	163.900000	3,715,121.30	1,953,626.60	0.49
		Base		77.711859	1,761,494.70	163.900000	3,715,121.30	1,953,626.60	0.49
217204106	COPART INC COMMON STOCK NPV								
		Local	53,257.000	21.449608	1,142,341.77	33.440000	1,780,914.08	638,572.31	0.24
		Base		21.449608	1,142,341.77	33.440000	1,780,914.08	638,572.31	0.24
21871D103	CORELOGIC INC COMMON STOCK USD1.								
		Local	42,787.000	17.456461	746,909.61	31.370000	1,342,228.19	595,318.58	0.18
		Base		17.456461	746,909.61	31.370000	1,342,228.19	595,318.58	0.18
21988R102	CORPORATE EXECUTIVE BOARD CO COMMON STOCK USD.01								
		Local	15,836.000	32.550318	515,466.83	73.700000	1,167,113.20	651,646.37	0.15
		Base		32.550318	515,466.83	73.700000	1,167,113.20	651,646.37	0.15
22002T108	CORPORATE OFFICE PROPERTIES REIT USD.01								
		Local	41,162.000	32.708760	1,346,357.97	27.340000	1,125,369.08	-220,988.89	0.15
		Base		32.708760	1,346,357.97	27.340000	1,125,369.08	-220,988.89	0.15
22025Y407	CORRECTIONS CORP OF AMERICA REIT USD.01								
		Local	62,820.000	29.659452	1,863,206.75	36.780000	2,310,519.60	447,312.85	0.31
		Base		29.659452	1,863,206.75	36.780000	2,310,519.60	447,312.85	0.31
222816100	COVANCE INC COMMON STOCK USD.01								
		Local	26,541.000	56.501736	1,499,612.58	79.900000	2,120,625.90	621,013.32	0.28
		Base		56.501736	1,499,612.58	79.900000	2,120,625.90	621,013.32	0.28
22357R103	COVISINT CORP W/I COMMON STOCK								
		Local	14,489.530	2.700000	39,121.73	2.890000	41,874.74	2,753.01	0.01
		Base		2.700000	39,121.73	2.890000	41,874.74	2,753.01	0.01
224399105	CRANE CO COMMON STOCK USD1.								
		Local	23,260.000	36.130053	840,385.04	62.350000	1,450,261.00	609,875.96	0.19
		Base		36.130053	840,385.04	62.350000	1,450,261.00	609,875.96	0.19
225447101	CREE INC COMMON STOCK USD.00125								
		Local	56,357.000	34.152698	1,924,743.59	31.480000	1,774,118.36	-150,625.23	0.24
		Base		34.152698	1,924,743.59	31.480000	1,774,118.36	-150,625.23	0.24

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229678107	CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001								
		35,554.000	Local	66.920261	2,379,282.95	72.290000	2,570,198.66	190,915.71	0.34
			Base	66.920261	2,379,282.95	72.290000	2,570,198.66	190,915.71	0.34
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		25,719.000	Local	57.338812	1,474,696.91	80.810000	2,078,352.39	603,655.48	0.28
			Base	57.338812	1,474,696.91	80.810000	2,078,352.39	603,655.48	0.28
232806109	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01								
		68,783.000	Local	17.485294	1,202,690.98	9.910000	681,639.53	-521,051.45	0.09
			Base	17.485294	1,202,690.98	9.910000	681,639.53	-521,051.45	0.09
232820100	CYTEC INDUSTRIES INC COMMON STOCK USD.01								
		33,711.000	Local	25.578329	862,271.05	46.630000	1,571,943.93	709,672.88	0.21
			Base	25.578329	862,271.05	46.630000	1,571,943.93	709,672.88	0.21
233326107	DST SYSTEMS INC COMMON STOCK USD.01								
		14,364.000	Local	49.425705	709,950.83	96.350000	1,383,971.40	674,020.57	0.18
			Base	49.425705	709,950.83	96.350000	1,383,971.40	674,020.57	0.18
242370203	DEAN FOODS CO COMMON STOCK USD.01								
		44,022.000	Local	20.169298	887,892.83	14.710000	647,563.62	-240,329.21	0.09
			Base	20.169298	887,892.83	14.710000	647,563.62	-240,329.21	0.09
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		16,257.000	Local	63.220039	1,027,768.18	87.460000	1,421,837.22	394,069.04	0.19
			Base	63.220039	1,027,768.18	87.460000	1,421,837.22	394,069.04	0.19
248019101	DELUXE CORP COMMON STOCK USD1.								
		23,379.000	Local	22.283291	520,961.05	60.800000	1,421,443.20	900,482.15	0.19
			Base	22.283291	520,961.05	60.800000	1,421,443.20	900,482.15	0.19
251893103	DEVRY EDUCATION GROUP INC COMMON STOCK USD.01								
		26,916.000	Local	24.150084	650,023.67	48.410000	1,303,003.56	652,979.89	0.17
			Base	24.150084	650,023.67	48.410000	1,303,003.56	652,979.89	0.17
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		46,673.000	Local	31.207498	1,456,547.54	45.370000	2,117,554.01	661,006.47	0.28
			Base	31.207498	1,456,547.54	45.370000	2,117,554.01	661,006.47	0.28

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253651103	DIEBOLD INC COMMON STOCK USD1.25								
		30,331.000	Local	28.945546	877,947.35	35.430000	1,074,627.33	196,679.98	0.14
			Base	28.945546	877,947.35	35.430000	1,074,627.33	196,679.98	0.14
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		25,877.000	Local	60.498488	1,565,519.38	88.790000	2,297,618.83	732,099.45	0.30
			Base	60.498488	1,565,519.38	88.790000	2,297,618.83	732,099.45	0.30
257559203	DOMTAR CORP COMMON STOCK USD.01								
		30,516.000	Local	50.452099	1,539,596.26	41.070000	1,253,292.12	-286,304.14	0.17
			Base	50.452099	1,539,596.26	41.070000	1,253,292.12	-286,304.14	0.17
257651109	DONALDSON CO INC COMMON STOCK USD5.								
		62,415.000	Local	24.791347	1,547,351.91	41.580000	2,595,215.70	1,047,863.79	0.34
			Base	24.791347	1,547,351.91	41.580000	2,595,215.70	1,047,863.79	0.34
257867101	RR DONNELLEY + SONS CO COMMON STOCK USD1.25								
		93,800.000	Local	10.856244	1,018,315.71	17.450000	1,636,810.00	618,494.29	0.22
			Base	10.856244	1,018,315.71	17.450000	1,636,810.00	618,494.29	0.22
26153C103	DREAMWORKS ANIMATION SKG A COMMON STOCK USD.01								
		33,787.000	Local	29.732781	1,004,581.48	22.280000	752,774.36	-251,807.12	0.10
			Base	29.732781	1,004,581.48	22.280000	752,774.36	-251,807.12	0.10
261608103	DRESSER RAND GROUP INC COMMON STOCK USD.01								
		35,969.000	Local	53.031479	1,907,489.27	81.700000	2,938,667.30	1,031,178.03	0.39
			Base	53.031479	1,907,489.27	81.700000	2,938,667.30	1,031,178.03	0.39
262037104	DRIL QUIP INC COMMON STOCK USD.01								
		18,769.000	Local	74.653583	1,401,173.09	89.950000	1,688,271.55	287,098.46	0.22
			Base	74.653583	1,401,173.09	89.950000	1,688,271.55	287,098.46	0.22
264411505	DUKE REALTY CORP REIT USD.01								
		160,166.000	Local	12.337604	1,976,064.68	18.960000	3,036,747.36	1,060,682.68	0.40
			Base	12.337604	1,976,064.68	18.960000	3,036,747.36	1,060,682.68	0.40
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		23,567.000	Local	69.394420	1,635,418.30	87.430000	2,060,462.81	425,044.51	0.27
			Base	69.394420	1,635,418.30	87.430000	2,060,462.81	425,044.51	0.27

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27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	67,316.000	20.736516	1,395,899.31	36.760000	2,474,536.16	1,078,636.85	0.33
		Base		20.736516	1,395,899.31	36.760000	2,474,536.16	1,078,636.85	0.33
278265103	EATON VANCE CORP COMMON STOCK USD.00390625								
		Local	55,744.000	26.920679	1,500,666.35	36.830000	2,053,051.52	552,385.17	0.27
		Base		26.920679	1,500,666.35	36.830000	2,053,051.52	552,385.17	0.27
29265N108	ENERGEN CORP COMMON STOCK USD.01								
		Local	34,363.000	57.961298	1,991,724.08	67.700000	2,326,375.10	334,651.02	0.31
		Base		57.961298	1,991,724.08	67.700000	2,326,375.10	334,651.02	0.31
29266R108	ENERGIZER HOLDINGS INC COMMON STOCK USD.01								
		Local	28,996.000	57.182231	1,658,055.97	122.650000	3,556,359.40	1,898,303.43	0.47
		Base		57.182231	1,658,055.97	122.650000	3,556,359.40	1,898,303.43	0.47
29444U502	EQUINIX INC COMMON STOCK USD.001								
		Local	24,973.000	108.831707	2,717,854.23	208.900000	5,216,859.70	2,499,005.47	0.69
		Base		108.831707	2,717,854.23	208.900000	5,216,859.70	2,499,005.47	0.69
294752100	EQUITY ONE INC REIT USD.01								
		Local	36,042.000	18.656706	672,425.00	24.000000	865,008.00	192,583.00	0.11
		Base		18.656706	672,425.00	24.000000	865,008.00	192,583.00	0.11
297425100	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2								
		Local	14,994.000	80.651606	1,209,290.18	117.110000	1,755,947.34	546,657.16	0.23
		Base		80.651606	1,209,290.18	117.110000	1,755,947.34	546,657.16	0.23
30162A108	EXELIS INC COMMON STOCK USD.01								
		Local	88,413.000	10.866918	960,776.80	17.850000	1,578,172.05	617,395.25	0.21
		Base		10.866918	960,776.80	17.850000	1,578,172.05	617,395.25	0.21
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	51,744.000	40.756061	2,108,881.62	58.160000	3,009,431.04	900,549.42	0.40
		Base		40.756061	2,108,881.62	58.160000	3,009,431.04	900,549.42	0.40
30241L109	FEI COMPANY COMMON STOCK NPV								
		Local	19,699.000	105.526801	2,078,772.46	84.280000	1,660,231.72	-418,540.74	0.22
		Base		105.526801	2,078,772.46	84.280000	1,660,231.72	-418,540.74	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	19,179.000	42.540614	815,886.43	40.380000	774,448.02	-41,438.41	0.10
		Base		42.540614	815,886.43	40.380000	774,448.02	-41,438.41	0.10
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	18,369.000	54.409044	999,439.73	131.440000	2,414,421.36	1,414,981.63	0.32
		Base		54.409044	999,439.73	131.440000	2,414,421.36	1,414,981.63	0.32
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	15,093.000	26.849043	405,232.60	62.300000	940,293.90	535,061.30	0.12
		Base		26.849043	405,232.60	62.300000	940,293.90	535,061.30	0.12
303726103	FAIRCHILD SEMICONDUCTOR INTE COMMON STOCK USD.01								
		Local	56,397.000	10.127048	571,135.12	15.350000	865,693.95	294,558.83	0.11
		Base		10.127048	571,135.12	15.350000	865,693.95	294,558.83	0.11
313747206	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	31,791.000	84.162894	2,675,622.57	131.800000	4,190,053.80	1,514,431.23	0.56
		Base		84.162894	2,675,622.57	131.800000	4,190,053.80	1,514,431.23	0.56
314211103	FEDERATED INVESTORS INC CL B COMMON STOCK NPV								
		Local	44,814.000	20.980082	940,201.38	31.270000	1,401,333.78	461,132.40	0.19
		Base		20.980082	940,201.38	31.270000	1,401,333.78	461,132.40	0.19
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	50,282.000	14.761019	742,213.54	30.320000	1,524,550.24	782,336.70	0.20
		Base		14.761019	742,213.54	30.320000	1,524,550.24	782,336.70	0.20
320517105	FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625								
		Local	111,334.000	10.799011	1,202,297.10	12.860000	1,431,755.24	229,458.14	0.19
		Base		10.799011	1,202,297.10	12.860000	1,431,755.24	229,458.14	0.19
33582V108	FIRST NIAGARA FINANCIAL GRP COMMON STOCK USD.01								
		Local	166,165.000	12.472973	2,072,571.48	7.490000	1,244,575.85	-827,995.63	0.16
		Base		12.472973	2,072,571.48	7.490000	1,244,575.85	-827,995.63	0.16
337915102	FIRSTMERIT CORP COMMON STOCK NPV								
		Local	77,629.000	17.118167	1,328,866.19	18.350000	1,424,492.15	95,625.96	0.19
		Base		17.118167	1,328,866.19	18.350000	1,424,492.15	95,625.96	0.19

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343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	86,569.000	12.562025	1,087,481.93	19.000000	1,644,811.00	557,329.07	0.22
		Base		12.562025	1,087,481.93	19.000000	1,644,811.00	557,329.07	0.22
344849104	FOOT LOCKER INC COMMON STOCK USD.01								
		Local	67,470.000	17.994181	1,214,067.40	56.010000	3,778,994.70	2,564,927.30	0.50
		Base		17.994181	1,214,067.40	56.010000	3,778,994.70	2,564,927.30	0.50
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	64,585.000	21.306569	1,376,084.79	26.050000	1,682,439.25	306,354.46	0.22
		Base		21.306569	1,376,084.79	26.050000	1,682,439.25	306,354.46	0.22
34964C106	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01								
		Local	74,398.000	16.333400	1,215,172.33	43.250000	3,217,713.50	2,002,541.17	0.43
		Base		16.333400	1,215,172.33	43.250000	3,217,713.50	2,002,541.17	0.43
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	88,163.000	9.884785	871,472.26	11.880000	1,047,376.44	175,904.18	0.14
		Base		9.884785	871,472.26	11.880000	1,047,376.44	175,904.18	0.14
361448103	GATX CORP COMMON STOCK USD.625								
		Local	21,033.000	30.059704	632,245.75	63.400000	1,333,492.20	701,246.45	0.18
		Base		30.059704	632,245.75	63.400000	1,333,492.20	701,246.45	0.18
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.								
		Local	74,646.000	31.578970	2,357,243.82	47.700000	3,560,614.20	1,203,370.38	0.47
		Base		31.578970	2,357,243.82	47.700000	3,560,614.20	1,203,370.38	0.47
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	41,737.000	31.483922	1,314,044.46	80.710000	3,368,593.27	2,054,548.81	0.45
		Base		31.483922	1,314,044.46	80.710000	3,368,593.27	2,054,548.81	0.45
371559105	GENESEE + WYOMING INC CL A COMMON STOCK USD.01								
		Local	23,986.000	76.854325	1,843,427.84	96.200000	2,307,453.20	464,025.36	0.31
		Base		76.854325	1,843,427.84	96.200000	2,307,453.20	464,025.36	0.31
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	68,640.000	18.531146	1,271,977.85	32.740000	2,247,273.60	975,295.75	0.30
		Base		18.531146	1,271,977.85	32.740000	2,247,273.60	975,295.75	0.30

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37940X102	GLOBAL PAYMENTS INC COMMON STOCK NPV								
		Local	32,011.000	45.442250	1,454,651.88	80.500000	2,576,885.50	1,122,233.62	0.34
		Base		45.442250	1,454,651.88	80.500000	2,576,885.50	1,122,233.62	0.34
384109104	GRACO INC COMMON STOCK USD1.								
		Local	28,208.000	34.674663	978,102.90	78.500000	2,214,328.00	1,236,225.10	0.29
		Base		34.674663	978,102.90	78.500000	2,214,328.00	1,236,225.10	0.29
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	2,066.000	701.068901	1,448,408.35	783.600000	1,618,917.60	170,509.25	0.21
		Base		701.068901	1,448,408.35	783.600000	1,618,917.60	170,509.25	0.21
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	16,889.000	25.487430	430,457.21	36.910000	623,372.99	192,915.78	0.08
		Base		25.487430	430,457.21	36.910000	623,372.99	192,915.78	0.08
391164100	GREAT PLAINS ENERGY INC COMMON STOCK NPV								
		Local	72,337.000	23.542989	1,703,029.18	26.930000	1,948,035.41	245,006.23	0.26
		Base		23.542989	1,703,029.18	26.930000	1,948,035.41	245,006.23	0.26
397624107	GREIF INC CL A COMMON STOCK NPV								
		Local	15,912.000	53.641678	853,546.38	44.060000	701,082.72	-152,463.66	0.09
		Base		53.641678	853,546.38	44.060000	701,082.72	-152,463.66	0.09
401617105	GUESS? INC COMMON STOCK USD.01								
		Local	30,004.000	33.867948	1,016,173.92	22.170000	665,188.68	-350,985.24	0.09
		Base		33.867948	1,016,173.92	22.170000	665,188.68	-350,985.24	0.09
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01								
		Local	40,139.000	64.466908	2,587,637.21	50.180000	2,014,175.02	-573,462.19	0.27
		Base		64.466908	2,587,637.21	50.180000	2,014,175.02	-573,462.19	0.27
404132102	HCC INSURANCE HOLDINGS INC COMMON STOCK USD1.								
		Local	46,947.000	28.127995	1,320,524.98	52.190000	2,450,163.93	1,129,638.95	0.32
		Base		28.127995	1,320,524.98	52.190000	2,450,163.93	1,129,638.95	0.32
404251100	HNI CORP COMMON STOCK USD1.								
		Local	21,173.000	29.323546	620,867.45	46.650000	987,720.45	366,853.00	0.13
		Base		29.323546	620,867.45	46.650000	987,720.45	366,853.00	0.13

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40425J101	HMS HOLDINGS CORP COMMON STOCK USD.01								
		Local	41,185.000	30.272625	1,246,778.07	23.230000	956,727.55	-290,050.52	0.13
		Base		30.272625	1,246,778.07	23.230000	956,727.55	-290,050.52	0.13
404303109	HSN INC COMMON STOCK USD.01								
		Local	15,229.000	38.827798	591,308.53	66.070000	1,006,180.03	414,871.50	0.13
		Base		38.827798	591,308.53	66.070000	1,006,180.03	414,871.50	0.13
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01								
		Local	23,640.000	42.096212	995,154.45	108.250000	2,559,030.00	1,563,875.55	0.34
		Base		42.096212	995,154.45	108.250000	2,559,030.00	1,563,875.55	0.34
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
		Local	38,432.000	31.493082	1,210,342.13	35.190000	1,352,422.08	142,079.95	0.18
		Base		31.493082	1,210,342.13	35.190000	1,352,422.08	142,079.95	0.18
410345102	HANESBRANDS INC COMMON STOCK USD.01								
		Local	46,774.000	27.502741	1,286,413.21	105.610000	4,939,802.14	3,653,388.93	0.65
		Base		27.502741	1,286,413.21	105.610000	4,939,802.14	3,653,388.93	0.65
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	20,684.000	44.593262	922,367.03	66.940000	1,384,586.96	462,219.93	0.18
		Base		44.593262	922,367.03	66.940000	1,384,586.96	462,219.93	0.18
415864107	HARSCO CORP COMMON STOCK USD1.25								
		Local	37,937.000	36.236087	1,374,688.44	21.680000	822,474.16	-552,214.28	0.11
		Base		36.236087	1,374,688.44	21.680000	822,474.16	-552,214.28	0.11
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK NPV								
		Local	48,149.000	23.545332	1,133,684.19	28.160000	1,355,875.84	222,191.65	0.18
		Base		23.545332	1,133,684.19	28.160000	1,355,875.84	222,191.65	0.18
42222G108	HEALTH NET INC COMMON STOCK USD.001								
		Local	37,701.000	26.358563	993,744.17	47.510000	1,791,174.51	797,430.34	0.24
		Base		26.358563	993,744.17	47.510000	1,791,174.51	797,430.34	0.24
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK NPV								
		Local	46,080.000	12.773365	588,596.66	26.640000	1,227,571.20	638,974.54	0.16
		Base		12.773365	588,596.66	26.640000	1,227,571.20	638,974.54	0.16

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426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		38,724.000	Local	27.686998	1,072,151.32	59.820000	2,316,469.68	1,244,318.36	0.31
			Base	27.686998	1,072,151.32	59.820000	2,316,469.68	1,244,318.36	0.31
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		42,422.000	Local	30.678051	1,301,424.28	42.870000	1,818,631.14	517,206.86	0.24
			Base	30.678051	1,301,424.28	42.870000	1,818,631.14	517,206.86	0.24
431475102	HILL ROM HOLDINGS INC COMMON STOCK NPV								
		26,939.000	Local	31.752687	855,385.64	44.480000	1,198,246.72	342,861.08	0.16
			Base	31.752687	855,385.64	44.480000	1,198,246.72	342,861.08	0.16
436106108	HOLLYFRONTIER CORP COMMON STOCK USD.01								
		93,215.000	Local	27.730950	2,584,940.53	45.380000	4,230,096.70	1,645,156.17	0.56
			Base	27.730950	2,584,940.53	45.380000	4,230,096.70	1,645,156.17	0.56
436440101	HOLOGIC INC COMMON STOCK USD.01								
		113,449.000	Local	24.318174	2,758,872.51	26.190000	2,971,229.31	212,356.80	0.39
			Base	24.318174	2,758,872.51	26.190000	2,971,229.31	212,356.80	0.39
437306103	HOME PROPERTIES INC REIT USD.01								
		26,821.000	Local	58.000718	1,555,637.27	64.310000	1,724,858.51	169,221.24	0.23
			Base	58.000718	1,555,637.27	64.310000	1,724,858.51	169,221.24	0.23
44106M102	HOSPITALITY PROPERTIES TRUST REIT USD.01								
		70,325.000	Local	21.483953	1,510,858.99	29.610000	2,082,323.25	571,464.26	0.28
			Base	21.483953	1,510,858.99	29.610000	2,082,323.25	571,464.26	0.28
443510201	HUBBELL INC CL B COMMON STOCK USD.01								
		25,532.000	Local	48.678712	1,242,864.88	113.410000	2,895,584.12	1,652,719.24	0.38
			Base	48.678712	1,242,864.88	113.410000	2,895,584.12	1,652,719.24	0.38
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		43,225.000	Local	37.278663	1,611,370.21	79.770000	3,448,058.25	1,836,688.04	0.46
			Base	37.278663	1,611,370.21	79.770000	3,448,058.25	1,836,688.04	0.46
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		22,801.000	Local	35.781056	815,843.85	105.820000	2,412,801.82	1,596,957.97	0.32
			Base	35.781056	815,843.85	105.820000	2,412,801.82	1,596,957.97	0.32

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450911201	ITT CORP COMMON STOCK USD1.								
		43,003.000	Local	20.206259	868,929.76	45.060000	1,937,715.18	1,068,785.42	0.26
			Base	20.206259	868,929.76	45.060000	1,937,715.18	1,068,785.42	0.26
451107106	IDACORP INC COMMON STOCK NPV								
		23,599.000	Local	36.239159	855,207.91	63.230000	1,492,164.77	636,956.86	0.20
			Base	36.239159	855,207.91	63.230000	1,492,164.77	636,956.86	0.20
45167R104	IDEX CORP COMMON STOCK USD.01								
		37,591.000	Local	36.729882	1,380,712.98	74.910000	2,815,941.81	1,435,228.83	0.37
			Base	36.729882	1,380,712.98	74.910000	2,815,941.81	1,435,228.83	0.37
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		23,601.000	Local	58.876051	1,389,533.69	141.670000	3,343,553.67	1,954,019.98	0.44
			Base	58.876051	1,389,533.69	141.670000	3,343,553.67	1,954,019.98	0.44
45666Q102	INFORMATICA CORP COMMON STOCK USD.001								
		51,643.000	Local	30.718835	1,586,412.81	35.660000	1,841,589.38	255,176.57	0.24
			Base	30.718835	1,586,412.81	35.660000	1,841,589.38	255,176.57	0.24
457153104	INGRAM MICRO INC CL A COMMON STOCK USD.01								
		73,051.000	Local	19.160910	1,399,723.61	26.840000	1,960,688.84	560,965.23	0.26
			Base	19.160910	1,399,723.61	26.840000	1,960,688.84	560,965.23	0.26
457187102	INGREDION INC COMMON STOCK USD.01								
		35,015.000	Local	40.785790	1,428,114.42	77.250000	2,704,908.75	1,276,794.33	0.36
			Base	40.785790	1,428,114.42	77.250000	2,704,908.75	1,276,794.33	0.36
458118106	INTEGRATED DEVICE TECH INC COMMON STOCK USD.001								
		69,855.000	Local	6.733324	470,356.33	16.410000	1,146,320.55	675,964.22	0.15
			Base	6.733324	470,356.33	16.410000	1,146,320.55	675,964.22	0.15
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		18,991.000	Local	37.559223	713,287.20	49.430000	938,725.13	225,437.93	0.12
			Base	37.559223	713,287.20	49.430000	938,725.13	225,437.93	0.12
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.								
		27,321.000	Local	18.188975	496,940.98	28.370000	775,096.77	278,155.79	0.10
			Base	18.188975	496,940.98	28.370000	775,096.77	278,155.79	0.10

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459902102	INTL GAME TECHNOLOGY COMMON STOCK USD.00015625								
			116,053.000	Local 15.925008	1,848,144.94	16.390000	1,902,108.67	53,963.73	0.25
				Base 15.925008	1,848,144.94	16.390000	1,902,108.67	53,963.73	0.25
460254105	INTL RECTIFIER CORP COMMON STOCK USD1.								
			33,583.000	Local 20.852543	700,290.94	39.770000	1,335,595.91	635,304.97	0.18
				Base 20.852543	700,290.94	39.770000	1,335,595.91	635,304.97	0.18
460335201	INTL SPEEDWAY CORP CL A COMMON STOCK USD.01								
			13,123.000	Local 26.875975	352,693.42	31.330000	411,143.59	58,450.17	0.05
				Base 26.875975	352,693.42	31.330000	411,143.59	58,450.17	0.05
46069S109	INTERSIL CORP A COMMON STOCK USD.01								
			60,803.000	Local 12.131862	737,653.63	13.290000	808,071.87	70,418.24	0.11
				Base 12.131862	737,653.63	13.290000	808,071.87	70,418.24	0.11
465741106	ITRON INC COMMON STOCK NPV								
			18,424.000	Local 48.332916	890,485.65	38.930000	717,246.32	-173,239.33	0.10
				Base 48.332916	890,485.65	38.930000	717,246.32	-173,239.33	0.10
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001								
			107,993.000	Local 42.326897	4,571,008.55	13.460000	1,453,585.78	-3,117,422.77	0.19
				Base 42.326897	4,571,008.55	13.460000	1,453,585.78	-3,117,422.77	0.19
47102X105	JANUS CAPITAL GROUP INC COMMON STOCK USD.01								
			69,723.000	Local 6.539034	455,921.05	14.990000	1,045,147.77	589,226.72	0.14
				Base 6.539034	455,921.05	14.990000	1,045,147.77	589,226.72	0.14
471109108	JARDEN CORP COMMON STOCK USD.01								
			55,970.000	Local 37.123411	2,077,797.29	65.090000	3,643,087.30	1,565,290.01	0.48
				Base 37.123411	2,077,797.29	65.090000	3,643,087.30	1,565,290.01	0.48
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
			115,097.000	Local 6.234987	717,628.35	11.540000	1,328,219.38	610,591.03	0.18
				Base 6.234987	717,628.35	11.540000	1,328,219.38	610,591.03	0.18
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
			21,038.000	Local 60.187538	1,266,225.42	135.210000	2,844,547.98	1,578,322.56	0.38
				Base 60.187538	1,266,225.42	135.210000	2,844,547.98	1,578,322.56	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48242W106	KBR INC COMMON STOCK USD.001								
		68,181.000	Local	26.811732	1,828,050.67	19.080000	1,300,893.48	-527,157.19	0.17
			Base	26.811732	1,828,050.67	19.080000	1,300,893.48	-527,157.19	0.17
485865109	KATE SPADE + CO COMMON STOCK USD1.0								
		59,574.000	Local	38.830305	2,313,276.57	27.130000	1,616,242.62	-697,033.95	0.21
			Base	38.830305	2,313,276.57	27.130000	1,616,242.62	-697,033.95	0.21
48666K109	KB HOME COMMON STOCK USD1.								
		42,715.000	Local	12.963799	553,748.67	15.740000	672,334.10	118,585.43	0.09
			Base	12.963799	553,748.67	15.740000	672,334.10	118,585.43	0.09
488401100	KEMPER CORP COMMON STOCK USD.1								
		23,492.000	Local	27.177420	638,451.96	36.850000	865,680.20	227,228.24	0.11
			Base	27.177420	638,451.96	36.850000	865,680.20	227,228.24	0.11
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		36,938.000	Local	29.152144	1,076,821.91	38.610000	1,426,176.18	349,354.27	0.19
			Base	29.152144	1,076,821.91	38.610000	1,426,176.18	349,354.27	0.19
49427F108	KILROY REALTY CORP REIT USD.01								
		39,050.000	Local	52.876605	2,064,831.42	67.740000	2,645,247.00	580,415.58	0.35
			Base	52.876605	2,064,831.42	67.740000	2,645,247.00	580,415.58	0.35
497266106	KIRBY CORP COMMON STOCK USD.1								
		26,788.000	Local	47.721658	1,278,367.77	110.580000	2,962,217.04	1,683,849.27	0.39
			Base	47.721658	1,278,367.77	110.580000	2,962,217.04	1,683,849.27	0.39
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		39,923.000	Local	32.022075	1,278,417.31	19.460000	776,901.58	-501,515.73	0.10
			Base	32.022075	1,278,417.31	19.460000	776,901.58	-501,515.73	0.10
501889208	LKQ CORP COMMON STOCK USD.01								
		141,715.000	Local	10.471646	1,483,989.26	28.570000	4,048,797.55	2,564,808.29	0.54
			Base	10.471646	1,483,989.26	28.570000	4,048,797.55	2,564,808.29	0.54
512815101	LAMAR ADVERTISING CO A COMMON STOCK USD.001								
		37,574.000	Local	34.445504	1,294,255.35	51.650000	1,940,697.10	646,441.75	0.26
			Base	34.445504	1,294,255.35	51.650000	1,940,697.10	646,441.75	0.26

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513847103	LANCASTER COLONY CORP COMMON STOCK NPV								
		Local	9,112.000	58.028029	528,751.40	91.490000	833,656.88	304,905.48	0.11
		Base		58.028029	528,751.40	91.490000	833,656.88	304,905.48	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	20,981.000	41.512403	870,971.73	74.010000	1,552,803.81	681,832.08	0.21
		Base		41.512403	870,971.73	74.010000	1,552,803.81	681,832.08	0.21
517942108	LASALLE HOTEL PROPERTIES REIT USD.01								
		Local	48,857.000	35.294124	1,724,365.03	39.210000	1,915,682.97	191,317.94	0.25
		Base		35.294124	1,724,365.03	39.210000	1,915,682.97	191,317.94	0.25
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	29,198.000	41.444700	1,210,102.34	36.570000	1,067,770.86	-142,331.48	0.14
		Base		41.444700	1,210,102.34	36.570000	1,067,770.86	-142,331.48	0.14
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,980.000	43.427472	911,108.36	88.920000	1,865,541.60	954,433.24	0.25
		Base		43.427472	911,108.36	88.920000	1,865,541.60	954,433.24	0.25
529771107	LEXMARK INTERNATIONAL INC A COMMON STOCK USD.01								
		Local	29,231.000	23.536607	687,998.55	43.160000	1,261,609.96	573,611.41	0.17
		Base		23.536607	687,998.55	43.160000	1,261,609.96	573,611.41	0.17
531172104	LIBERTY PROPERTY TRUST REIT USD.001								
		Local	69,529.000	34.418955	2,393,115.54	34.770000	2,417,523.33	24,407.79	0.32
		Base		34.418955	2,393,115.54	34.770000	2,417,523.33	24,407.79	0.32
53217R207	LIFE TIME FITNESS INC COMMON STOCK USD.02								
		Local	16,888.000	35.341400	596,845.57	55.770000	941,843.76	344,998.19	0.12
		Base		35.341400	596,845.57	55.770000	941,843.76	344,998.19	0.12
53219L109	LIFEPOINT HOSPITALS INC COMMON STOCK USD.01								
		Local	21,192.000	35.152005	744,941.30	70.000000	1,483,440.00	738,498.70	0.20
		Base		35.152005	744,941.30	70.000000	1,483,440.00	738,498.70	0.20
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV								
		Local	37,308.000	30.792919	1,148,822.24	72.480000	2,704,083.84	1,555,261.60	0.36
		Base		30.792919	1,148,822.24	72.480000	2,704,083.84	1,555,261.60	0.36

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538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	67,777.000	24.538469	1,663,143.84	26.000000	1,762,202.00	99,058.16	0.23
		Base		24.538469	1,663,143.84	26.000000	1,762,202.00	99,058.16	0.23
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.								
		Local	66,388.000	8.548721	567,532.50	14.600000	969,264.80	401,732.30	0.13
		Base		8.548721	567,532.50	14.600000	969,264.80	401,732.30	0.13
552676108	MDC HOLDINGS INC COMMON STOCK USD.01								
		Local	18,334.000	27.894740	511,422.17	24.420000	447,716.28	-63,705.89	0.06
		Base		27.894740	511,422.17	24.420000	447,716.28	-63,705.89	0.06
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.								
		Local	91,052.000	20.305166	1,848,825.97	28.180000	2,565,845.36	717,019.39	0.34
		Base		20.305166	1,848,825.97	28.180000	2,565,845.36	717,019.39	0.34
553498106	MSA SAFETY INC COMMON STOCK NPV								
		Local	14,752.000	29.038078	428,369.73	57.470000	847,797.44	419,427.71	0.11
		Base		29.038078	428,369.73	57.470000	847,797.44	419,427.71	0.11
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	24,027.000	62.304681	1,496,994.56	80.970000	1,945,466.19	448,471.63	0.26
		Base		62.304681	1,496,994.56	80.970000	1,945,466.19	448,471.63	0.26
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	54,711.000	32.207493	1,762,104.15	46.660000	2,552,815.26	790,711.11	0.34
		Base		32.207493	1,762,104.15	46.660000	2,552,815.26	790,711.11	0.34
554489104	MACK CALI REALTY CORP REIT USD.01								
		Local	39,270.000	27.299168	1,072,038.32	18.730000	735,527.10	-336,511.22	0.10
		Base		27.299168	1,072,038.32	18.730000	735,527.10	-336,511.22	0.10
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	37,427.000	47.128792	1,763,889.29	66.750000	2,498,252.25	734,362.96	0.33
		Base		47.128792	1,763,889.29	66.750000	2,498,252.25	734,362.96	0.33
58502B106	MEDNAX INC COMMON STOCK USD.01								
		Local	47,060.000	31.253834	1,470,805.45	62.430000	2,937,955.80	1,467,150.35	0.39
		Base		31.253834	1,470,805.45	62.430000	2,937,955.80	1,467,150.35	0.39

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587200106	MENTOR GRAPHICS CORP COMMON STOCK NPV								
		Local	45,362.000	11.212846	508,637.13	21.190000	961,220.78	452,583.65	0.13
		Base		11.212846	508,637.13	21.190000	961,220.78	452,583.65	0.13
589400100	MERCURY GENERAL CORP COMMON STOCK NPV								
		Local	17,035.000	42.404938	722,368.12	53.120000	904,899.20	182,531.08	0.12
		Base		42.404938	722,368.12	53.120000	904,899.20	182,531.08	0.12
589433101	MEREDITH CORP COMMON STOCK USD1.								
		Local	17,123.000	36.193157	619,735.43	52.140000	892,793.22	273,057.79	0.12
		Base		36.193157	619,735.43	52.140000	892,793.22	273,057.79	0.12
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	13,563.000	95.129816	1,290,245.69	258.470000	3,505,628.61	2,215,382.92	0.46
		Base		95.129816	1,290,245.69	258.470000	3,505,628.61	2,215,382.92	0.46
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	35,302.000	62.578597	2,209,149.62	70.660000	2,494,439.32	285,289.70	0.33
		Base		62.578597	2,209,149.62	70.660000	2,494,439.32	285,289.70	0.33
600544100	HERMAN MILLER INC COMMON STOCK USD.2								
		Local	27,889.000	20.454202	570,447.25	32.000000	892,448.00	322,000.75	0.12
		Base		20.454202	570,447.25	32.000000	892,448.00	322,000.75	0.12
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	16,198.000	27.265740	441,650.45	76.710000	1,242,548.58	800,898.13	0.16
		Base		27.265740	441,650.45	76.710000	1,242,548.58	800,898.13	0.16
626755102	MURPHY USA INC COMMON STOCK								
		Local	20,179.000	37.298965	752,655.81	57.300000	1,156,256.70	403,600.89	0.15
		Base		37.298965	752,655.81	57.300000	1,156,256.70	403,600.89	0.15
62886E108	NCR CORPORATION COMMON STOCK USD.01								
		Local	78,871.000	16.030935	1,264,375.87	27.670000	2,182,360.57	917,984.70	0.29
		Base		16.030935	1,264,375.87	27.670000	2,182,360.57	917,984.70	0.29
62944T105	NVR INC COMMON STOCK USD.01								
		Local	1,870.000	740.391701	1,384,532.48	1,227.580000	2,295,574.60	911,042.12	0.30
		Base		740.391701	1,384,532.48	1,227.580000	2,295,574.60	911,042.12	0.30

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636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.								
		Local	39,490.000	43.392024	1,713,551.04	69.230000	2,733,892.70	1,020,341.66	0.36
		Base		43.392024	1,713,551.04	69.230000	2,733,892.70	1,020,341.66	0.36
636518102	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01								
		Local	47,200.000	23.347192	1,101,987.45	31.680000	1,495,296.00	393,308.55	0.20
		Base		23.347192	1,101,987.45	31.680000	1,495,296.00	393,308.55	0.20
637417106	NATIONAL RETAIL PROPERTIES REIT USD.01								
		Local	58,720.000	27.903843	1,638,513.69	38.120000	2,238,406.40	599,892.71	0.30
		Base		27.903843	1,638,513.69	38.120000	2,238,406.40	599,892.71	0.30
64126X201	NEUSTAR INC CLASS A COMMON STOCK USD.001								
		Local	26,334.000	23.834111	627,647.49	26.410000	695,480.94	67,833.45	0.09
		Base		23.834111	627,647.49	26.410000	695,480.94	67,833.45	0.09
649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
		Local	207,812.000	15.903859	3,305,012.76	15.950000	3,314,601.40	9,588.64	0.44
		Base		15.903859	3,305,012.76	15.950000	3,314,601.40	9,588.64	0.44
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	61,389.000	10.027854	615,599.90	12.840000	788,234.76	172,634.86	0.10
		Base		10.027854	615,599.90	12.840000	788,234.76	172,634.86	0.10
651587107	NEWMARKET CORP COMMON STOCK NPV								
		Local	5,047.000	136.953901	691,206.34	388.010000	1,958,286.47	1,267,080.13	0.26
		Base		136.953901	691,206.34	388.010000	1,958,286.47	1,267,080.13	0.26
655663102	NORDSON CORP COMMON STOCK NPV								
		Local	27,549.000	40.591583	1,118,257.51	76.550000	2,108,875.95	990,618.44	0.28
		Base		40.591583	1,118,257.51	76.550000	2,108,875.95	990,618.44	0.28
67011P100	NOW INC COMMON STOCK USD.01								
		Local	50,260.000	32.368661	1,626,848.91	30.060000	1,510,815.60	-116,033.31	0.20
		Base		32.368661	1,626,848.91	30.060000	1,510,815.60	-116,033.31	0.20
670837103	OGE ENERGY CORP COMMON STOCK USD.01								
		Local	93,532.000	19.225566	1,798,205.66	37.290000	3,487,808.28	1,689,602.62	0.46
		Base		19.225566	1,798,205.66	37.290000	3,487,808.28	1,689,602.62	0.46

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675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	50,707.000	25.731308	1,304,757.46	70.270000	3,563,180.89	2,258,423.43	0.47
		Base		25.731308	1,304,757.46	70.270000	3,563,180.89	2,258,423.43	0.47
676220106	OFFICE DEPOT INC COMMON STOCK USD.01								
		Local	227,139.000	5.109944	1,160,667.67	5.220000	1,185,665.58	24,997.91	0.16
		Base		5.109944	1,160,667.67	5.220000	1,185,665.58	24,997.91	0.16
678026105	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01								
		Local	25,389.000	45.683623	1,159,861.50	59.740000	1,516,738.86	356,877.36	0.20
		Base		45.683623	1,159,861.50	59.740000	1,516,738.86	356,877.36	0.20
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	31,958.000	25.845558	825,972.35	72.870000	2,328,779.46	1,502,807.11	0.31
		Base		25.845558	825,972.35	72.870000	2,328,779.46	1,502,807.11	0.31
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.								
		Local	113,880.000	14.526436	1,654,270.53	14.770000	1,682,007.60	27,737.07	0.22
		Base		14.526436	1,654,270.53	14.770000	1,682,007.60	27,737.07	0.22
680665205	OLIN CORP COMMON STOCK USD1.								
		Local	36,884.000	19.336688	713,214.39	24.240000	894,068.16	180,853.77	0.12
		Base		19.336688	713,214.39	24.240000	894,068.16	180,853.77	0.12
681904108	OMNICARE INC COMMON STOCK USD1.								
		Local	45,939.000	31.139270	1,430,506.92	66.590000	3,059,078.01	1,628,571.09	0.41
		Base		31.139270	1,430,506.92	66.590000	3,059,078.01	1,628,571.09	0.41
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	59,735.000	22.725396	1,357,501.53	38.160000	2,279,487.60	921,986.07	0.30
		Base		22.725396	1,357,501.53	38.160000	2,279,487.60	921,986.07	0.30
68235P108	ONE GAS INC COMMON STOCK								
		Local	24,412.000	34.082641	832,025.43	37.950000	926,435.40	94,409.97	0.12
		Base		34.082641	832,025.43	37.950000	926,435.40	94,409.97	0.12
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	39,911.000	34.094001	1,360,725.69	44.760000	1,786,416.36	425,690.67	0.24
		Base		34.094001	1,360,725.69	44.760000	1,786,416.36	425,690.67	0.24

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690732102	OWENS + MINOR INC COMMON STOCK USD2.								
		Local	29,608.000	29.091538	861,342.27	33.320000	986,538.56	125,196.29	0.13
		Base		29.091538	861,342.27	33.320000	986,538.56	125,196.29	0.13
69349H107	PNM RESOURCES INC COMMON STOCK NPV								
		Local	37,395.000	13.197073	493,504.55	28.850000	1,078,845.75	585,341.20	0.14
		Base		13.197073	493,504.55	28.850000	1,078,845.75	585,341.20	0.14
69370C100	PTC INC COMMON STOCK USD.01								
		Local	55,074.000	18.366781	1,011,532.10	38.150000	2,101,073.10	1,089,541.00	0.28
		Base		18.366781	1,011,532.10	38.150000	2,101,073.10	1,089,541.00	0.28
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	46,189.000	24.970436	1,153,359.47	72.080000	3,329,303.12	2,175,943.65	0.44
		Base		24.970436	1,153,359.47	72.080000	3,329,303.12	2,175,943.65	0.44
695263103	PACWEST BANCORP COMMON STOCK NPV								
		Local	45,452.000	43.045824	1,956,518.79	42.660000	1,938,982.32	-17,536.47	0.26
		Base		43.045824	1,956,518.79	42.660000	1,938,982.32	-17,536.47	0.26
69840W108	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001								
		Local	12,071.000	80.748829	974,719.12	161.640000	1,951,156.44	976,437.32	0.26
		Base		80.748829	974,719.12	161.640000	1,951,156.44	976,437.32	0.26
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	68,606.000	14.847421	1,018,622.15	23.030000	1,579,996.18	561,374.03	0.21
		Base		14.847421	1,018,622.15	23.030000	1,579,996.18	561,374.03	0.21
704549104	PEABODY ENERGY CORP COMMON STOCK USD.01								
		Local	127,565.000	12.436900	1,586,513.15	10.430000	1,330,502.95	-256,010.20	0.18
		Base		12.436900	1,586,513.15	10.430000	1,330,502.95	-256,010.20	0.18
708160106	J.C. PENNEY CO INC COMMON STOCK USD.5								
		Local	143,112.000	9.780753	1,399,743.14	7.610000	1,089,082.32	-310,660.82	0.14
		Base		9.780753	1,399,743.14	7.610000	1,089,082.32	-310,660.82	0.14
727493108	PLANTRONICS INC COMMON STOCK USD.01								
		Local	20,115.000	32.144425	646,585.11	51.870000	1,043,365.05	396,779.94	0.14
		Base		32.144425	646,585.11	51.870000	1,043,365.05	396,779.94	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
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01								
		Local	28,490.000	49.196543	1,401,609.52	150.860000	4,298,001.40	2,896,391.88	0.57
		Base		49.196543	1,401,609.52	150.860000	4,298,001.40	2,896,391.88	0.57
73172K104	POLYCOM INC COMMON STOCK USD.0005								
		Local	64,318.000	13.849882	890,796.71	13.080000	841,279.44	-49,517.27	0.11
		Base		13.849882	890,796.71	13.080000	841,279.44	-49,517.27	0.11
73179P106	POLYONE CORPORATION COMMON STOCK USD.01								
		Local	43,347.000	37.533714	1,626,973.89	37.010000	1,604,272.47	-22,701.42	0.21
		Base		37.533714	1,626,973.89	37.010000	1,604,272.47	-22,701.42	0.21
737446104	POST HOLDINGS INC COMMON STOCK USD.01								
		Local	21,043.000	31.053353	653,455.70	37.500000	789,112.50	135,656.80	0.10
		Base		31.053353	653,455.70	37.500000	789,112.50	135,656.80	0.10
737630103	POTLATCH CORP REIT USD1.								
		Local	19,056.000	33.820596	644,485.28	43.990000	838,273.44	193,788.16	0.11
		Base		33.820596	644,485.28	43.990000	838,273.44	193,788.16	0.11
74164M108	PRIMERICA INC COMMON STOCK								
		Local	25,491.000	34.332958	875,181.43	51.150000	1,303,864.65	428,683.22	0.17
		Base		34.332958	875,181.43	51.150000	1,303,864.65	428,683.22	0.17
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.								
		Local	28,160.000	43.031613	1,211,770.23	60.390000	1,700,582.40	488,812.17	0.23
		Base		43.031613	1,211,770.23	60.390000	1,700,582.40	488,812.17	0.23
743674103	PROTECTIVE LIFE CORP COMMON STOCK USD.5								
		Local	37,023.000	25.260350	935,213.95	69.680000	2,579,762.64	1,644,548.69	0.34
		Base		25.260350	935,213.95	69.680000	2,579,762.64	1,644,548.69	0.34
748356102	QUESTAR CORP COMMON STOCK NPV								
		Local	82,289.000	17.141346	1,410,544.22	24.110000	1,983,987.79	573,443.57	0.26
		Base		17.141346	1,410,544.22	24.110000	1,983,987.79	573,443.57	0.26
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	62,679.000	23.460663	1,470,490.91	45.300000	2,839,358.70	1,368,867.79	0.38
		Base		23.460663	1,470,490.91	45.300000	2,839,358.70	1,368,867.79	0.38

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749941100	RF MICRO DEVICES INC COMMON STOCK NPV								
		Local	135,032.000	4.811400	649,692.94	13.010000	1,756,766.32	1,107,073.38	0.23
		Base		4.811400	649,692.94	13.010000	1,756,766.32	1,107,073.38	0.23
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001								
		Local	55,728.000	33.075482	1,843,230.46	38.360000	2,137,726.08	294,495.62	0.28
		Base		33.075482	1,843,230.46	38.360000	2,137,726.08	294,495.62	0.28
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	59,028.000	26.721340	1,577,307.27	56.130000	3,313,241.64	1,735,934.37	0.44
		Base		26.721340	1,577,307.27	56.130000	3,313,241.64	1,735,934.37	0.44
754907103	RAYONIER INC REIT NPV								
		Local	59,408.000	22.398330	1,330,639.99	33.470000	1,988,385.76	657,745.77	0.26
		Base		22.398330	1,330,639.99	33.470000	1,988,385.76	657,745.77	0.26
75508B104	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01								
		Local	20,006.000	30.209812	604,377.49	28.530000	570,771.18	-33,606.31	0.08
		Base		30.209812	604,377.49	28.530000	570,771.18	-33,606.31	0.08
756109104	REALTY INCOME CORP REIT USD1.								
		Local	104,515.000	36.059500	3,768,758.60	46.030000	4,810,825.45	1,042,066.85	0.64
		Base		36.059500	3,768,758.60	46.030000	4,810,825.45	1,042,066.85	0.64
758750103	REGAL BELOIT CORP COMMON STOCK USD.01								
		Local	21,212.000	64.320724	1,364,371.20	70.970000	1,505,415.64	141,044.44	0.20
		Base		64.320724	1,364,371.20	70.970000	1,505,415.64	141,044.44	0.20
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	43,359.000	50.935565	2,208,515.17	60.700000	2,631,891.30	423,376.13	0.35
		Base		50.935565	2,208,515.17	60.700000	2,631,891.30	423,376.13	0.35
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	32,188.000	44.112489	1,419,892.79	84.250000	2,711,839.00	1,291,946.21	0.36
		Base		44.112489	1,419,892.79	84.250000	2,711,839.00	1,291,946.21	0.36
759509102	RELIANCE STEEL + ALUMINUM COMMON STOCK NPV								
		Local	36,603.000	36.182389	1,324,383.98	67.480000	2,469,970.44	1,145,586.46	0.33
		Base		36.182389	1,324,383.98	67.480000	2,469,970.44	1,145,586.46	0.33

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76009N100	RENT A CENTER INC COMMON STOCK USD.01								
		24,813.000	Local	23.231512	576,443.51	30.970000	768,458.61	192,015.10	0.10
			Base	23.231512	576,443.51	30.970000	768,458.61	192,015.10	0.10
761152107	RESMED INC COMMON STOCK USD.004								
		65,805.000	Local	27.797131	1,829,190.18	52.220000	3,436,337.10	1,607,146.92	0.46
			Base	27.797131	1,829,190.18	52.220000	3,436,337.10	1,607,146.92	0.46
768573107	RIVERBED TECHNOLOGY INC COMMON STOCK USD.0001								
		74,982.000	Local	23.832454	1,787,005.06	18.990000	1,423,908.18	-363,096.88	0.19
			Base	23.832454	1,787,005.06	18.990000	1,423,908.18	-363,096.88	0.19
772739207	ROCK TENN COMPANY CL A COMMON STOCK USD.01								
		67,214.000	Local	32.487025	2,183,582.92	51.150000	3,437,996.10	1,254,413.18	0.46
			Base	32.487025	2,183,582.92	51.150000	3,437,996.10	1,254,413.18	0.46
775711104	ROLLINS INC COMMON STOCK USD1.								
		30,107.000	Local	16.116379	485,215.81	31.870000	959,510.09	474,294.28	0.13
			Base	16.116379	485,215.81	31.870000	959,510.09	474,294.28	0.13
777779307	ROSETTA RESOURCES INC COMMON STOCK USD.001								
		28,863.000	Local	39.497024	1,140,002.61	38.030000	1,097,659.89	-42,342.72	0.15
			Base	39.497024	1,140,002.61	38.030000	1,097,659.89	-42,342.72	0.15
779376102	ROVI CORP COMMON STOCK USD.001								
		44,473.000	Local	25.144776	1,118,263.63	20.880000	928,596.24	-189,667.39	0.12
			Base	25.144776	1,118,263.63	20.880000	928,596.24	-189,667.39	0.12
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		30,579.000	Local	77.061570	2,356,465.74	57.150000	1,747,589.85	-608,875.89	0.23
			Base	77.061570	2,356,465.74	57.150000	1,747,589.85	-608,875.89	0.23
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		61,434.000	Local	21.659314	1,330,618.29	38.660000	2,375,038.44	1,044,420.15	0.31
			Base	21.659314	1,330,618.29	38.660000	2,375,038.44	1,044,420.15	0.31
78440X101	SL GREEN REALTY CORP REIT USD.01								
		44,881.000	Local	46.724798	2,097,055.68	115.700000	5,192,731.70	3,095,676.02	0.69
			Base	46.724798	2,097,055.68	115.700000	5,192,731.70	3,095,676.02	0.69

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78442P106	SLM CORP COMMON STOCK USD.2								
		Local	198,557.000	9.497380	1,885,771.21	9.550000	1,896,219.35	10,448.14	0.25
		Base		9.497380	1,885,771.21	9.550000	1,896,219.35	10,448.14	0.25
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	31,629.000	60.115810	1,901,402.95	56.300000	1,780,712.70	-120,690.25	0.24
		Base		60.115810	1,901,402.95	56.300000	1,780,712.70	-120,690.25	0.24
784635104	SPX CORP COMMON STOCK USD10.								
		Local	19,982.000	63.667056	1,272,195.12	94.790000	1,894,093.78	621,898.66	0.25
		Base		63.667056	1,272,195.12	94.790000	1,894,093.78	621,898.66	0.25
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	11,500.000	258.781519	2,975,987.47	258.120000	2,968,380.00	-7,607.47	0.39
		Base		258.781519	2,975,987.47	258.120000	2,968,380.00	-7,607.47	0.39
78486Q101	SVB FINANCIAL GROUP COMMON STOCK USD.001								
		Local	23,817.000	55.273210	1,316,442.04	111.990000	2,667,265.83	1,350,823.79	0.35
		Base		55.273210	1,316,442.04	111.990000	2,667,265.83	1,350,823.79	0.35
795435106	SALIX PHARMACEUTICALS LTD COMMON STOCK USD.001								
		Local	29,900.000	76.548188	2,288,790.81	143.850000	4,301,115.00	2,012,324.19	0.57
		Base		76.548188	2,288,790.81	143.850000	4,301,115.00	2,012,324.19	0.57
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	39,826.000	47.950039	1,909,658.24	120.030000	4,780,314.78	2,870,656.54	0.63
		Base		47.950039	1,909,658.24	120.030000	4,780,314.78	2,870,656.54	0.63
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	18,985.000	34.739287	659,525.37	48.910000	928,556.35	269,030.98	0.12
		Base		34.739287	659,525.37	48.910000	928,556.35	269,030.98	0.12
810186106	SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD.01								
		Local	20,977.000	46.580675	977,122.81	59.240000	1,242,677.48	265,554.67	0.16
		Base		46.580675	977,122.81	59.240000	1,242,677.48	265,554.67	0.16
816850101	SEMTECH CORP COMMON STOCK USD.01								
		Local	31,622.000	19.661782	621,744.86	25.380000	802,566.36	180,821.50	0.11
		Base		19.661782	621,744.86	25.380000	802,566.36	180,821.50	0.11

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81721M109	SENIOR HOUSING PROP TRUST REIT USD.01								
		95,663.000	Local	22.513075	2,153,668.31	22.590000	2,161,027.17	7,358.86	0.29
			Base	22.513075	2,153,668.31	22.590000	2,161,027.17	7,358.86	0.29
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		22,638.000	Local	29.524869	668,383.98	59.180000	1,339,716.84	671,332.86	0.18
			Base	29.524869	668,383.98	59.180000	1,339,716.84	671,332.86	0.18
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.								
		99,142.000	Local	8.925534	884,895.34	21.870000	2,168,235.54	1,283,340.20	0.29
			Base	8.925534	884,895.34	21.870000	2,168,235.54	1,283,340.20	0.29
82669G104	SIGNATURE BANK COMMON STOCK USD.01								
		23,621.000	Local	65.691126	1,551,690.08	121.130000	2,861,211.73	1,309,521.65	0.38
			Base	65.691126	1,551,690.08	121.130000	2,861,211.73	1,309,521.65	0.38
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		18,958.000	Local	42.156982	799,212.07	45.590000	864,295.22	65,083.15	0.11
			Base	42.156982	799,212.07	45.590000	864,295.22	65,083.15	0.11
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		20,540.000	Local	31.538119	647,792.96	49.160000	1,009,746.40	361,953.44	0.13
			Base	31.538119	647,792.96	49.160000	1,009,746.40	361,953.44	0.13
82966C103	SIRONA DENTAL SYSTEMS INC COMMON STOCK USD.01								
		25,984.000	Local	72.035212	1,871,762.95	78.550000	2,041,043.20	169,280.25	0.27
			Base	72.035212	1,871,762.95	78.550000	2,041,043.20	169,280.25	0.27
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		88,977.000	Local	21.185386	1,885,012.10	58.240000	5,182,020.48	3,297,008.38	0.69
			Base	21.185386	1,885,012.10	58.240000	5,182,020.48	3,297,008.38	0.69
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.								
		35,504.000	Local	52.150991	1,851,568.79	53.350000	1,894,138.40	42,569.61	0.25
			Base	52.150991	1,851,568.79	53.350000	1,894,138.40	42,569.61	0.25
83416B109	SOLARWINDS INC COMMON STOCK USD.001								
		30,793.000	Local	52.175372	1,606,636.22	47.550000	1,464,207.15	-142,429.07	0.19
			Base	52.175372	1,606,636.22	47.550000	1,464,207.15	-142,429.07	0.19

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83421A104	SOLERA HOLDINGS INC COMMON STOCK USD.01								
		Local	32,210.000	37.363179	1,203,467.98	51.950000	1,673,309.50	469,841.52	0.22
		Base		37.363179	1,203,467.98	51.950000	1,673,309.50	469,841.52	0.22
835495102	SONOCO PRODUCTS CO COMMON STOCK NPV								
		Local	47,762.000	30.152624	1,440,149.61	40.870000	1,952,032.94	511,883.33	0.26
		Base		30.152624	1,440,149.61	40.870000	1,952,032.94	511,883.33	0.26
835898107	SOTHEBY S COMMON STOCK USD.01								
		Local	28,827.000	26.402759	761,112.32	39.660000	1,143,278.82	382,166.50	0.15
		Base		26.402759	761,112.32	39.660000	1,143,278.82	382,166.50	0.15
852891100	STANCORP FINANCIAL GROUP COMMON STOCK NPV								
		Local	20,533.000	41.925964	860,865.82	69.560000	1,428,275.48	567,409.66	0.19
		Base		41.925964	860,865.82	69.560000	1,428,275.48	567,409.66	0.19
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	112,692.000	12.658564	1,426,518.86	23.010000	2,593,042.92	1,166,524.06	0.34
		Base		12.658564	1,426,518.86	23.010000	2,593,042.92	1,166,524.06	0.34
859152100	STERIS CORP COMMON STOCK NPV								
		Local	27,857.000	33.369268	929,567.71	61.800000	1,721,562.60	791,994.89	0.23
		Base		33.369268	929,567.71	61.800000	1,721,562.60	791,994.89	0.23
86732Y109	SUNEDISON INC COMMON STOCK USD.01								
		Local	117,397.000	5.204624	611,007.19	19.510000	2,290,415.47	1,679,408.28	0.30
		Base		5.204624	611,007.19	19.510000	2,290,415.47	1,679,408.28	0.30
868157108	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001								
		Local	72,620.000	25.345462	1,840,587.45	25.150000	1,826,393.00	-14,194.45	0.24
		Base		25.345462	1,840,587.45	25.150000	1,826,393.00	-14,194.45	0.24
868536103	SUPERVALU INC W/D COMMON STOCK USD.01								
		Local	96,717.000	6.000218	580,323.09	8.630000	834,667.71	254,344.62	0.11
		Base		6.000218	580,323.09	8.630000	834,667.71	254,344.62	0.11
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	73,156.000	23.941594	1,751,471.28	40.980000	2,997,932.88	1,246,461.60	0.40
		Base		23.941594	1,751,471.28	40.980000	2,997,932.88	1,246,461.60	0.40

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87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		65,274.000	Local	19.165335	1,250,998.07	25.360000	1,655,348.64	404,350.57	0.22
			Base	19.165335	1,250,998.07	25.360000	1,655,348.64	404,350.57	0.22
872275102	TCF FINANCIAL CORP COMMON STOCK USD.01								
		78,329.000	Local	15.837213	1,240,513.03	15.450000	1,210,183.05	-30,329.98	0.16
			Base	15.837213	1,240,513.03	15.450000	1,210,183.05	-30,329.98	0.16
87311L104	TW TELECOM INC COMMON STOCK USD.01								
		64,819.000	Local	18.637983	1,208,095.41	42.780000	2,772,956.82	1,564,861.41	0.37
			Base	18.637983	1,208,095.41	42.780000	2,772,956.82	1,564,861.41	0.37
875465106	TANGER FACTORY OUTLET CENTER REIT USD.01								
		44,993.000	Local	33.920000	1,526,162.56	35.770000	1,609,399.61	83,237.05	0.21
			Base	33.920000	1,526,162.56	35.770000	1,609,399.61	83,237.05	0.21
876664103	TAUBMAN CENTERS INC REIT USD.01								
		29,726.000	Local	56.465080	1,678,480.96	76.050000	2,260,662.30	582,181.34	0.30
			Base	56.465080	1,678,480.96	76.050000	2,260,662.30	582,181.34	0.30
878237106	TECH DATA CORP COMMON STOCK USD.0015								
		17,957.000	Local	39.513939	709,551.80	59.720000	1,072,392.04	362,840.24	0.14
			Base	39.513939	709,551.80	59.720000	1,072,392.04	362,840.24	0.14
879369106	TELEFLEX INC COMMON STOCK USD1.								
		19,434.000	Local	56.510314	1,098,221.45	114.120000	2,217,808.08	1,119,586.63	0.29
			Base	56.510314	1,098,221.45	114.120000	2,217,808.08	1,119,586.63	0.29
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		46,460.000	Local	34.584463	1,606,794.13	25.640000	1,191,234.40	-415,559.73	0.16
			Base	34.584463	1,606,794.13	25.640000	1,191,234.40	-415,559.73	0.16
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		28,593.000	Local	47.936806	1,370,657.08	52.640000	1,505,135.52	134,478.44	0.20
			Base	47.936806	1,370,657.08	52.640000	1,505,135.52	134,478.44	0.20
880770102	TERADYNE INC COMMON STOCK USD.125								
		96,090.000	Local	20.311199	1,951,703.11	18.400000	1,768,056.00	-183,647.11	0.23
			Base	20.311199	1,951,703.11	18.400000	1,768,056.00	-183,647.11	0.23

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880779103	TEREX CORP COMMON STOCK USD.01								
		51,735.000	Local	23.853272	1,234,049.05	28.770000	1,488,415.95	254,366.90	0.20
			Base	23.853272	1,234,049.05	28.770000	1,488,415.95	254,366.90	0.20
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		21,771.000	Local	29.676870	646,095.13	52.890000	1,151,468.19	505,373.06	0.15
			Base	29.676870	646,095.13	52.890000	1,151,468.19	505,373.06	0.15
885175307	THORATEC CORP COMMON STOCK NPV								
		26,432.000	Local	40.987582	1,083,383.76	27.180000	718,421.76	-364,962.00	0.10
			Base	40.987582	1,083,383.76	27.180000	718,421.76	-364,962.00	0.10
88554D205	3D SYSTEMS CORP COMMON STOCK USD.001								
		48,508.000	Local	45.721808	2,217,873.48	37.800000	1,833,602.40	-384,271.08	0.24
			Base	45.721808	2,217,873.48	37.800000	1,833,602.40	-384,271.08	0.24
88632Q103	TIBCO SOFTWARE INC COMMON STOCK USD.001								
		71,558.000	Local	15.028737	1,075,426.38	23.370000	1,672,310.46	596,884.08	0.22
			Base	15.028737	1,075,426.38	23.370000	1,672,310.46	596,884.08	0.22
886423102	TIDEWATER INC COMMON STOCK USD.1								
		23,342.000	Local	53.650560	1,252,311.38	36.870000	860,619.54	-391,691.84	0.11
			Base	53.650560	1,252,311.38	36.870000	860,619.54	-391,691.84	0.11
887228104	TIME INC COMMON STOCK USD.01								
		51,144.000	Local	22.941686	1,173,329.61	22.590000	1,155,342.96	-17,986.65	0.15
			Base	22.941686	1,173,329.61	22.590000	1,155,342.96	-17,986.65	0.15
887389104	TIMKEN CO COMMON STOCK NPV								
		35,797.000	Local	24.311626	870,283.28	42.990000	1,538,913.03	668,629.75	0.20
			Base	24.311626	870,283.28	42.990000	1,538,913.03	668,629.75	0.20
887399103	TIMKENSTEEL CORP COMMON STOCK								
		17,897.000	Local	19.929418	356,676.80	40.580000	726,260.26	369,583.46	0.10
			Base	19.929418	356,676.80	40.580000	726,260.26	369,583.46	0.10
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		76,008.000	Local	26.901870	2,044,757.32	31.950000	2,428,455.60	383,698.28	0.32
			Base	26.901870	2,044,757.32	31.950000	2,428,455.60	383,698.28	0.32

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890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		9,402.000	Local	22.215941	208,874.28	29.650000	278,769.30	69,895.02	0.04
			Base	22.215941	208,874.28	29.650000	278,769.30	69,895.02	0.04
891894107	TOWERS WATSON + CO CL A COMMON STOCK USD.01								
		32,964.000	Local	60.464523	1,993,152.52	110.290000	3,635,599.56	1,642,447.04	0.48
			Base	60.464523	1,993,152.52	110.290000	3,635,599.56	1,642,447.04	0.48
896239100	TRIMBLE NAVIGATION LTD COMMON STOCK NPV								
		122,023.000	Local	19.332993	2,359,069.78	26.860000	3,277,537.78	918,468.00	0.43
			Base	19.332993	2,359,069.78	26.860000	3,277,537.78	918,468.00	0.43
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD1.								
		73,266.000	Local	11.563646	847,222.08	35.710000	2,616,328.86	1,769,106.78	0.35
			Base	11.563646	847,222.08	35.710000	2,616,328.86	1,769,106.78	0.35
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001								
		24,143.000	Local	52.706135	1,272,484.21	69.630000	1,681,077.09	408,592.88	0.22
			Base	52.706135	1,272,484.21	69.630000	1,681,077.09	408,592.88	0.22
898402102	TRUSTMARK CORP COMMON STOCK NPV								
		31,661.000	Local	21.522043	681,409.39	24.330000	770,312.13	88,902.74	0.10
			Base	21.522043	681,409.39	24.330000	770,312.13	88,902.74	0.10
899896104	TUPPERWARE BRANDS CORP COMMON STOCK USD.01								
		23,656.000	Local	34.940416	826,550.48	63.750000	1,508,070.00	681,519.52	0.20
			Base	34.940416	826,550.48	63.750000	1,508,070.00	681,519.52	0.20
902653104	UDR INC REIT USD.01								
		118,166.000	Local	19.211281	2,270,120.27	30.230000	3,572,158.18	1,302,037.91	0.47
			Base	19.211281	2,270,120.27	30.230000	3,572,158.18	1,302,037.91	0.47
902681105	UGI CORP COMMON STOCK NPV								
		80,930.000	Local	18.049861	1,460,775.28	37.690000	3,050,251.70	1,589,476.42	0.40
			Base	18.049861	1,460,775.28	37.690000	3,050,251.70	1,589,476.42	0.40
90385D107	ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD.01								
		13,267.000	Local	144.609881	1,918,539.29	150.510000	1,996,816.17	78,276.88	0.26
			Base	144.609881	1,918,539.29	150.510000	1,996,816.17	78,276.88	0.26

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904214103	UMPQUA HOLDINGS CORP COMMON STOCK NPV								
		87,711.000	Local	18.259442	1,601,553.93	17.600000	1,543,713.60	-57,840.33	0.20
			Base	18.259442	1,601,553.93	17.600000	1,543,713.60	-57,840.33	0.20
909218109	UNIT CORP COMMON STOCK USD.2								
		21,648.000	Local	43.433831	940,255.57	48.420000	1,048,196.16	107,940.59	0.14
			Base	43.433831	940,255.57	48.420000	1,048,196.16	107,940.59	0.14
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		23,309.000	Local	56.415095	1,314,979.46	68.020000	1,585,478.18	270,498.72	0.21
			Base	56.415095	1,314,979.46	68.020000	1,585,478.18	270,498.72	0.21
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.								
		68,131.000	Local	32.003403	2,180,423.85	40.040000	2,727,965.24	547,541.39	0.36
			Base	32.003403	2,180,423.85	40.040000	2,727,965.24	547,541.39	0.36
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		22,191.000	Local	53.856365	1,195,126.59	130.970000	2,906,355.27	1,711,228.68	0.39
			Base	53.856365	1,195,126.59	130.970000	2,906,355.27	1,711,228.68	0.39
913456109	UNIVERSAL CORP/VA COMMON STOCK NPV								
		10,877.000	Local	41.433861	450,676.11	44.500000	484,026.50	33,350.39	0.06
			Base	41.433861	450,676.11	44.500000	484,026.50	33,350.39	0.06
918194101	VCA INC COMMON STOCK USD.001								
		40,476.000	Local	26.860489	1,087,205.14	45.570000	1,844,491.32	757,286.18	0.24
			Base	26.860489	1,087,205.14	45.570000	1,844,491.32	757,286.18	0.24
919794107	VALLEY NATIONAL BANCORP COMMON STOCK NPV								
		89,461.000	Local	11.790330	1,054,774.69	9.980000	892,820.78	-161,953.91	0.12
			Base	11.790330	1,054,774.69	9.980000	892,820.78	-161,953.91	0.12
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.								
		12,298.000	Local	93.351400	1,148,035.52	136.170000	1,674,618.66	526,583.14	0.22
			Base	93.351400	1,148,035.52	136.170000	1,674,618.66	526,583.14	0.22
920355104	VALSPAR CORP COMMON STOCK USD.5								
		35,789.000	Local	28.624275	1,024,434.17	82.160000	2,940,424.24	1,915,990.07	0.39
			Base	28.624275	1,024,434.17	82.160000	2,940,424.24	1,915,990.07	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
92240G101	VECTREN CORP COMMON STOCK NPV								
		Local	38,733.000	25.394692	983,612.60	44.950000	1,741,048.35	757,435.75	0.23
		Base		25.394692	983,612.60	44.950000	1,741,048.35	757,435.75	0.23
92342Y109	VERIFONE SYSTEMS INC COMMON STOCK USD.01								
		Local	53,077.000	35.500189	1,884,243.53	37.260000	1,977,649.02	93,405.49	0.26
		Base		35.500189	1,884,243.53	37.260000	1,977,649.02	93,405.49	0.26
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	63,685.000	8.484937	540,363.23	13.510000	860,384.35	320,021.12	0.11
		Base		8.484937	540,363.23	13.510000	860,384.35	320,021.12	0.11
92924F106	WGL HOLDINGS INC COMMON STOCK NPV								
		Local	24,384.000	35.480125	865,147.36	47.000000	1,146,048.00	280,900.64	0.15
		Base		35.480125	865,147.36	47.000000	1,146,048.00	280,900.64	0.15
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	45,215.000	26.160123	1,182,829.94	86.300000	3,902,054.50	2,719,224.56	0.52
		Base		26.160123	1,182,829.94	86.300000	3,902,054.50	2,719,224.56	0.52
930059100	WADDELL + REED FINANCIAL A COMMON STOCK USD.01								
		Local	39,653.000	26.875485	1,065,693.62	47.740000	1,893,034.22	827,340.60	0.25
		Base		26.875485	1,065,693.62	47.740000	1,893,034.22	827,340.60	0.25
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.								
		Local	46,719.000	16.794377	784,616.52	21.830000	1,019,875.77	235,259.25	0.14
		Base		16.794377	784,616.52	21.830000	1,019,875.77	235,259.25	0.14
939647103	WASHINGTON PRIME GROUP REIT USD.0001								
		Local	72,844.000	19.940346	1,452,534.56	17.630000	1,284,239.72	-168,294.84	0.17
		Base		19.940346	1,452,534.56	17.630000	1,284,239.72	-168,294.84	0.17
941053100	WASTE CONNECTIONS INC COMMON STOCK USD.01								
		Local	58,269.000	23.677506	1,379,664.60	49.900000	2,907,623.10	1,527,958.50	0.39
		Base		23.677506	1,379,664.60	49.900000	2,907,623.10	1,527,958.50	0.39
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	12,801.000	61.518107	787,493.29	101.620000	1,300,837.62	513,344.33	0.17
		Base		61.518107	787,493.29	101.620000	1,300,837.62	513,344.33	0.17

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947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		42,377.000	Local	20.165042	854,533.97	31.340000	1,328,095.18	473,561.21	0.18
			Base	20.165042	854,533.97	31.340000	1,328,095.18	473,561.21	0.18
948741103	WEINGARTEN REALTY INVESTORS REIT USD.03								
		52,800.000	Local	22.374544	1,181,375.90	36.250000	1,914,000.00	732,624.10	0.25
			Base	22.374544	1,181,375.90	36.250000	1,914,000.00	732,624.10	0.25
94946T106	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01								
		20,603.000	Local	31.558257	650,194.76	67.870000	1,398,325.61	748,130.85	0.19
			Base	31.558257	650,194.76	67.870000	1,398,325.61	748,130.85	0.19
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		129,156.000	Local	4.608224	595,179.72	8.020000	1,035,831.12	440,651.40	0.14
			Base	4.608224	595,179.72	8.020000	1,035,831.12	440,651.40	0.14
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		20,916.000	Local	22.396909	468,453.74	27.540000	576,026.64	107,572.90	0.08
			Base	22.396909	468,453.74	27.540000	576,026.64	107,572.90	0.08
95709T100	WESTAR ENERGY INC COMMON STOCK USD5.								
		60,886.000	Local	24.052684	1,464,471.73	37.810000	2,302,099.66	837,627.93	0.31
			Base	24.052684	1,464,471.73	37.810000	2,302,099.66	837,627.93	0.31
96208T104	WEX INC COMMON STOCK USD.01								
		18,195.000	Local	67.554518	1,229,154.45	113.560000	2,066,224.20	837,069.75	0.27
			Base	67.554518	1,229,154.45	113.560000	2,066,224.20	837,069.75	0.27
966244105	WHITEWAVE FOODS CO COMMON STOCK USD.01								
		81,742.000	Local	18.738462	1,531,719.36	37.230000	3,043,254.66	1,511,535.30	0.40
			Base	18.738462	1,531,719.36	37.230000	3,043,254.66	1,511,535.30	0.40
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.								
		22,026.000	Local	41.358582	910,964.13	58.390000	1,286,098.14	375,134.01	0.17
			Base	41.358582	910,964.13	58.390000	1,286,098.14	375,134.01	0.17
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		41,091.000	Local	27.560903	1,132,505.08	65.030000	2,672,147.73	1,539,642.65	0.35
			Base	27.560903	1,132,505.08	65.030000	2,672,147.73	1,539,642.65	0.35

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980745103	WOODWARD INC COMMON STOCK USD.00292								
		27,364.000	Local	28.989721	793,274.72	51.210000	1,401,310.44	608,035.72	0.19
			Base	28.989721	793,274.72	51.210000	1,401,310.44	608,035.72	0.19
981475106	WORLD FUEL SERVICES CORP COMMON STOCK USD.01								
		33,934.000	Local	40.584138	1,377,182.14	41.240000	1,399,438.16	22,256.02	0.19
			Base	40.584138	1,377,182.14	41.240000	1,399,438.16	22,256.02	0.19
981811102	WORTHINGTON INDUSTRIES COMMON STOCK NPV								
		23,859.000	Local	15.938433	380,275.08	38.650000	922,150.35	541,875.27	0.12
			Base	15.938433	380,275.08	38.650000	922,150.35	541,875.27	0.12
98212B103	WPX ENERGY INC COMMON STOCK								
		95,266.000	Local	17.780322	1,693,860.17	19.120000	1,821,485.92	127,625.75	0.24
			Base	17.780322	1,693,860.17	19.120000	1,821,485.92	127,625.75	0.24
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		23,835.000	Local	30.846960	735,237.29	73.750000	1,757,831.25	1,022,593.96	0.23
			Base	30.846960	735,237.29	73.750000	1,757,831.25	1,022,593.96	0.23
G05384105	ASPEN INSURANCE HOLDINGS LTD COMMON STOCK USD.001514456								
		30,733.000	Local	30.491212	937,086.43	43.630000	1,340,880.79	403,794.36	0.18
			Base	30.491212	937,086.43	43.630000	1,340,880.79	403,794.36	0.18
G30401106	ENDO INTERNATIONAL PLC COMMON STOCK USD.0001								
		72,050.000	Local	46.702931	3,364,946.17	66.920000	4,821,586.00	1,456,639.83	0.64
			Base	46.702931	3,364,946.17	66.920000	4,821,586.00	1,456,639.83	0.64
G3223R108	EVEREST RE GROUP LTD COMMON STOCK USD.01								
		21,348.000	Local	83.363002	1,779,633.37	170.650000	3,643,036.20	1,863,402.83	0.48
			Base	83.363002	1,779,633.37	170.650000	3,643,036.20	1,863,402.83	0.48
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.								
		19,023.000	Local	91.451877	1,739,689.06	103.330000	1,965,646.59	225,957.53	0.26
			Base	91.451877	1,739,689.06	103.330000	1,965,646.59	225,957.53	0.26
G7665A101	ROWAN COMPANIES PLC A COMMON STOCK USD.125								
		58,451.000	Local	29.873530	1,746,137.69	24.270000	1,418,605.77	-327,531.92	0.19
			Base	29.873530	1,746,137.69	24.270000	1,418,605.77	-327,531.92	0.19

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		37,658.000	Local	46.122727	1,736,889.66	120.010000	4,519,336.58	2,782,446.92	0.60
			Base	46.122727	1,736,889.66	120.010000	4,519,336.58	2,782,446.92	0.60
US DOLLAR Total									
		18,771,898.636	Local		504,322,707.50		750,567,146.96	246,244,439.46	99.51
			Base		504,322,707.50		750,567,146.96	246,244,439.46	99.51
EQUITY Total									
		18,771,898.636	Base		504,322,707.50		750,567,146.96	246,244,439.46	99.51

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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
FUND Total								
		21,650,919.266	Base	507,201,728.13		753,446,167.59	246,244,439.46	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	202,579.400	1.000000	202,579.40	1.000000	202,579.40	0.00	0.04
		Base		1.000000	202,579.40	1.000000	202,579.40	0.00	0.04
US DOLLAR Total									
		Local	202,579.400		202,579.40		202,579.40	0.00	0.04
		Base			202,579.40		202,579.40	0.00	0.04
CASH Total									
		Base	202,579.400		202,579.40		202,579.40	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076504	31 Dec 2099		
		Local	13,607,191.260	100.000000	13,607,191.26	100.000000	13,607,191.26	0.00	2.77
		Base		100.000000	13,607,191.26	100.000000	13,607,191.26	0.00	2.77
US DOLLAR Total									
		Local	13,607,191.260		13,607,191.26		13,607,191.26	0.00	2.77
		Base			13,607,191.26		13,607,191.26	0.00	2.77
CASH EQUIVALENT Total									
		Base	13,607,191.260		13,607,191.26		13,607,191.26	0.00	2.77
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
000360206	AAON INC COMMON STOCK USD.004								
		Local	28,363.000	9.789612	277,662.77	19.650000	557,332.95	279,670.18	0.11
		Base		9.789612	277,662.77	19.650000	557,332.95	279,670.18	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
000361105	AAR CORP COMMON STOCK USD1.								
		25,184.000	Local	23.819926	599,881.01	26.500000	667,376.00	67,494.99	0.14
			Base	23.819926	599,881.01	26.500000	667,376.00	67,494.99	0.14
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		34,715.000	Local	22.675961	787,196.00	27.640000	959,522.60	172,326.60	0.20
			Base	22.675961	787,196.00	27.640000	959,522.60	172,326.60	0.20
001547108	AK STEEL HOLDING CORP COMMON STOCK USD.01								
		115,030.000	Local	7.328161	842,958.41	7.570000	870,777.10	27,818.69	0.18
			Base	7.328161	842,958.41	7.570000	870,777.10	27,818.69	0.18
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		31,135.000	Local	8.034212	250,145.20	17.150000	533,965.25	283,820.05	0.11
			Base	8.034212	250,145.20	17.150000	533,965.25	283,820.05	0.11
002474104	AZZ INC COMMON STOCK USD1.								
		17,175.000	Local	25.547321	438,775.23	46.760000	803,103.00	364,327.77	0.16
			Base	25.547321	438,775.23	46.760000	803,103.00	364,327.77	0.16
002567105	ABAXIS INC COMMON STOCK NPV								
		14,177.000	Local	28.648917	406,155.70	52.660000	746,560.82	340,405.12	0.15
			Base	28.648917	406,155.70	52.660000	746,560.82	340,405.12	0.15
003654100	ABIOMED INC COMMON STOCK USD.01								
		24,384.000	Local	14.952758	364,608.06	32.790000	799,551.36	434,943.30	0.16
			Base	14.952758	364,608.06	32.790000	799,551.36	434,943.30	0.16
004239109	ACADIA REALTY TRUST REIT USD.001								
		39,718.000	Local	22.408886	890,036.15	31.200000	1,239,201.60	349,165.45	0.25
			Base	22.408886	890,036.15	31.200000	1,239,201.60	349,165.45	0.25
004446100	ACETO CORP COMMON STOCK USD.01								
		18,257.000	Local	19.912556	363,543.54	22.740000	415,164.18	51,620.64	0.08
			Base	19.912556	363,543.54	22.740000	415,164.18	51,620.64	0.08
00484M106	ACORDA THERAPEUTICS INC COMMON STOCK USD.001								
		27,952.000	Local	27.776529	776,409.55	34.820000	973,288.64	196,879.09	0.20
			Base	27.776529	776,409.55	34.820000	973,288.64	196,879.09	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
00508X203	ACTUANT CORP A COMMON STOCK USD.2								
		Local	46,021.000	26.088052	1,200,598.26	31.690000	1,458,405.49	257,807.23	0.30
		Base		26.088052	1,200,598.26	31.690000	1,458,405.49	257,807.23	0.30
00770F104	AEGION CORP COMMON STOCK USD.01								
		Local	25,018.000	20.267091	507,042.09	18.320000	458,329.76	-48,712.33	0.09
		Base		20.267091	507,042.09	18.320000	458,329.76	-48,712.33	0.09
007865108	AEROPOSTALE INC COMMON STOCK USD.01								
		Local	52,961.000	9.413300	498,537.77	3.010000	159,412.61	-339,125.16	0.03
		Base		9.413300	498,537.77	3.010000	159,412.61	-339,125.16	0.03
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	25,135.000	13.593364	341,669.21	19.780000	497,170.30	155,501.09	0.10
		Base		13.593364	341,669.21	19.780000	497,170.30	155,501.09	0.10
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	13,449.000	29.382576	395,166.26	30.650000	412,211.85	17,045.59	0.08
		Base		29.382576	395,166.26	30.650000	412,211.85	17,045.59	0.08
00826T108	AFFYMETRIX INC COMMON STOCK USD.01								
		Local	49,136.000	5.590721	274,705.68	9.010000	442,715.36	168,009.68	0.09
		Base		5.590721	274,705.68	9.010000	442,715.36	168,009.68	0.09
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	9,934.000	8.140079	80,863.54	11.300000	112,254.20	31,390.66	0.02
		Base		8.140079	80,863.54	11.300000	112,254.20	31,390.66	0.02
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	9,517.000	29.495045	280,704.34	30.610000	291,315.37	10,611.03	0.06
		Base		29.495045	280,704.34	30.610000	291,315.37	10,611.03	0.06
009128307	AIR METHODS CORP COMMON STOCK USD.06								
		Local	23,856.000	27.645037	659,500.00	47.230000	1,126,718.88	467,218.88	0.23
		Base		27.645037	659,500.00	47.230000	1,126,718.88	467,218.88	0.23
009728106	AKORN INC COMMON STOCK NPV								
		Local	48,112.000	14.047601	675,858.17	44.550000	2,143,389.60	1,467,531.43	0.44
		Base		14.047601	675,858.17	44.550000	2,143,389.60	1,467,531.43	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
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	19,164.000	24.838830	476,011.33	37.780000	724,015.92	248,004.59	0.15
		Base		24.838830	476,011.33	37.780000	724,015.92	248,004.59	0.15
012423109	ALBANY MOLECULAR RESEARCH COMMON STOCK USD.01								
		Local	15,819.000	17.128467	270,955.22	23.260000	367,949.94	96,994.72	0.07
		Base		17.128467	270,955.22	23.260000	367,949.94	96,994.72	0.07
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,328.000	53.523905	499,270.99	133.470000	1,245,008.16	745,737.17	0.25
		Base		53.523905	499,270.99	133.470000	1,245,008.16	745,737.17	0.25
018522300	ALLETE INC COMMON STOCK NPV								
		Local	26,257.000	41.464264	1,088,727.18	52.240000	1,371,665.68	282,938.50	0.28
		Base		41.464264	1,088,727.18	52.240000	1,371,665.68	282,938.50	0.28
018772103	ALLIANCE ONE INTERNATIONAL COMMON STOCK NPV								
		Local	54,995.000	3.286346	180,732.61	2.030000	111,639.85	-69,092.76	0.02
		Base		3.286346	180,732.61	2.030000	111,639.85	-69,092.76	0.02
020409108	ALMOST FAMILY INC COMMON STOCK USD.1								
		Local	5,263.000	25.654537	135,019.83	29.440000	154,942.72	19,922.89	0.03
		Base		25.654537	135,019.83	29.440000	154,942.72	19,922.89	0.03
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	22,253.000	21.305773	474,117.36	26.100000	580,803.30	106,685.94	0.12
		Base		21.305773	474,117.36	26.100000	580,803.30	106,685.94	0.12
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	24,254.000	31.394647	761,445.77	38.340000	929,898.36	168,452.59	0.19
		Base		31.394647	761,445.77	38.340000	929,898.36	168,452.59	0.19
02913V103	AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01								
		Local	11,554.000	39.780340	459,622.05	30.990000	358,058.46	-101,563.59	0.07
		Base		39.780340	459,622.05	30.990000	358,058.46	-101,563.59	0.07
029429107	AMERICAN SCIENCE + ENGINEERI COMMON STOCK USD.667								
		Local	5,298.000	75.577824	400,411.31	55.300000	292,979.40	-107,431.91	0.06
		Base		75.577824	400,411.31	55.300000	292,979.40	-107,431.91	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
029899101	AMERICAN STATES WATER CO COMMON STOCK NPV								
		Local	25,920.000	19.024439	493,113.47	35.780000	927,417.60	434,304.13	0.19
		Base		19.024439	493,113.47	35.780000	927,417.60	434,304.13	0.19
030371108	AMERICAN VANGUARD CORP COMMON STOCK USD.1								
		Local	16,941.000	14.604507	247,414.96	11.540000	195,499.14	-51,915.82	0.04
		Base		14.604507	247,414.96	11.540000	195,499.14	-51,915.82	0.04
030506109	AMERICAN WOODMARK CORP COMMON STOCK NPV								
		Local	8,224.000	36.622318	301,181.94	40.910000	336,443.84	35,261.90	0.07
		Base		36.622318	301,181.94	40.910000	336,443.84	35,261.90	0.07
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,504.000	23.766844	297,180.62	41.700000	521,416.80	224,236.18	0.11
		Base		23.766844	297,180.62	41.700000	521,416.80	224,236.18	0.11
03232P405	AMSURG CORP COMMON STOCK NPV								
		Local	27,703.000	31.249740	865,711.54	54.010000	1,496,239.03	630,527.49	0.30
		Base		31.249740	865,711.54	54.010000	1,496,239.03	630,527.49	0.30
032657207	ANALOGIC CORP COMMON STOCK USD.05								
		Local	8,287.000	57.446949	476,062.87	72.940000	604,453.78	128,390.91	0.12
		Base		57.446949	476,062.87	72.940000	604,453.78	128,390.91	0.12
034164103	ANDERSONS INC/THE COMMON STOCK NPV								
		Local	17,686.000	30.903768	546,564.04	63.730000	1,127,128.78	580,564.74	0.23
		Base		30.903768	546,564.04	63.730000	1,127,128.78	580,564.74	0.23
035255108	ANIKA THERAPEUTICS INC COMMON STOCK USD.01								
		Local	9,699.000	34.988480	339,353.27	40.140000	389,317.86	49,964.59	0.08
		Base		34.988480	339,353.27	40.140000	389,317.86	49,964.59	0.08
035290105	ANIXTER INTERNATIONAL INC COMMON STOCK USD1.								
		Local	18,205.000	66.590877	1,212,286.92	85.170000	1,550,519.85	338,232.93	0.32
		Base		66.590877	1,212,286.92	85.170000	1,550,519.85	338,232.93	0.32
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	19,507.000	14.536485	283,563.22	43.900000	856,357.30	572,794.08	0.17
		Base		14.536485	283,563.22	43.900000	856,357.30	572,794.08	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
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK NPV								
		Local	27,794.000	35.007189	972,989.82	48.810000	1,356,625.14	383,635.32	0.28
		Base		35.007189	972,989.82	48.810000	1,356,625.14	383,635.32	0.28
03834A103	APPROACH RESOURCES INC COMMON STOCK USD.01								
		Local	24,252.000	25.303854	613,669.07	9.900000	240,094.80	-373,574.27	0.05
		Base		25.303854	613,669.07	9.900000	240,094.80	-373,574.27	0.05
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	16,188.000	22.000357	356,141.78	38.700000	626,475.60	270,333.82	0.13
		Base		22.000357	356,141.78	38.700000	626,475.60	270,333.82	0.13
039380100	ARCH COAL INC COMMON STOCK USD.01								
		Local	142,140.000	18.207406	2,588,000.69	2.160000	307,022.40	-2,280,978.29	0.06
		Base		18.207406	2,588,000.69	2.160000	307,022.40	-2,280,978.29	0.06
039670104	ARCTIC CAT INC COMMON STOCK USD.01								
		Local	8,654.000	22.896112	198,142.95	33.660000	291,293.64	93,150.69	0.06
		Base		22.896112	198,142.95	33.660000	291,293.64	93,150.69	0.06
045604105	ASSOCIATED ESTATES REALTY CP REIT NPV								
		Local	38,595.000	15.891796	613,343.86	19.530000	753,760.35	140,416.49	0.15
		Base		15.891796	613,343.86	19.530000	753,760.35	140,416.49	0.15
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	12,583.000	35.480720	446,453.90	37.910000	477,021.53	30,567.63	0.10
		Base		35.480720	446,453.90	37.910000	477,021.53	30,567.63	0.10
049079205	ATLANTIC TELE NETWORK INC COMMON STOCK USD.01								
		Local	6,718.000	39.521801	265,507.46	67.190000	451,382.42	185,874.96	0.09
		Base		39.521801	265,507.46	67.190000	451,382.42	185,874.96	0.09
049164205	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01								
		Local	16,913.000	45.819801	774,950.30	36.920000	624,427.96	-150,522.34	0.13
		Base		45.819801	774,950.30	36.920000	624,427.96	-150,522.34	0.13
05379B107	AVISTA CORP COMMON STOCK NPV								
		Local	39,692.000	25.061108	994,725.50	35.450000	1,407,081.40	412,355.90	0.29
		Base		25.061108	994,725.50	35.450000	1,407,081.40	412,355.90	0.29

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05381L101	AVIV REIT INC REIT USD.01								
		16,451.000	Local	28.327500	466,015.70	33.730000	554,892.23	88,876.53	0.11
			Base	28.327500	466,015.70	33.730000	554,892.23	88,876.53	0.11
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		35,933.000	Local	21.679842	779,021.76	29.460000	1,058,586.18	279,564.42	0.22
			Base	21.679842	779,021.76	29.460000	1,058,586.18	279,564.42	0.22
05566U108	BOFI HOLDING INC COMMON STOCK USD.01								
		8,366.000	Local	68.758585	575,234.32	77.020000	644,349.32	69,115.00	0.13
			Base	68.758585	575,234.32	77.020000	644,349.32	69,115.00	0.13
056525108	BADGER METER INC COMMON STOCK USD1.								
		9,669.000	Local	37.281330	360,473.18	56.920000	550,359.48	189,886.30	0.11
			Base	37.281330	360,473.18	56.920000	550,359.48	189,886.30	0.11
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		20,477.000	Local	39.924570	817,535.42	64.700000	1,324,861.90	507,326.48	0.27
			Base	39.924570	817,535.42	64.700000	1,324,861.90	507,326.48	0.27
063750103	BANK MUTUAL CORP COMMON STOCK USD.01								
		28,993.000	Local	4.005304	116,125.77	6.590000	191,063.87	74,938.10	0.04
			Base	4.005304	116,125.77	6.590000	191,063.87	74,938.10	0.04
063904106	BANK OF THE OZARKS COMMON STOCK USD.01								
		43,206.000	Local	15.091772	652,055.10	35.240000	1,522,579.44	870,524.34	0.31
			Base	15.091772	652,055.10	35.240000	1,522,579.44	870,524.34	0.31
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		13,106.000	Local	31.028988	406,665.92	43.220000	566,441.32	159,775.40	0.12
			Base	31.028988	406,665.92	43.220000	566,441.32	159,775.40	0.12
067774109	BARNES + NOBLE INC COMMON STOCK USD.001								
		28,553.000	Local	14.180035	404,882.55	21.820000	623,026.46	218,143.91	0.13
			Base	14.180035	404,882.55	21.820000	623,026.46	218,143.91	0.13
067806109	BARNES GROUP INC COMMON STOCK USD.01								
		32,756.000	Local	25.055381	820,714.07	36.560000	1,197,559.36	376,845.29	0.24
			Base	25.055381	820,714.07	36.560000	1,197,559.36	376,845.29	0.24

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Base Currency: USD - US DOLLAR

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06846N104	BILL BARRETT CORP COMMON STOCK USD.001								
		Local	33,212.000	21.660073	719,374.36	15.200000	504,822.40	-214,551.96	0.10
		Base		21.660073	719,374.36	15.200000	504,822.40	-214,551.96	0.10
06985P100	BASIC ENERGY SERVICES INC COMMON STOCK USD.01								
		Local	23,431.000	23.610054	553,207.17	12.900000	302,259.90	-250,947.27	0.06
		Base		23.610054	553,207.17	12.900000	302,259.90	-250,947.27	0.06
073295107	BBCN BANCORP INC COMMON STOCK USD.001								
		Local	53,228.000	9.764036	519,720.10	14.140000	752,643.92	232,923.82	0.15
		Base		9.764036	519,720.10	14.140000	752,643.92	232,923.82	0.15
077347300	BEL FUSE INC CL B COMMON STOCK USD.1								
		Local	7,157.000	19.496096	139,533.56	28.290000	202,471.53	62,937.97	0.04
		Base		19.496096	139,533.56	28.290000	202,471.53	62,937.97	0.04
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	36,070.000	16.412239	591,989.45	23.720000	855,580.40	263,590.95	0.17
		Base		16.412239	591,989.45	23.720000	855,580.40	263,590.95	0.17
08915P101	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01								
		Local	12,248.000	9.807698	120,124.69	12.310000	150,772.88	30,648.19	0.03
		Base		9.807698	120,124.69	12.310000	150,772.88	30,648.19	0.03
08986R101	BIGLARI HOLDINGS INC COMMON STOCK USD.5								
		Local	1,148.000	384.902787	441,868.40	349.160000	400,835.68	-41,032.72	0.08
		Base		384.902787	441,868.40	349.160000	400,835.68	-41,032.72	0.08
09057G602	BIO REFERENCE LABS INC COMMON STOCK USD.01								
		Local	16,524.000	21.891419	361,733.80	30.040000	496,380.96	134,647.16	0.10
		Base		21.891419	361,733.80	30.040000	496,380.96	134,647.16	0.10
09180C106	BJ S RESTAURANTS INC COMMON STOCK NPV								
		Local	15,637.000	44.497753	695,811.37	44.020000	688,340.74	-7,470.63	0.14
		Base		44.497753	695,811.37	44.020000	688,340.74	-7,470.63	0.14
091826107	BLACK BOX CORP COMMON STOCK USD.001								
		Local	10,402.000	29.181083	303,541.63	21.990000	228,739.98	-74,801.65	0.05
		Base		29.181083	303,541.63	21.990000	228,739.98	-74,801.65	0.05

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09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	30,921.000	27.425628	848,027.84	44.500000	1,375,984.50	527,956.66	0.28
		Base		27.425628	848,027.84	44.500000	1,375,984.50	527,956.66	0.28
095229100	BLUCORA INC COMMON STOCK USD.0001								
		Local	27,536.000	10.851844	298,816.37	16.950000	466,735.20	167,918.83	0.10
		Base		10.851844	298,816.37	16.950000	466,735.20	167,918.83	0.10
09578R103	BLUE NILE INC COMMON STOCK USD.001								
		Local	7,926.000	42.922060	340,200.25	35.500000	281,373.00	-58,827.25	0.06
		Base		42.922060	340,200.25	35.500000	281,373.00	-58,827.25	0.06
096761101	BOB EVANS FARMS COMMON STOCK USD.01								
		Local	15,795.000	48.973423	773,535.21	48.850000	771,585.75	-1,949.46	0.16
		Base		48.973423	773,535.21	48.850000	771,585.75	-1,949.46	0.16
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	26,386.000	30.141762	795,320.54	36.060000	951,479.16	156,158.62	0.19
		Base		30.141762	795,320.54	36.060000	951,479.16	156,158.62	0.19
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	5,939.000	108.742839	645,823.72	249.000000	1,478,811.00	832,987.28	0.30
		Base		108.742839	645,823.72	249.000000	1,478,811.00	832,987.28	0.30
101119105	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.								
		Local	53,844.000	7.696862	414,429.83	13.150000	708,048.60	293,618.77	0.14
		Base		7.696862	414,429.83	13.150000	708,048.60	293,618.77	0.14
101388106	BOTTOMLINE TECHNOLOGIES (DE) COMMON STOCK USD.001								
		Local	25,294.000	25.198036	637,359.12	25.090000	634,626.46	-2,732.66	0.13
		Base		25.198036	637,359.12	25.090000	634,626.46	-2,732.66	0.13
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	52,253.000	9.001472	470,353.92	11.550000	603,522.15	133,168.23	0.12
		Base		9.001472	470,353.92	11.550000	603,522.15	133,168.23	0.12
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	31,874.000	31.207766	994,716.33	23.840000	759,876.16	-234,840.17	0.15
		Base		31.207766	994,716.33	23.840000	759,876.16	-234,840.17	0.15

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109043109	BRIGGS + STRATTON COMMON STOCK USD.01								
		30,673.000	Local	18.612254	570,893.68	20.210000	619,901.33	49,007.65	0.13
			Base	18.612254	570,893.68	20.210000	619,901.33	49,007.65	0.13
109696104	BRINK S CO/THE COMMON STOCK USD1.								
		32,523.000	Local	28.142444	915,276.70	21.000000	682,983.00	-232,293.70	0.14
			Base	28.142444	915,276.70	21.000000	682,983.00	-232,293.70	0.14
110394103	BRISTOW GROUP INC COMMON STOCK USD.01								
		23,814.000	Local	49.671384	1,182,874.34	73.900000	1,759,854.60	576,980.26	0.36
			Base	49.671384	1,182,874.34	73.900000	1,759,854.60	576,980.26	0.36
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		46,881.000	Local	8.931824	418,732.85	9.590000	449,588.79	30,855.94	0.09
			Base	8.931824	418,732.85	9.590000	449,588.79	30,855.94	0.09
114340102	BROOKS AUTOMATION INC COMMON STOCK USD.01								
		44,735.000	Local	10.719668	479,544.35	12.330000	551,582.55	72,038.20	0.11
			Base	10.719668	479,544.35	12.330000	551,582.55	72,038.20	0.11
115736100	BROWN SHOE COMPANY INC COMMON STOCK USD.01								
		29,264.000	Local	12.569326	367,828.75	26.590000	778,129.76	410,301.01	0.16
			Base	12.569326	367,828.75	26.590000	778,129.76	410,301.01	0.16
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		18,787.000	Local	42.714481	802,476.95	49.330000	926,762.71	124,285.76	0.19
			Base	42.714481	802,476.95	49.330000	926,762.71	124,285.76	0.19
119848109	BUFFALO WILD WINGS INC COMMON STOCK NPV								
		12,670.000	Local	71.322231	903,652.67	149.280000	1,891,377.60	987,724.93	0.39
			Base	71.322231	903,652.67	149.280000	1,891,377.60	987,724.93	0.39
12467B304	C+J ENERGY SERVICES INC COMMON STOCK USD.01								
		30,796.000	Local	24.463257	753,370.45	19.310000	594,670.76	-158,699.69	0.12
			Base	24.463257	753,370.45	19.310000	594,670.76	-158,699.69	0.12
125071100	CDI CORP COMMON STOCK USD.1								
		9,720.000	Local	14.197996	138,004.52	17.190000	167,086.80	29,082.28	0.03
			Base	14.197996	138,004.52	17.190000	167,086.80	29,082.28	0.03

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126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	23,225.000	18.055072	419,329.04	26.510000	615,694.75	196,365.71	0.13
		Base		18.055072	419,329.04	26.510000	615,694.75	196,365.71	0.13
126501105	CTS CORP COMMON STOCK NPV								
		Local	22,502.000	10.661645	239,908.34	18.400000	414,036.80	174,128.46	0.08
		Base		10.661645	239,908.34	18.400000	414,036.80	174,128.46	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK NPV								
		Local	64,468.000	12.203691	786,747.56	15.780000	1,017,305.04	230,557.48	0.21
		Base		12.203691	786,747.56	15.780000	1,017,305.04	230,557.48	0.21
12709P103	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001								
		Local	15,923.000	43.349971	690,261.59	48.230000	767,966.29	77,704.70	0.16
		Base		43.349971	690,261.59	48.230000	767,966.29	77,704.70	0.16
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	15,746.000	59.315276	933,978.34	82.290000	1,295,738.34	361,760.00	0.26
		Base		59.315276	933,978.34	82.290000	1,295,738.34	361,760.00	0.26
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	10,043.000	35.904586	360,589.76	87.790000	881,674.97	521,085.21	0.18
		Base		35.904586	360,589.76	87.790000	881,674.97	521,085.21	0.18
12811R104	CALAMOS ASSET MANAGEMENT A COMMON STOCK USD.01								
		Local	11,411.000	13.280012	151,538.22	13.700000	156,330.70	4,792.48	0.03
		Base		13.280012	151,538.22	13.700000	156,330.70	4,792.48	0.03
128126109	CALAMP CORP COMMON STOCK USD.01								
		Local	24,070.000	14.700481	353,840.57	19.280000	464,069.60	110,229.03	0.09
		Base		14.700481	353,840.57	19.280000	464,069.60	110,229.03	0.09
128246105	CALAVO GROWERS INC COMMON STOCK USD.001								
		Local	9,392.000	23.909562	224,558.61	48.540000	455,887.68	231,329.07	0.09
		Base		23.909562	224,558.61	48.540000	455,887.68	231,329.07	0.09
129603106	CALGON CARBON CORP COMMON STOCK USD.01								
		Local	35,629.000	16.021519	570,830.69	21.030000	749,277.87	178,447.18	0.15
		Base		16.021519	570,830.69	21.030000	749,277.87	178,447.18	0.15

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131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		52,031.000	Local	6.686484	347,904.45	7.840000	407,923.04	60,018.59	0.08
			Base	6.686484	347,904.45	7.840000	407,923.04	60,018.59	0.08
132011107	CAMBREX CORP COMMON STOCK USD.1								
		20,505.000	Local	7.164728	146,912.74	21.080000	432,245.40	285,332.66	0.09
			Base	7.164728	146,912.74	21.080000	432,245.40	285,332.66	0.09
138098108	CANTEL MEDICAL CORP COMMON STOCK USD.1								
		23,550.000	Local	15.177636	357,433.32	42.400000	998,520.00	641,086.68	0.20
			Base	15.177636	357,433.32	42.400000	998,520.00	641,086.68	0.20
139594105	CAPELLA EDUCATION CO COMMON STOCK USD.01								
		7,303.000	Local	42.493336	310,328.83	70.740000	516,614.22	206,285.39	0.11
			Base	42.493336	310,328.83	70.740000	516,614.22	206,285.39	0.11
14067E506	CAPSTEAD MORTGAGE CORP REIT USD.01								
		64,148.000	Local	12.436579	797,781.70	12.710000	815,321.08	17,539.38	0.17
			Base	12.436579	797,781.70	12.710000	815,321.08	17,539.38	0.17
14149F109	CARDINAL FINANCIAL CORP COMMON STOCK USD1.								
		21,412.000	Local	16.972902	363,423.77	19.200000	411,110.40	47,686.63	0.08
			Base	16.972902	363,423.77	19.200000	411,110.40	47,686.63	0.08
14161H108	CARDTRONICS INC COMMON STOCK USD.0001								
		29,778.000	Local	24.757328	737,223.72	38.390000	1,143,177.42	405,953.70	0.23
			Base	24.757328	737,223.72	38.390000	1,143,177.42	405,953.70	0.23
141665109	CAREER EDUCATION CORP COMMON STOCK USD.01								
		40,074.000	Local	6.542716	262,192.82	5.800000	232,429.20	-29,763.62	0.05
			Base	6.542716	262,192.82	5.800000	232,429.20	-29,763.62	0.05
14174T107	CARETRUST REIT INC REIT USD.01								
		13,371.000	Local	12.917757	172,723.33	15.530000	207,651.63	34,928.30	0.04
			Base	12.917757	172,723.33	15.530000	207,651.63	34,928.30	0.04
144577103	CARRIZO OIL + GAS INC COMMON STOCK USD.01								
		28,354.000	Local	30.224067	856,973.19	51.940000	1,472,706.76	615,733.57	0.30
			Base	30.224067	856,973.19	51.940000	1,472,706.76	615,733.57	0.30

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147528103	CASEY S GENERAL STORES INC COMMON STOCK NPV								
			25,366.000	Local 47.267655	1,198,991.33	81.870000	2,076,714.42	877,723.09	0.42
				Base 47.267655	1,198,991.33	81.870000	2,076,714.42	877,723.09	0.42
14754D100	CASH AMERICA INTL INC COMMON STOCK USD.1								
			19,342.000	Local 49.613957	959,633.15	49.150000	950,659.30	-8,973.85	0.19
				Base 49.613957	959,633.15	49.150000	950,659.30	-8,973.85	0.19
148411101	CASTLE (A.M.) + CO COMMON STOCK USD.01								
			11,640.000	Local 14.797345	172,241.10	7.350000	85,554.00	-86,687.10	0.02
				Base 14.797345	172,241.10	7.350000	85,554.00	-86,687.10	0.02
149205106	CATO CORP CLASS A COMMON STOCK USD.033								
			17,199.000	Local 26.296413	452,272.01	35.670000	613,488.33	161,216.32	0.12
				Base 26.296413	452,272.01	35.670000	613,488.33	161,216.32	0.12
150602209	CEDAR REALTY TRUST INC REIT USD.06								
			46,145.000	Local 4.985800	230,069.74	6.880000	317,477.60	87,407.86	0.06
				Base 4.985800	230,069.74	6.880000	317,477.60	87,407.86	0.06
150838100	CELADON GROUP INC COMMON STOCK USD.033								
			14,609.000	Local 21.253549	310,493.10	19.460000	284,291.14	-26,201.96	0.06
				Base 21.253549	310,493.10	19.460000	284,291.14	-26,201.96	0.06
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
			28,704.000	Local 9.010698	258,643.08	8.590000	246,567.36	-12,075.72	0.05
				Base 9.010698	258,643.08	8.590000	246,567.36	-12,075.72	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
			34,491.000	Local 13.484078	465,079.32	29.280000	1,009,896.48	544,817.16	0.21
				Base 13.484078	465,079.32	29.280000	1,009,896.48	544,817.16	0.21
157210105	CEVA INC COMMON STOCK USD.001								
			13,706.000	Local 26.317224	360,703.87	16.300000	223,407.80	-137,296.07	0.05
				Base 26.317224	360,703.87	16.300000	223,407.80	-137,296.07	0.05
162825103	CHECKPOINT SYSTEMS INC COMMON STOCK USD.1								
			27,920.000	Local 15.774418	440,421.75	13.260000	370,219.20	-70,202.55	0.08
				Base 15.774418	440,421.75	13.260000	370,219.20	-70,202.55	0.08

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16359R103	CHEMED CORP COMMON STOCK USD1.								
		11,576.000	Local	64.901562	751,300.48	103.360000	1,196,495.36	445,194.88	0.24
			Base	64.901562	751,300.48	103.360000	1,196,495.36	445,194.88	0.24
165240102	CHESAPEAKE LODGING TRUST REIT USD.01								
		36,324.000	Local	30.255043	1,098,984.18	33.040000	1,200,144.96	101,160.78	0.24
			Base	30.255043	1,098,984.18	33.040000	1,200,144.96	101,160.78	0.24
168905107	CHILDREN S PLACE INC/THE COMMON STOCK USD.1								
		14,441.000	Local	48.315830	697,728.90	49.250000	711,219.25	13,490.35	0.14
			Base	48.315830	697,728.90	49.250000	711,219.25	13,490.35	0.14
171046105	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01								
		24,704.000	Local	4.923004	121,617.90	6.530000	161,317.12	39,699.22	0.03
			Base	4.923004	121,617.90	6.530000	161,317.12	39,699.22	0.03
17163B102	CIBER INC COMMON STOCK USD.01								
		47,024.000	Local	4.560945	214,473.90	3.270000	153,768.48	-60,705.42	0.03
			Base	4.560945	214,473.90	3.270000	153,768.48	-60,705.42	0.03
171871106	CINCINNATI BELL INC COMMON STOCK USD.01								
		140,011.000	Local	3.334502	466,866.92	3.670000	513,840.37	46,973.45	0.10
			Base	3.334502	466,866.92	3.670000	513,840.37	46,973.45	0.10
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
		11,825.000	Local	41.619077	492,145.59	75.150000	888,648.75	396,503.16	0.18
			Base	41.619077	492,145.59	75.150000	888,648.75	396,503.16	0.18
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		41,604.000	Local	18.284302	760,700.11	19.300000	802,957.20	42,257.09	0.16
			Base	18.284302	760,700.11	19.300000	802,957.20	42,257.09	0.16
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		10,380.000	Local	33.722638	350,040.98	44.990000	466,996.20	116,955.22	0.10
			Base	33.722638	350,040.98	44.990000	466,996.20	116,955.22	0.10
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
		13,262.000	Local	37.588162	498,494.21	64.350000	853,409.70	354,915.49	0.17
			Base	37.588162	498,494.21	64.350000	853,409.70	354,915.49	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
18911Q102	CLOUD PEAK ENERGY INC COMMON STOCK USD.01								
		Local	40,798.000	19.041737	776,864.80	11.970000	488,352.06	-288,512.74	0.10
		Base		19.041737	776,864.80	11.970000	488,352.06	-288,512.74	0.10
192479103	COHERENT INC COMMON STOCK USD.01								
		Local	16,702.000	48.835319	815,647.50	65.150000	1,088,135.30	272,487.80	0.22
		Base		48.835319	815,647.50	65.150000	1,088,135.30	272,487.80	0.22
192576106	COHU INC COMMON STOCK USD1.								
		Local	17,006.000	12.193232	207,358.10	10.200000	173,461.20	-33,896.90	0.04
		Base		12.193232	207,358.10	10.200000	173,461.20	-33,896.90	0.04
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK NPV								
		Local	35,255.000	19.735016	695,758.00	27.780000	979,383.90	283,625.90	0.20
		Base		19.735016	695,758.00	27.780000	979,383.90	283,625.90	0.20
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	25,276.000	11.475237	290,048.10	15.360000	388,239.36	98,191.26	0.08
		Base		11.475237	290,048.10	15.360000	388,239.36	98,191.26	0.08
203607106	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.								
		Local	27,249.000	26.425340	720,064.08	38.150000	1,039,549.35	319,485.27	0.21
		Base		26.425340	720,064.08	38.150000	1,039,549.35	319,485.27	0.21
205306103	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001								
		Local	6,980.000	62.110513	433,531.38	62.980000	439,600.40	6,069.02	0.09
		Base		62.110513	433,531.38	62.980000	439,600.40	6,069.02	0.09
20564W105	COMSCORE INC COMMON STOCK USD.001								
		Local	22,881.000	22.876789	523,443.81	42.140000	964,205.34	440,761.53	0.20
		Base		22.876789	523,443.81	42.140000	964,205.34	440,761.53	0.20
205768203	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	29,804.000	14.461277	431,003.91	11.840000	352,879.36	-78,124.55	0.07
		Base		14.461277	431,003.91	11.840000	352,879.36	-78,124.55	0.07
205826209	COMTECH TELECOMMUNICATIONS COMMON STOCK USD.1								
		Local	10,737.000	29.023604	311,626.44	38.070000	408,757.59	97,131.15	0.08
		Base		29.023604	311,626.44	38.070000	408,757.59	97,131.15	0.08

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207410101	CONMED CORP COMMON STOCK USD.01								
		18,310.000	Local	27.971735	512,162.46	41.990000	768,836.90	256,674.44	0.16
			Base	27.971735	512,162.46	41.990000	768,836.90	256,674.44	0.16
209034107	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01								
		25,089.000	Local	24.090402	604,404.09	25.900000	649,805.10	45,401.01	0.13
			Base	24.090402	604,404.09	25.900000	649,805.10	45,401.01	0.13
21075N204	CONTANGO OIL + GAS COMMON STOCK USD.04								
		10,640.000	Local	55.262693	587,995.05	36.570000	389,104.80	-198,890.25	0.08
			Base	55.262693	587,995.05	36.570000	389,104.80	-198,890.25	0.08
21870Q105	CORESITE REALTY CORP REIT USD.01								
		14,472.000	Local	36.661549	530,565.93	37.020000	535,753.44	5,187.51	0.11
			Base	36.661549	530,565.93	37.020000	535,753.44	5,187.51	0.11
221006109	CORVEL CORP COMMON STOCK USD.0001								
		6,003.000	Local	25.407951	152,523.93	34.420000	206,623.26	54,099.33	0.04
			Base	25.407951	152,523.93	34.420000	206,623.26	54,099.33	0.04
222795106	COUSINS PROPERTIES INC REIT USD1.								
		137,703.000	Local	9.024314	1,242,675.09	13.010000	1,791,516.03	548,840.94	0.36
			Base	9.024314	1,242,675.09	13.010000	1,791,516.03	548,840.94	0.36
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		15,951.000	Local	52.794229	842,120.74	115.350000	1,839,947.85	997,827.11	0.37
			Base	52.794229	842,120.74	115.350000	1,839,947.85	997,827.11	0.37
227046109	CROCS INC COMMON STOCK USD.001								
		57,093.000	Local	21.220020	1,211,514.63	11.680000	666,846.24	-544,668.39	0.14
			Base	21.220020	1,211,514.63	11.680000	666,846.24	-544,668.39	0.14
227483104	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001								
		19,665.000	Local	6.687656	131,512.76	9.670000	190,160.55	58,647.79	0.04
			Base	6.687656	131,512.76	9.670000	190,160.55	58,647.79	0.04
228903100	CRYOLIFE INC COMMON STOCK USD.01								
		16,829.000	Local	5.775543	97,196.62	10.260000	172,665.54	75,468.92	0.04
			Base	5.775543	97,196.62	10.260000	172,665.54	75,468.92	0.04

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229669106	CUBIC CORP COMMON STOCK NPV								
		Local	14,529.000	48.348453	702,454.67	48.240000	700,878.96	-1,575.71	0.14
		Base		48.348453	702,454.67	48.240000	700,878.96	-1,575.71	0.14
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.								
		Local	32,267.000	36.552674	1,179,445.14	69.210000	2,233,199.07	1,053,753.93	0.45
		Base		36.552674	1,179,445.14	69.210000	2,233,199.07	1,053,753.93	0.45
23251P102	CYBERONICS INC COMMON STOCK USD.01								
		Local	17,827.000	35.877233	639,583.43	52.500000	935,917.50	296,334.07	0.19
		Base		35.877233	639,583.43	52.500000	935,917.50	296,334.07	0.19
232577205	CYNOSURE INC A COMMON STOCK USD.001								
		Local	14,492.000	23.471987	340,156.04	25.290000	366,502.68	26,346.64	0.07
		Base		23.471987	340,156.04	25.290000	366,502.68	26,346.64	0.07
23332B106	DSP GROUP INC COMMON STOCK USD.001								
		Local	14,739.000	7.223742	106,470.74	9.690000	142,820.91	36,350.17	0.03
		Base		7.223742	106,470.74	9.690000	142,820.91	36,350.17	0.03
23335C101	DTS INC COMMON STOCK USD.0001								
		Local	11,456.000	32.254507	369,507.63	29.780000	341,159.68	-28,347.95	0.07
		Base		32.254507	369,507.63	29.780000	341,159.68	-28,347.95	0.07
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	8,611.000	73.089958	629,377.63	66.290000	570,823.19	-58,554.44	0.12
		Base		73.089958	629,377.63	66.290000	570,823.19	-58,554.44	0.12
234264109	DAKTRONICS INC COMMON STOCK NPV								
		Local	26,085.000	10.458667	272,814.34	13.310000	347,191.35	74,377.01	0.07
		Base		10.458667	272,814.34	13.310000	347,191.35	74,377.01	0.07
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	110,253.000	17.342623	1,912,076.18	17.600000	1,940,452.80	28,376.62	0.40
		Base		17.342623	1,912,076.18	17.600000	1,940,452.80	28,376.62	0.40
242309102	DEALERTRACK TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	29,591.000	24.734512	731,918.93	47.050000	1,392,256.55	660,337.62	0.28
		Base		24.734512	731,918.93	47.050000	1,392,256.55	660,337.62	0.28

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247850100	DELTIC TIMBER CORP COMMON STOCK USD.01								
		7,413.000	Local	61.802172	458,139.50	65.090000	482,512.17	24,372.67	0.10
			Base	61.802172	458,139.50	65.090000	482,512.17	24,372.67	0.10
249908104	DEPOMED INC COMMON STOCK NPV								
		39,156.000	Local	10.442143	408,872.55	15.400000	603,002.40	194,129.85	0.12
			Base	10.442143	408,872.55	15.400000	603,002.40	194,129.85	0.12
252603105	DIAMOND FOODS INC COMMON STOCK USD.001								
		17,652.000	Local	51.217440	904,090.25	30.150000	532,207.80	-371,882.45	0.11
			Base	51.217440	904,090.25	30.150000	532,207.80	-371,882.45	0.11
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		131,037.000	Local	10.156733	1,330,907.88	14.350000	1,880,380.95	549,473.07	0.38
			Base	10.156733	1,330,907.88	14.350000	1,880,380.95	549,473.07	0.38
253017107	DICE HOLDINGS INC COMMON STOCK USD.01								
		25,157.000	Local	8.190988	206,060.68	9.970000	250,815.29	44,754.61	0.05
			Base	8.190988	206,060.68	9.970000	250,815.29	44,754.61	0.05
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		16,638.000	Local	11.545375	192,091.95	8.280000	137,762.64	-54,329.31	0.03
			Base	11.545375	192,091.95	8.280000	137,762.64	-54,329.31	0.03
25388B104	DIGITAL RIVER INC COMMON STOCK USD.01								
		21,412.000	Local	14.455201	309,514.77	25.570000	547,504.84	237,990.07	0.11
			Base	14.455201	309,514.77	25.570000	547,504.84	237,990.07	0.11
253922108	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01								
		20,237.000	Local	13.786513	278,997.67	15.750000	318,732.75	39,735.08	0.06
			Base	13.786513	278,997.67	15.750000	318,732.75	39,735.08	0.06
254423106	DINEEQUITY INC COMMON STOCK USD.01								
		11,570.000	Local	54.679431	632,641.02	88.960000	1,029,267.20	396,626.18	0.21
			Base	54.679431	632,641.02	88.960000	1,029,267.20	396,626.18	0.21
254543101	DIODES INC COMMON STOCK USD.667								
		24,524.000	Local	25.044819	614,199.14	25.830000	633,454.92	19,255.78	0.13
			Base	25.044819	614,199.14	25.830000	633,454.92	19,255.78	0.13

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258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	20,779.000	37.508577	779,390.73	46.360000	963,314.44	183,923.71	0.20
		Base		37.508577	779,390.73	46.360000	963,314.44	183,923.71	0.20
26168L205	DREW INDUSTRIES INC COMMON STOCK USD.01								
		Local	15,825.000	29.177487	461,733.73	48.060000	760,549.50	298,815.77	0.15
		Base		29.177487	461,733.73	48.060000	760,549.50	298,815.77	0.15
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.333								
		Local	22,766.000	18.941330	431,218.33	31.390000	714,624.74	283,406.41	0.15
		Base		18.941330	431,218.33	31.390000	714,624.74	283,406.41	0.15
26882D109	EPIQ SYSTEMS INC COMMON STOCK USD.01								
		Local	20,731.000	13.321589	276,169.87	16.040000	332,525.24	56,355.37	0.07
		Base		13.321589	276,169.87	16.040000	332,525.24	56,355.37	0.07
26884U109	EPR PROPERTIES REIT USD.01								
		Local	37,946.000	46.794163	1,775,651.32	56.100000	2,128,770.60	353,119.28	0.43
		Base		46.794163	1,775,651.32	56.100000	2,128,770.60	353,119.28	0.43
26885G109	ERA GROUP INC COMMON STOCK USD.01								
		Local	12,940.000	21.197014	274,289.36	23.390000	302,666.60	28,377.24	0.06
		Base		21.197014	274,289.36	23.390000	302,666.60	28,377.24	0.06
277276101	EASTGROUP PROPERTIES INC REIT NPV								
		Local	21,173.000	47.231001	1,000,021.99	68.860000	1,457,972.78	457,950.79	0.30
		Base		47.231001	1,000,021.99	68.860000	1,457,972.78	457,950.79	0.30
278715206	EBIX INC COMMON STOCK USD.1								
		Local	20,535.000	19.859309	407,810.91	14.750000	302,891.25	-104,919.66	0.06
		Base		19.859309	407,810.91	14.750000	302,891.25	-104,919.66	0.06
28140H104	EDUCATION REALTY TRUST INC REIT USD.01								
		Local	93,447.000	10.794646	1,008,727.32	11.260000	1,052,213.22	43,485.90	0.21
		Base		10.794646	1,008,727.32	11.260000	1,052,213.22	43,485.90	0.21
28238P109	EHEALTH INC COMMON STOCK USD.001								
		Local	11,897.000	16.986842	202,092.46	24.950000	296,830.15	94,737.69	0.06
		Base		16.986842	202,092.46	24.950000	296,830.15	94,737.69	0.06

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282914100	8X8 INC COMMON STOCK USD.001								
		59,410.000	Local	10.277121	610,563.78	7.860000	466,962.60	-143,601.18	0.10
			Base	10.277121	610,563.78	7.860000	466,962.60	-143,601.18	0.10
283677854	EL PASO ELECTRIC CO COMMON STOCK NPV								
		27,019.000	Local	32.527747	878,867.19	37.840000	1,022,398.96	143,531.77	0.21
			Base	32.527747	878,867.19	37.840000	1,022,398.96	143,531.77	0.21
285229100	ELECTRO SCIENTIFIC INDS INC COMMON STOCK NPV								
		17,740.000	Local	14.510370	257,413.97	7.100000	125,954.00	-131,459.97	0.03
			Base	14.510370	257,413.97	7.100000	125,954.00	-131,459.97	0.03
286082102	ELECTRONICS FOR IMAGING COMMON STOCK USD.01								
		31,150.000	Local	20.304107	632,472.93	45.720000	1,424,178.00	791,705.07	0.29
			Base	20.304107	632,472.93	45.720000	1,424,178.00	791,705.07	0.29
288853104	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01								
		8,109.000	Local	22.736731	184,372.15	20.450000	165,829.05	-18,543.10	0.03
			Base	22.736731	184,372.15	20.450000	165,829.05	-18,543.10	0.03
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		44,884.000	Local	29.231804	1,312,040.30	44.130000	1,980,730.92	668,690.62	0.40
			Base	29.231804	1,312,040.30	44.130000	1,980,730.92	668,690.62	0.40
29089Q105	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001								
		19,574.000	Local	19.758083	386,744.71	22.620000	442,763.88	56,019.17	0.09
			Base	19.758083	386,744.71	22.620000	442,763.88	56,019.17	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		21,081.000	Local	17.146401	361,463.27	20.390000	429,841.59	68,378.32	0.09
			Base	17.146401	361,463.27	20.390000	429,841.59	68,378.32	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		15,961.000	Local	27.881179	445,011.50	45.510000	726,385.11	281,373.61	0.15
			Base	27.881179	445,011.50	45.510000	726,385.11	281,373.61	0.15
292562105	ENCORE WIRE CORP COMMON STOCK USD.01								
		12,483.000	Local	26.835311	334,985.19	37.940000	473,605.02	138,619.83	0.10
			Base	26.835311	334,985.19	37.940000	473,605.02	138,619.83	0.10

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29275Y102	ENERSYS COMMON STOCK USD.01								
		31,156.000	Local	31.429170	979,207.23	62.800000	1,956,596.80	977,389.57	0.40
			Base	31.429170	979,207.23	62.800000	1,956,596.80	977,389.57	0.40
29285W104	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
		11,798.000	Local	19.865553	234,373.80	43.200000	509,673.60	275,299.80	0.10
			Base	19.865553	234,373.80	43.200000	509,673.60	275,299.80	0.10
29355X107	ENPRO INDUSTRIES INC COMMON STOCK USD.01								
		16,061.000	Local	45.249333	726,749.53	64.530000	1,036,416.33	309,666.80	0.21
			Base	45.249333	726,749.53	64.530000	1,036,416.33	309,666.80	0.21
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		13,390.000	Local	16.475316	220,604.48	38.720000	518,460.80	297,856.32	0.11
			Base	16.475316	220,604.48	38.720000	518,460.80	297,856.32	0.11
29384R105	ENTROPIC COMMUNICATIONS INC COMMON STOCK USD.001								
		59,446.000	Local	6.212227	369,292.04	2.500000	148,615.00	-220,677.04	0.03
			Base	6.212227	369,292.04	2.500000	148,615.00	-220,677.04	0.03
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		17,613.000	Local	34.278166	603,741.34	38.020000	669,646.26	65,904.92	0.14
			Base	34.278166	603,741.34	38.020000	669,646.26	65,904.92	0.14
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		17,433.000	Local	21.179936	369,229.82	28.300000	493,353.90	124,124.08	0.10
			Base	21.179936	369,229.82	28.300000	493,353.90	124,124.08	0.10
29977A105	EVERCORE PARTNERS INC CL A COMMON STOCK USD.01								
		24,294.000	Local	42.171293	1,024,509.40	51.770000	1,257,700.38	233,190.98	0.26
			Base	42.171293	1,024,509.40	51.770000	1,257,700.38	233,190.98	0.26
300645108	EXAR CORP COMMON STOCK USD.0001								
		31,702.000	Local	7.032024	222,929.24	9.550000	302,754.10	79,824.86	0.06
			Base	7.032024	222,929.24	9.550000	302,754.10	79,824.86	0.06
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		20,843.000	Local	26.241105	546,943.36	27.990000	583,395.57	36,452.21	0.12
			Base	26.241105	546,943.36	27.990000	583,395.57	36,452.21	0.12

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30214U102	EXPONENT INC COMMON STOCK USD.001								
		8,764.000	Local	46.287531	405,663.92	79.820000	699,542.48	293,878.56	0.14
			Base	46.287531	405,663.92	79.820000	699,542.48	293,878.56	0.14
30225X103	EXTERRAN HOLDINGS INC COMMON STOCK USD.01								
		44,874.000	Local	16.469129	739,035.68	39.330000	1,764,894.42	1,025,858.74	0.36
			Base	16.469129	739,035.68	39.330000	1,764,894.42	1,025,858.74	0.36
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		32,649.000	Local	27.116550	885,328.24	11.280000	368,280.72	-517,047.52	0.08
			Base	27.116550	885,328.24	11.280000	368,280.72	-517,047.52	0.08
302520101	FNB CORP COMMON STOCK USD.01								
		116,340.000	Local	10.844517	1,261,651.06	12.790000	1,487,988.60	226,337.54	0.30
			Base	10.844517	1,261,651.06	12.790000	1,487,988.60	226,337.54	0.30
302693106	FXCM INC A COMMON STOCK USD.01								
		27,666.000	Local	16.619293	459,789.36	16.460000	455,382.36	-4,407.00	0.09
			Base	16.619293	459,789.36	16.460000	455,382.36	-4,407.00	0.09
30281V108	FTD COS INC COMMON STOCK USD.0001								
		12,687.000	Local	23.805918	302,025.68	35.180000	446,328.66	144,302.98	0.09
			Base	23.805918	302,025.68	35.180000	446,328.66	144,302.98	0.09
311642102	FARO TECHNOLOGIES INC COMMON STOCK USD.001								
		11,549.000	Local	42.306976	488,603.27	56.000000	646,744.00	158,140.73	0.13
			Base	42.306976	488,603.27	56.000000	646,744.00	158,140.73	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.								
		42,018.000	Local	6.430343	270,190.17	14.200000	596,655.60	326,465.43	0.12
			Base	6.430343	270,190.17	14.200000	596,655.60	326,465.43	0.12
317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001								
		34,654.000	Local	30.700563	1,063,897.32	39.870000	1,381,654.98	317,757.66	0.28
			Base	30.700563	1,063,897.32	39.870000	1,381,654.98	317,757.66	0.28
317923100	FINISH LINE/THE CL A COMMON STOCK USD.01								
		31,999.000	Local	21.236057	679,532.59	26.470000	847,013.53	167,480.94	0.17
			Base	21.236057	679,532.59	26.470000	847,013.53	167,480.94	0.17

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318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD1.								
		Local	69,807.000	5.043122	352,045.19	5.210000	363,694.47	11,649.28	0.07
		Base		5.043122	352,045.19	5.210000	363,694.47	11,649.28	0.07
31942D107	FIRST CASH FINL SVCS INC COMMON STOCK USD.01								
		Local	19,064.000	43.834751	835,665.69	59.080000	1,126,301.12	290,635.43	0.23
		Base		43.834751	835,665.69	59.080000	1,126,301.12	290,635.43	0.23
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.								
		Local	62,613.000	5.635089	352,829.85	9.350000	585,431.55	232,601.70	0.12
		Base		5.635089	352,829.85	9.350000	585,431.55	232,601.70	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK NPV								
		Local	38,644.000	16.133788	623,474.10	17.540000	677,815.76	54,341.66	0.14
		Base		16.133788	623,474.10	17.540000	677,815.76	54,341.66	0.14
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	42,888.000	18.024772	773,046.44	31.780000	1,362,980.64	589,934.20	0.28
		Base		18.024772	773,046.44	31.780000	1,362,980.64	589,934.20	0.28
320867104	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01								
		Local	50,405.000	11.392809	574,254.55	16.790000	846,299.95	272,045.40	0.17
		Base		11.392809	574,254.55	16.790000	846,299.95	272,045.40	0.17
343389102	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001								
		Local	33,577.000	22.128632	743,013.08	22.160000	744,066.32	1,053.24	0.15
		Base		22.128632	743,013.08	22.160000	744,066.32	1,053.24	0.15
346091705	FOREST OIL CORP COMMON STOCK USD.1								
		Local	79,908.000	3.944355	315,185.48	0.810000	64,725.48	-250,460.00	0.01
		Base		3.944355	315,185.48	0.810000	64,725.48	-250,460.00	0.01
346233109	FORESTAR GROUP INC COMMON STOCK USD1.								
		Local	23,380.000	16.106860	376,578.38	17.450000	407,981.00	31,402.62	0.08
		Base		16.106860	376,578.38	17.450000	407,981.00	31,402.62	0.08
346563109	FORRESTER RESEARCH INC COMMON STOCK USD.01								
		Local	7,330.000	34.638408	253,899.53	40.280000	295,252.40	41,352.87	0.06
		Base		34.638408	253,899.53	40.280000	295,252.40	41,352.87	0.06

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349853101	FORWARD AIR CORP COMMON STOCK USD.01								
		20,645.000	Local	32.932796	679,897.57	47.870000	988,276.15	308,378.58	0.20
			Base	32.932796	679,897.57	47.870000	988,276.15	308,378.58	0.20
351793104	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01								
		28,323.000	Local	28.011060	793,357.25	11.910000	337,326.93	-456,030.32	0.07
			Base	28.011060	793,357.25	11.910000	337,326.93	-456,030.32	0.07
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		26,434.000	Local	25.141156	664,581.32	37.340000	987,045.56	322,464.24	0.20
			Base	25.141156	664,581.32	37.340000	987,045.56	322,464.24	0.20
35471R106	FRANKLIN STREET PROPERTIES C REIT USD.0001								
		59,704.000	Local	12.823664	765,624.05	11.990000	715,850.96	-49,773.09	0.15
			Base	12.823664	765,624.05	11.990000	715,850.96	-49,773.09	0.15
356108100	FRED S INC CLASS A COMMON STOCK NPV								
		23,213.000	Local	13.570044	315,001.44	15.700000	364,444.10	49,442.66	0.07
			Base	13.570044	315,001.44	15.700000	364,444.10	49,442.66	0.07
359694106	H.B. FULLER CO. COMMON STOCK USD1.								
		33,624.000	Local	25.708738	864,430.62	41.970000	1,411,199.28	546,768.66	0.29
			Base	25.708738	864,430.62	41.970000	1,411,199.28	546,768.66	0.29
36116M106	FUTUREFUEL CORP COMMON STOCK USD.0001								
		14,891.000	Local	15.919551	237,058.04	13.320000	198,348.12	-38,709.92	0.04
			Base	15.919551	237,058.04	13.320000	198,348.12	-38,709.92	0.04
361268105	G + K SERVICES INC CL A COMMON STOCK USD.5								
		13,335.000	Local	34.310129	457,525.57	63.070000	841,038.45	383,512.88	0.17
			Base	34.310129	457,525.57	63.070000	841,038.45	383,512.88	0.17
36162J106	GEO GROUP INC/THE REIT USD.01								
		48,638.000	Local	21.723561	1,056,590.55	39.940000	1,942,601.72	886,011.17	0.40
			Base	21.723561	1,056,590.55	39.940000	1,942,601.72	886,011.17	0.40
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		12,544.000	Local	71.471956	896,544.21	79.350000	995,366.40	98,822.19	0.20
			Base	71.471956	896,544.21	79.350000	995,366.40	98,822.19	0.20

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368682100	GENCORP INC COMMON STOCK USD.1								
		Local	39,305.000	6.687638	262,857.60	16.960000	666,612.80	403,755.20	0.14
		Base		6.687638	262,857.60	16.960000	666,612.80	403,755.20	0.14
369300108	GENERAL CABLE CORP COMMON STOCK USD.01								
		Local	32,588.000	25.659620	836,195.69	14.170000	461,771.96	-374,423.73	0.09
		Base		25.659620	836,195.69	14.170000	461,771.96	-374,423.73	0.09
369385109	GENERAL COMMUNICATION INC A COMMON STOCK NPV								
		Local	20,608.000	10.485617	216,087.59	11.730000	241,731.84	25,644.25	0.05
		Base		10.485617	216,087.59	11.730000	241,731.84	25,644.25	0.05
371532102	GENESCO INC COMMON STOCK USD1.								
		Local	16,133.000	53.536329	863,701.60	76.690000	1,237,239.77	373,538.17	0.25
		Base		53.536329	863,701.60	76.690000	1,237,239.77	373,538.17	0.25
37247A102	GENTIVA HEALTH SERVICES COMMON STOCK USD.1								
		Local	20,999.000	15.136019	317,841.27	19.700000	413,680.30	95,839.03	0.08
		Base		15.136019	317,841.27	19.700000	413,680.30	95,839.03	0.08
37364X109	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	8,793.000	50.472418	443,803.97	30.790000	270,736.47	-173,067.50	0.06
		Base		50.472418	443,803.97	30.790000	270,736.47	-173,067.50	0.06
374297109	GETTY REALTY CORP REIT USD.01								
		Local	17,453.000	20.662449	360,621.73	18.610000	324,800.33	-35,821.40	0.07
		Base		20.662449	360,621.73	18.610000	324,800.33	-35,821.40	0.07
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,432.000	12.012897	233,434.61	15.250000	296,338.00	62,903.39	0.06
		Base		12.012897	233,434.61	15.250000	296,338.00	62,903.39	0.06
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	49,863.000	14.649231	730,454.59	28.690000	1,430,569.47	700,114.88	0.29
		Base		14.649231	730,454.59	28.690000	1,430,569.47	700,114.88	0.29
377316104	GLATFELTER COMMON STOCK USD.01								
		Local	28,728.000	19.125917	549,449.33	25.230000	724,807.44	175,358.11	0.15
		Base		19.125917	549,449.33	25.230000	724,807.44	175,358.11	0.15

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37954N206	GLOBE SPECIALTY METALS INC COMMON STOCK USD.0001								
		42,966.000	Local	12.705456	545,902.61	18.810000	808,190.46	262,287.85	0.16
			Base	12.705456	545,902.61	18.810000	808,190.46	262,287.85	0.16
38376A103	GOVERNMENT PROPERTIES INCOME REIT USD.01								
		47,057.000	Local	23.710484	1,115,744.24	22.820000	1,073,840.74	-41,903.50	0.22
			Base	23.710484	1,115,744.24	22.820000	1,073,840.74	-41,903.50	0.22
39153L106	GREATBATCH INC COMMON STOCK USD.001								
		16,680.000	Local	26.588200	443,491.18	50.190000	837,169.20	393,678.02	0.17
			Base	26.588200	443,491.18	50.190000	837,169.20	393,678.02	0.17
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		20,954.000	Local	23.317839	488,601.99	23.900000	500,800.60	12,198.61	0.10
			Base	23.317839	488,601.99	23.900000	500,800.60	12,198.61	0.10
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		22,888.000	Local	23.803837	544,822.21	34.200000	782,769.60	237,947.39	0.16
			Base	23.803837	544,822.21	34.200000	782,769.60	237,947.39	0.16
395259104	GREENHILL + CO INC COMMON STOCK USD.01								
		17,820.000	Local	48.190985	858,763.36	45.000000	801,900.00	-56,863.36	0.16
			Base	48.190985	858,763.36	45.000000	801,900.00	-56,863.36	0.16
398433102	GRIFFON CORP COMMON STOCK USD.25								
		28,771.000	Local	10.449096	300,630.95	12.290000	353,595.59	52,964.64	0.07
			Base	10.449096	300,630.95	12.290000	353,595.59	52,964.64	0.07
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01								
		14,295.000	Local	46.621324	666,451.83	85.430000	1,221,221.85	554,770.02	0.25
			Base	46.621324	666,451.83	85.430000	1,221,221.85	554,770.02	0.25
402307102	GULF ISLAND FABRICATION INC COMMON STOCK NPV								
		8,935.000	Local	27.932071	249,573.05	21.140000	188,885.90	-60,687.15	0.04
			Base	27.932071	249,573.05	21.140000	188,885.90	-60,687.15	0.04
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01								
		18,039.000	Local	38.233101	689,686.90	30.160000	544,056.24	-145,630.66	0.11
			Base	38.233101	689,686.90	30.160000	544,056.24	-145,630.66	0.11

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40416E103	HCI GROUP INC COMMON STOCK NPV								
		6,226.000	Local	42.344496	263,636.83	50.840000	316,529.84	52,893.01	0.06
			Base	42.344496	263,636.83	50.840000	316,529.84	52,893.01	0.06
40418F108	HFF INC CLASS A COMMON STOCK USD.01								
		21,949.000	Local	17.333368	380,450.09	31.480000	690,954.52	310,504.43	0.14
			Base	17.333368	380,450.09	31.480000	690,954.52	310,504.43	0.14
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		34,437.000	Local	32.960425	1,135,058.14	37.720000	1,298,963.64	163,905.50	0.26
			Base	32.960425	1,135,058.14	37.720000	1,298,963.64	163,905.50	0.26
41043F208	HANGER INC COMMON STOCK USD.01								
		23,631.000	Local	23.587633	557,399.35	23.930000	565,489.83	8,090.48	0.12
			Base	23.587633	557,399.35	23.930000	565,489.83	8,090.48	0.12
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001								
		21,334.000	Local	9.720250	207,371.82	21.450000	457,614.30	250,242.48	0.09
			Base	9.720250	207,371.82	21.450000	457,614.30	250,242.48	0.09
413160102	HARMONIC INC COMMON STOCK USD.001								
		61,385.000	Local	6.286232	385,880.37	6.670000	409,437.95	23,557.58	0.08
			Base	6.286232	385,880.37	6.670000	409,437.95	23,557.58	0.08
416196103	HARTE HANKS INC COMMON STOCK USD1.								
		28,880.000	Local	8.309754	239,985.70	6.510000	188,008.80	-51,976.90	0.04
			Base	8.309754	239,985.70	6.510000	188,008.80	-51,976.90	0.04
419596101	HAVERTY FURNITURE COMMON STOCK USD1.								
		13,822.000	Local	13.425407	185,565.98	22.010000	304,222.22	118,656.24	0.06
			Base	13.425407	185,565.98	22.010000	304,222.22	118,656.24	0.06
420261109	HAWKINS INC COMMON STOCK USD.05								
		6,326.000	Local	38.978056	246,575.18	38.510000	243,614.26	-2,960.92	0.05
			Base	38.978056	246,575.18	38.510000	243,614.26	-2,960.92	0.05
420877201	HAYNES INTERNATIONAL INC COMMON STOCK USD.001								
		8,315.000	Local	57.545893	478,494.10	46.490000	386,564.35	-91,929.75	0.08
			Base	57.545893	478,494.10	46.490000	386,564.35	-91,929.75	0.08

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421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	47,092.000	18.512588	871,794.81	29.780000	1,402,399.76	530,604.95	0.29
		Base		18.512588	871,794.81	29.780000	1,402,399.76	530,604.95	0.29
421946104	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	65,258.000	21.508124	1,403,577.17	26.470000	1,727,379.26	323,802.09	0.35
		Base		21.508124	1,403,577.17	26.470000	1,727,379.26	323,802.09	0.35
42210P102	HEADWATERS INC COMMON STOCK USD.001								
		Local	49,212.000	5.118355	251,884.48	12.700000	624,992.40	373,107.92	0.13
		Base		5.118355	251,884.48	12.700000	624,992.40	373,107.92	0.13
42222N103	HEALTHSTREAM INC COMMON STOCK NPV								
		Local	14,214.000	27.575054	391,951.82	30.960000	440,065.44	48,113.62	0.09
		Base		27.575054	391,951.82	30.960000	440,065.44	48,113.62	0.09
422245100	HEALTHWAYS INC COMMON STOCK USD.001								
		Local	23,667.000	12.787055	302,631.23	15.500000	366,838.50	64,207.27	0.07
		Base		12.787055	302,631.23	15.500000	366,838.50	64,207.27	0.07
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	37,028.000	16.536338	612,307.54	25.140000	930,883.92	318,576.38	0.19
		Base		16.536338	612,307.54	25.140000	930,883.92	318,576.38	0.19
42235N108	HEARTLAND PAYMENT SYSTEMS IN COMMON STOCK USD.001								
		Local	24,094.000	23.659070	570,041.63	51.650000	1,244,455.10	674,413.47	0.25
		Base		23.659070	570,041.63	51.650000	1,244,455.10	674,413.47	0.25
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	10,986.000	21.547380	236,719.52	20.820000	228,728.52	-7,991.00	0.05
		Base		21.547380	236,719.52	20.820000	228,728.52	-7,991.00	0.05
428567101	HIBBETT SPORTS INC COMMON STOCK USD.01								
		Local	16,825.000	41.316289	695,146.57	45.390000	763,686.75	68,540.18	0.16
		Base		41.316289	695,146.57	45.390000	763,686.75	68,540.18	0.16
431571108	HILLENBRAND INC COMMON STOCK NPV								
		Local	42,081.000	22.425265	943,677.59	33.290000	1,400,876.49	457,198.90	0.29
		Base		22.425265	943,677.59	33.290000	1,400,876.49	457,198.90	0.29

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436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		38,714.000	Local	16.847572	652,236.91	31.920000	1,235,750.88	583,513.97	0.25
			Base	16.847572	652,236.91	31.920000	1,235,750.88	583,513.97	0.25
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		27,409.000	Local	16.781088	459,952.83	30.410000	833,507.69	373,554.86	0.17
			Base	16.781088	459,952.83	30.410000	833,507.69	373,554.86	0.17
440543106	HORNBECK OFFSHORE SERVICES COMMON STOCK USD.01								
		21,642.000	Local	32.096303	694,628.19	30.660000	663,543.72	-31,084.47	0.14
			Base	32.096303	694,628.19	30.660000	663,543.72	-31,084.47	0.14
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		23,307.000	Local	35.116602	818,462.65	36.290000	845,811.03	27,348.38	0.17
			Base	35.116602	818,462.65	36.290000	845,811.03	27,348.38	0.17
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		8,998.000	Local	45.872671	412,762.29	70.900000	637,958.20	225,195.91	0.13
			Base	45.872671	412,762.29	70.900000	637,958.20	225,195.91	0.13
44984A105	IPC HEALTHCARE INC COMMON STOCK USD.001								
		11,512.000	Local	43.058123	495,685.11	41.660000	479,589.92	-16,095.19	0.10
			Base	43.058123	495,685.11	41.660000	479,589.92	-16,095.19	0.10
45071R109	IXIA COMMON STOCK NPV								
		38,658.000	Local	16.286448	629,601.49	9.630000	372,276.54	-257,324.95	0.08
			Base	16.286448	629,601.49	9.630000	372,276.54	-257,324.95	0.08
451055107	ICONIX BRAND GROUP INC COMMON STOCK USD.001								
		32,163.000	Local	21.669133	696,944.33	40.010000	1,286,841.63	589,897.30	0.26
			Base	21.669133	696,944.33	40.010000	1,286,841.63	589,897.30	0.26
45169U105	IGATE CORP COMMON STOCK USD.01								
		24,456.000	Local	21.057703	514,987.18	37.050000	906,094.80	391,107.62	0.18
			Base	21.057703	514,987.18	37.050000	906,094.80	391,107.62	0.18
45256B101	IMPAX LABORATORIES INC COMMON STOCK USD.01								
		44,026.000	Local	19.553937	860,881.61	28.970000	1,275,433.22	414,551.61	0.26
			Base	19.553937	860,881.61	28.970000	1,275,433.22	414,551.61	0.26

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453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		16,012.000	Local	28.017782	448,620.72	40.800000	653,289.60	204,668.88	0.13
			Base	28.017782	448,620.72	40.800000	653,289.60	204,668.88	0.13
45665Q103	INFINITY PROPERTY + CASUALTY COMMON STOCK NPV								
		7,701.000	Local	56.649259	436,255.94	73.010000	562,250.01	125,994.07	0.11
			Base	56.649259	436,255.94	73.010000	562,250.01	125,994.07	0.11
457461200	INLAND REAL ESTATE CORP REIT USD.01								
		58,946.000	Local	8.984744	529,614.73	10.610000	625,417.06	95,802.33	0.13
			Base	8.984744	529,614.73	10.610000	625,417.06	95,802.33	0.13
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		27,409.000	Local	17.978810	492,781.20	22.750000	623,554.75	130,773.55	0.13
			Base	17.978810	492,781.20	22.750000	623,554.75	130,773.55	0.13
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001								
		14,626.000	Local	50.609556	740,215.36	57.000000	833,682.00	93,466.64	0.17
			Base	50.609556	740,215.36	57.000000	833,682.00	93,466.64	0.17
45778Q107	INSPERITY INC WD COMMON STOCK USD.01								
		15,218.000	Local	28.554867	434,547.97	31.560000	480,280.08	45,732.11	0.10
			Base	28.554867	434,547.97	31.560000	480,280.08	45,732.11	0.10
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		16,807.000	Local	43.174254	725,629.68	51.110000	859,005.77	133,376.09	0.17
			Base	43.174254	725,629.68	51.110000	859,005.77	133,376.09	0.17
458334109	INTER PARFUMS INC COMMON STOCK USD.001								
		11,395.000	Local	20.842228	237,497.19	28.400000	323,618.00	86,120.81	0.07
			Base	20.842228	237,497.19	28.400000	323,618.00	86,120.81	0.07
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		38,232.000	Local	17.543208	670,711.92	25.820000	987,150.24	316,438.32	0.20
			Base	17.543208	670,711.92	25.820000	987,150.24	316,438.32	0.20
45841V109	INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD.01								
		11,235.000	Local	36.780584	413,229.86	48.260000	542,201.10	128,971.24	0.11
			Base	36.780584	413,229.86	48.260000	542,201.10	128,971.24	0.11

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458665304	INTERFACE INC COMMON STOCK USD.1								
		44,510.000	Local	15.960643	710,408.21	16.030000	713,495.30	3,087.09	0.15
			Base	15.960643	710,408.21	16.030000	713,495.30	3,087.09	0.15
46113M108	INTERVAL LEISURE GROUP COMMON STOCK USD.01								
		26,671.000	Local	15.524042	414,041.73	21.040000	561,157.84	147,116.11	0.11
			Base	15.524042	414,041.73	21.040000	561,157.84	147,116.11	0.11
461203101	INVACARE CORP COMMON STOCK USD.25								
		19,586.000	Local	25.421958	497,914.47	15.710000	307,696.06	-190,218.41	0.06
			Base	25.421958	497,914.47	15.710000	307,696.06	-190,218.41	0.06
46121Y102	INTREPID POTASH INC COMMON STOCK USD.001								
		37,701.000	Local	16.107598	607,272.57	13.450000	507,078.45	-100,194.12	0.10
			Base	16.107598	607,272.57	13.450000	507,078.45	-100,194.12	0.10
46145F105	INVESTMENT TECHNOLOGY GROUP COMMON STOCK USD.01								
		23,603.000	Local	13.674905	322,768.78	17.930000	423,201.79	100,433.01	0.09
			Base	13.674905	322,768.78	17.930000	423,201.79	100,433.01	0.09
462044108	ION GEOPHYSICAL CORP COMMON STOCK USD.01								
		85,699.000	Local	8.332484	714,085.56	2.800000	239,957.20	-474,128.36	0.05
			Base	8.332484	714,085.56	2.800000	239,957.20	-474,128.36	0.05
462726100	IROBOT CORP COMMON STOCK USD.01								
		19,740.000	Local	28.580886	564,186.68	35.720000	705,112.80	140,926.12	0.14
			Base	28.580886	564,186.68	35.720000	705,112.80	140,926.12	0.14
464287804	ISHARES CORE S+P SMALL CAP ETF ISHARES CORE S+P SMALL CAP E								
		190,141.000	Local	85.210999	16,202,104.50	111.510000	21,202,622.91	5,000,518.41	4.32
			Base	85.210999	16,202,104.50	111.510000	21,202,622.91	5,000,518.41	4.32
466032109	J + J SNACK FOODS CORP COMMON STOCK NPV								
		9,987.000	Local	54.493486	544,226.44	103.030000	1,028,960.61	484,734.17	0.21
			Base	54.493486	544,226.44	103.030000	1,028,960.61	484,734.17	0.21
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		26,134.000	Local	24.598492	642,857.00	71.040000	1,856,559.36	1,213,702.36	0.38
			Base	24.598492	642,857.00	71.040000	1,856,559.36	1,213,702.36	0.38

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477839104	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01								
		Local	19,510.000	18.992244	370,538.68	29.970000	584,714.70	214,176.02	0.12
		Base		18.992244	370,538.68	29.970000	584,714.70	214,176.02	0.12
48123V102	J2 GLOBAL INC COMMON STOCK USD.01								
		Local	30,363.000	31.129232	945,176.86	54.090000	1,642,334.67	697,157.81	0.33
		Base		31.129232	945,176.86	54.090000	1,642,334.67	697,157.81	0.33
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	11,967.000	54.553285	652,839.16	69.550000	832,304.85	179,465.69	0.17
		Base		54.553285	652,839.16	69.550000	832,304.85	179,465.69	0.17
483548103	KAMAN CORP COMMON STOCK USD1.								
		Local	18,141.000	34.340273	622,966.90	43.060000	781,151.46	158,184.56	0.16
		Base		34.340273	622,966.90	43.060000	781,151.46	158,184.56	0.16
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001								
		Local	56,521.000	11.051045	624,616.11	30.760000	1,738,585.96	1,113,969.85	0.35
		Base		11.051045	624,616.11	30.760000	1,738,585.96	1,113,969.85	0.35
488152208	KELLY SERVICES INC A COMMON STOCK USD1.								
		Local	19,879.000	16.851182	334,984.65	17.630000	350,466.77	15,482.12	0.07
		Base		16.851182	334,984.65	17.630000	350,466.77	15,482.12	0.07
494580103	KINDRED HEALTHCARE INC COMMON STOCK USD.25								
		Local	43,276.000	13.984550	605,195.37	21.750000	941,253.00	336,057.63	0.19
		Base		13.984550	605,195.37	21.750000	941,253.00	336,057.63	0.19
497498105	KIRKLAND S INC COMMON STOCK NPV								
		Local	9,960.000	12.804836	127,536.17	17.800000	177,288.00	49,751.83	0.04
		Base		12.804836	127,536.17	17.800000	177,288.00	49,751.83	0.04
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	55,687.000	23.979970	1,335,372.58	25.890000	1,441,736.43	106,363.85	0.29
		Base		23.979970	1,335,372.58	25.890000	1,441,736.43	106,363.85	0.29
499064103	KNIGHT TRANSPORTATION INC COMMON STOCK USD.01								
		Local	40,687.000	17.003275	691,812.26	29.260000	1,190,501.62	498,689.36	0.24
		Base		17.003275	691,812.26	29.260000	1,190,501.62	498,689.36	0.24

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500600101	KOPIN CORP COMMON STOCK USD.01								
		40,695.000	Local	4.129390	168,045.53	3.800000	154,641.00	-13,404.53	0.03
			Base	4.129390	168,045.53	3.800000	154,641.00	-13,404.53	0.03
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		13,724.000	Local	37.304138	511,961.99	39.480000	541,823.52	29,861.53	0.11
			Base	37.304138	511,961.99	39.480000	541,823.52	29,861.53	0.11
500643200	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01								
		33,680.000	Local	16.214649	546,109.38	27.930000	940,682.40	394,573.02	0.19
			Base	16.214649	546,109.38	27.930000	940,682.40	394,573.02	0.19
50077C106	KRATON PERFORMANCE POLYMERS COMMON STOCK USD.01								
		21,962.000	Local	29.648022	651,129.87	17.890000	392,900.18	-258,229.69	0.08
			Base	29.648022	651,129.87	17.890000	392,900.18	-258,229.69	0.08
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK NPV								
		51,333.000	Local	10.143133	520,677.45	14.420000	740,221.86	219,544.41	0.15
			Base	10.143133	520,677.45	14.420000	740,221.86	219,544.41	0.15
50187A107	LHC GROUP INC COMMON STOCK USD.01								
		8,219.000	Local	22.233553	182,737.57	24.350000	200,132.65	17,395.08	0.04
			Base	22.233553	182,737.57	24.350000	200,132.65	17,395.08	0.04
502160104	LSB INDUSTRIES INC COMMON STOCK USD.1								
		13,012.000	Local	37.675356	490,231.73	37.530000	488,340.36	-1,891.37	0.10
			Base	37.675356	490,231.73	37.530000	488,340.36	-1,891.37	0.10
502175102	LTC PROPERTIES INC REIT USD.01								
		23,332.000	Local	31.396181	732,535.70	41.940000	978,544.08	246,008.38	0.20
			Base	31.396181	732,535.70	41.940000	978,544.08	246,008.38	0.20
505336107	LA Z BOY INC COMMON STOCK USD1.								
		35,173.000	Local	11.638311	409,354.33	22.860000	804,054.78	394,700.45	0.16
			Base	11.638311	409,354.33	22.860000	804,054.78	394,700.45	0.16
505597104	LACLEDE GROUP INC/THE COMMON STOCK USD1.								
		28,903.000	Local	43.130805	1,246,609.66	50.770000	1,467,405.31	220,795.65	0.30
			Base	43.130805	1,246,609.66	50.770000	1,467,405.31	220,795.65	0.30

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51476K103	LANDAUER INC COMMON STOCK USD.1								
		6,396.000	Local	55.755602	356,612.83	35.790000	228,912.84	-127,699.99	0.05
			Base	55.755602	356,612.83	35.790000	228,912.84	-127,699.99	0.05
516012101	LANNETT CO INC COMMON STOCK USD.001								
		17,682.000	Local	38.460839	680,064.56	56.720000	1,002,923.04	322,858.48	0.20
			Base	38.460839	680,064.56	56.720000	1,002,923.04	322,858.48	0.20
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01								
		24,280.000	Local	16.475599	400,027.55	27.270000	662,115.60	262,088.05	0.13
			Base	16.475599	400,027.55	27.270000	662,115.60	262,088.05	0.13
529043101	LEXINGTON REALTY TRUST REIT USD.0001								
		139,380.000	Local	9.647773	1,344,706.58	10.960000	1,527,604.80	182,898.22	0.31
			Base	9.647773	1,344,706.58	10.960000	1,527,604.80	182,898.22	0.31
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		12,663.000	Local	57.282939	725,373.86	55.270000	699,884.01	-25,489.85	0.14
			Base	57.282939	725,373.86	55.270000	699,884.01	-25,489.85	0.14
535555106	LINDSAY CORP COMMON STOCK USD1.								
		8,524.000	Local	67.873237	578,551.47	87.700000	747,554.80	169,003.33	0.15
			Base	67.873237	578,551.47	87.700000	747,554.80	169,003.33	0.15
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		16,286.000	Local	29.646308	482,819.77	12.780000	208,135.08	-274,684.69	0.04
			Base	29.646308	482,819.77	12.780000	208,135.08	-274,684.69	0.04
536797103	LITHIA MOTORS INC CL A COMMON STOCK NPV								
		15,209.000	Local	26.714150	406,295.50	77.620000	1,180,522.58	774,227.08	0.24
			Base	26.714150	406,295.50	77.620000	1,180,522.58	774,227.08	0.24
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		15,083.000	Local	56.219095	847,952.61	97.540000	1,471,195.82	623,243.21	0.30
			Base	56.219095	847,952.61	97.540000	1,471,195.82	623,243.21	0.30
538146101	LIVEPERSON INC COMMON STOCK USD.001								
		32,769.000	Local	12.987398	425,584.05	14.400000	471,873.60	46,289.55	0.10
			Base	12.987398	425,584.05	14.400000	471,873.60	46,289.55	0.10

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54142L109	LOGMEIN INC COMMON STOCK USD.01								
		16,483.000	Local	36.577803	602,911.92	48.050000	792,008.15	189,096.23	0.16
			Base	36.577803	602,911.92	48.050000	792,008.15	189,096.23	0.16
55003T107	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001								
		18,150.000	Local	28.029515	508,735.69	53.770000	975,925.50	467,189.81	0.20
			Base	28.029515	508,735.69	53.770000	975,925.50	467,189.81	0.20
55027E102	LUMINEX CORP COMMON STOCK USD.001								
		25,485.000	Local	22.861167	582,616.83	19.000000	484,215.00	-98,401.83	0.10
			Base	22.861167	582,616.83	19.000000	484,215.00	-98,401.83	0.10
550283105	LUMOS NETWORKS CORP COMMON STOCK USD.01								
		12,592.000	Local	14.804524	186,418.57	17.200000	216,582.40	30,163.83	0.04
			Base	14.804524	186,418.57	17.200000	216,582.40	30,163.83	0.04
550819106	LYDALL INC COMMON STOCK USD.1								
		11,426.000	Local	11.606331	132,613.94	30.930000	353,406.18	220,792.24	0.07
			Base	11.606331	132,613.94	30.930000	353,406.18	220,792.24	0.07
55264U108	MB FINANCIAL INC COMMON STOCK USD.01								
		42,602.000	Local	24.093992	1,026,452.24	31.550000	1,344,093.10	317,640.86	0.27
			Base	24.093992	1,026,452.24	31.550000	1,344,093.10	317,640.86	0.27
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		16,388.000	Local	15.237588	249,713.60	21.540000	352,997.52	103,283.92	0.07
			Base	15.237588	249,713.60	21.540000	352,997.52	103,283.92	0.07
55306N104	MKS INSTRUMENTS INC COMMON STOCK NPV								
		35,518.000	Local	27.229650	967,142.70	36.400000	1,292,855.20	325,712.50	0.26
			Base	27.229650	967,142.70	36.400000	1,292,855.20	325,712.50	0.26
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25								
		10,137.000	Local	43.266214	438,589.61	66.010000	669,143.37	230,553.76	0.14
			Base	43.266214	438,589.61	66.010000	669,143.37	230,553.76	0.14
55402X105	MWI VETERINARY SUPPLY INC COMMON STOCK USD.01								
		8,611.000	Local	90.598611	780,144.64	169.655000	1,460,899.21	680,754.57	0.30
			Base	90.598611	780,144.64	169.655000	1,460,899.21	680,754.57	0.30

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556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
			38,456.000	Local	24.854485	955,804.06	31.350000	1,205,595.60	249,791.54	0.25
				Base	24.854485	955,804.06	31.350000	1,205,595.60	249,791.54	0.25
559079207	MAGELLAN HEALTH INC COMMON STOCK USD.01								
			19,294.000	Local	51.329815	990,357.46	60.520000	1,167,672.88	177,315.42	0.24
				Base	51.329815	990,357.46	60.520000	1,167,672.88	177,315.42	0.24
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
			50,282.000	Local	11.392201	572,822.65	40.110000	2,016,811.02	1,443,988.37	0.41
				Base	11.392201	572,822.65	40.110000	2,016,811.02	1,443,988.37	0.41
564563104	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01								
			15,720.000	Local	28.957442	455,210.99	28.160000	442,675.20	-12,535.79	0.09
				Base	28.957442	455,210.99	28.160000	442,675.20	-12,535.79	0.09
566330106	MARCUS CORPORATION COMMON STOCK USD1.								
			12,278.000	Local	11.425051	140,276.78	17.130000	210,322.14	70,045.36	0.04
				Base	11.425051	140,276.78	17.130000	210,322.14	70,045.36	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001								
			16,643.000	Local	9.109460	151,608.74	19.170000	319,046.31	167,437.57	0.06
				Base	9.109460	151,608.74	19.170000	319,046.31	167,437.57	0.06
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
			25,114.000	Local	33.986112	853,527.21	64.650000	1,623,620.10	770,092.89	0.33
				Base	33.986112	853,527.21	64.650000	1,623,620.10	770,092.89	0.33
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
			19,470.000	Local	23.660146	460,663.04	69.440000	1,351,996.80	891,333.76	0.28
				Base	23.660146	460,663.04	69.440000	1,351,996.80	891,333.76	0.28
574795100	MASIMO CORP COMMON STOCK USD.001								
			33,372.000	Local	23.570334	786,589.20	25.240000	842,309.28	55,720.08	0.17
				Base	23.570334	786,589.20	25.240000	842,309.28	55,720.08	0.17
576690101	MATERION CORP COMMON STOCK NPV								
			13,827.000	Local	33.068162	457,233.48	39.450000	545,475.15	88,241.67	0.11
				Base	33.068162	457,233.48	39.450000	545,475.15	88,241.67	0.11

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576853105	MATRIX SERVICE CO COMMON STOCK USD.01								
		17,661.000	Local	14.008549	247,404.98	25.060000	442,584.66	195,179.68	0.09
			Base	14.008549	247,404.98	25.060000	442,584.66	195,179.68	0.09
57686G105	MATSON INC COMMON STOCK NPV								
		28,789.000	Local	23.571427	678,597.81	28.490000	820,198.61	141,600.80	0.17
			Base	23.571427	678,597.81	28.490000	820,198.61	141,600.80	0.17
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		19,785.000	Local	40.924886	809,698.86	46.080000	911,692.80	101,993.94	0.19
			Base	40.924886	809,698.86	46.080000	911,692.80	101,993.94	0.19
577933104	MAXIMUS INC COMMON STOCK NPV								
		44,859.000	Local	22.456022	1,007,354.69	48.460000	2,173,867.14	1,166,512.45	0.44
			Base	22.456022	1,007,354.69	48.460000	2,173,867.14	1,166,512.45	0.44
58319P108	MEADOWBROOK INSURANCE GROUP COMMON STOCK USD.01								
		31,193.000	Local	9.281113	289,505.76	6.370000	198,699.41	-90,806.35	0.04
			Base	9.281113	289,505.76	6.370000	198,699.41	-90,806.35	0.04
584045108	MEDASSETS INC COMMON STOCK USD.01								
		40,242.000	Local	22.946406	923,409.28	21.660000	871,641.72	-51,767.56	0.18
			Base	22.946406	923,409.28	21.660000	871,641.72	-51,767.56	0.18
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		116,045.000	Local	11.612517	1,347,574.48	13.490000	1,565,447.05	217,872.57	0.32
			Base	11.612517	1,347,574.48	13.490000	1,565,447.05	217,872.57	0.32
584688105	MEDICINES COMPANY COMMON STOCK USD.001								
		43,532.000	Local	20.866226	908,348.57	25.320000	1,102,230.24	193,881.67	0.22
			Base	20.866226	908,348.57	25.320000	1,102,230.24	193,881.67	0.22
58470H101	MEDIFAST INC COMMON STOCK USD.001								
		7,933.000	Local	20.479982	162,467.70	31.740000	251,793.42	89,325.72	0.05
			Base	20.479982	162,467.70	31.740000	251,793.42	89,325.72	0.05
58471A105	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01								
		36,179.000	Local	19.492942	705,235.15	45.110000	1,632,034.69	926,799.54	0.33
			Base	19.492942	705,235.15	45.110000	1,632,034.69	926,799.54	0.33

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587118100	MEN S WEARHOUSE INC/THE COMMON STOCK USD.01								
		30,568.000	Local	32.233480	985,313.03	47.030000	1,437,613.04	452,300.01	0.29
			Base	32.233480	985,313.03	47.030000	1,437,613.04	452,300.01	0.29
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		21,232.000	Local	15.138455	321,419.68	13.980000	296,823.36	-24,596.32	0.06
			Base	15.138455	321,419.68	13.980000	296,823.36	-24,596.32	0.06
589584101	MERIDIAN BIOSCIENCE INC COMMON STOCK NPV								
		27,834.000	Local	20.535005	571,571.34	18.540000	516,042.36	-55,528.98	0.11
			Base	20.535005	571,571.34	18.540000	516,042.36	-55,528.98	0.11
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK NPV								
		28,945.000	Local	14.965582	433,178.77	15.150000	438,516.75	5,337.98	0.09
			Base	14.965582	433,178.77	15.150000	438,516.75	5,337.98	0.09
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		24,886.000	Local	28.730831	714,995.47	36.790000	915,555.94	200,560.47	0.19
			Base	28.730831	714,995.47	36.790000	915,555.94	200,560.47	0.19
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5								
		25,548.000	Local	13.293172	339,613.95	39.380000	1,006,080.24	666,466.29	0.20
			Base	13.293172	339,613.95	39.380000	1,006,080.24	666,466.29	0.20
594793101	MICREL INC COMMON STOCK NPV								
		29,905.000	Local	11.161033	333,770.68	12.140000	363,046.70	29,276.02	0.07
			Base	11.161033	333,770.68	12.140000	363,046.70	29,276.02	0.07
594972408	MICROSTRATEGY INC CL A COMMON STOCK USD.001								
		6,054.000	Local	131.453429	795,819.06	160.880000	973,967.52	178,148.46	0.20
			Base	131.453429	795,819.06	160.880000	973,967.52	178,148.46	0.20
595137100	MICROSEMI CORP COMMON STOCK USD.2								
		63,874.000	Local	20.180967	1,289,039.07	26.070000	1,665,195.18	376,156.11	0.34
			Base	20.180967	1,289,039.07	26.070000	1,665,195.18	376,156.11	0.34
60740F105	MOBILE MINI INC COMMON STOCK USD.01								
		31,259.000	Local	24.557923	767,656.12	43.830000	1,370,081.97	602,425.85	0.28
			Base	24.557923	767,656.12	43.830000	1,370,081.97	602,425.85	0.28

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60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		20,241.000	Local	26.166814	529,642.48	48.640000	984,522.24	454,879.76	0.20
			Base	26.166814	529,642.48	48.640000	984,522.24	454,879.76	0.20
60877T100	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		31,120.000	Local	15.203157	473,122.26	10.910000	339,519.20	-133,603.06	0.07
			Base	15.203157	473,122.26	10.910000	339,519.20	-133,603.06	0.07
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		6,748.000	Local	10.971658	74,036.75	16.270000	109,789.96	35,753.21	0.02
			Base	10.971658	74,036.75	16.270000	109,789.96	35,753.21	0.02
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		24,114.000	Local	18.824923	453,944.19	44.190000	1,065,597.66	611,653.47	0.22
			Base	18.824923	453,944.19	44.190000	1,065,597.66	611,653.47	0.22
61022P100	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001								
		26,231.000	Local	15.454702	405,392.29	28.610000	750,468.91	345,076.62	0.15
			Base	15.454702	405,392.29	28.610000	750,468.91	345,076.62	0.15
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
		21,126.000	Local	38.104708	805,000.06	53.440000	1,128,973.44	323,973.38	0.23
			Base	38.104708	805,000.06	53.440000	1,128,973.44	323,973.38	0.23
611742107	MONSTER WORLDWIDE INC COMMON STOCK USD.001								
		59,475.000	Local	4.477736	266,313.34	3.860000	229,573.50	-36,739.84	0.05
			Base	4.477736	266,313.34	3.860000	229,573.50	-36,739.84	0.05
615394202	MOOG INC CLASS A COMMON STOCK USD1.								
		28,843.000	Local	43.281788	1,248,376.60	76.540000	2,207,643.22	959,266.62	0.45
			Base	43.281788	1,248,376.60	76.540000	2,207,643.22	959,266.62	0.45
624580106	MOVADO GROUP INC COMMON STOCK USD.01								
		12,207.000	Local	19.216697	234,578.22	35.300000	430,907.10	196,328.88	0.09
			Base	19.216697	234,578.22	35.300000	430,907.10	196,328.88	0.09
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		37,974.000	Local	21.081767	800,559.01	32.460000	1,232,636.04	432,077.03	0.25
			Base	21.081767	800,559.01	32.460000	1,232,636.04	432,077.03	0.25

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625453105	MULTIMEDIA GAMES HOLDING CO COMMON STOCK USD.01								
		Local	19,875.000	9.575427	190,311.62	34.900000	693,637.50	503,325.88	0.14
		Base		9.575427	190,311.62	34.900000	693,637.50	503,325.88	0.14
628464109	MYERS INDUSTRIES INC COMMON STOCK NPV								
		Local	16,777.000	12.084722	202,745.38	14.940000	250,648.38	47,903.00	0.05
		Base		12.084722	202,745.38	14.940000	250,648.38	47,903.00	0.05
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	29,264.000	21.775458	637,237.00	25.680000	751,499.52	114,262.52	0.15
		Base		21.775458	637,237.00	25.680000	751,499.52	114,262.52	0.15
62914B100	NIC INC COMMON STOCK NPV								
		Local	40,640.000	16.522738	671,484.07	18.430000	748,995.20	77,511.13	0.15
		Base		16.522738	671,484.07	18.430000	748,995.20	77,511.13	0.15
630077105	NANOMETRICS INC COMMON STOCK NPV								
		Local	16,152.000	16.315142	263,522.18	13.540000	218,698.08	-44,824.10	0.04
		Base		16.315142	263,522.18	13.540000	218,698.08	-44,824.10	0.04
637138108	NATL PENN BCSHS INC COMMON STOCK NPV								
		Local	78,336.000	8.174439	640,352.89	10.290000	806,077.44	165,724.55	0.16
		Base		8.174439	640,352.89	10.290000	806,077.44	165,724.55	0.16
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.								
		Local	3,286.000	96.768965	317,982.82	63.060000	207,215.16	-110,767.66	0.04
		Base		96.768965	317,982.82	63.060000	207,215.16	-110,767.66	0.04
638904102	NAVIGATORS GROUP INC COMMON STOCK USD.1								
		Local	7,257.000	48.967098	355,354.23	68.090000	494,129.13	138,774.90	0.10
		Base		48.967098	355,354.23	68.090000	494,129.13	138,774.90	0.10
639050103	NATUS MEDICAL INC COMMON STOCK USD.001								
		Local	21,634.000	15.723910	340,171.06	34.000000	735,556.00	395,384.94	0.15
		Base		15.723910	340,171.06	34.000000	735,556.00	395,384.94	0.15
63935N107	NAVIGANT CONSULTING INC COMMON STOCK USD.001								
		Local	32,702.000	11.198477	366,212.60	15.390000	503,283.78	137,071.18	0.10
		Base		11.198477	366,212.60	15.390000	503,283.78	137,071.18	0.10

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640079109	NEENAH PAPER INC COMMON STOCK USD.01								
		Local	11,126.000	24.239912	269,693.26	61.010000	678,797.26	409,104.00	0.14
		Base		24.239912	269,693.26	61.010000	678,797.26	409,104.00	0.14
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	24,596.000	28.462134	700,054.64	43.900000	1,079,764.40	379,709.76	0.22
		Base		28.462134	700,054.64	43.900000	1,079,764.40	379,709.76	0.22
64111Q104	NETGEAR INC COMMON STOCK USD.001								
		Local	24,045.000	34.903358	839,251.25	34.040000	818,491.80	-20,759.45	0.17
		Base		34.903358	839,251.25	34.040000	818,491.80	-20,759.45	0.17
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	25,014.000	21.862799	546,876.06	36.860000	922,016.04	375,139.98	0.19
		Base		21.862799	546,876.06	36.860000	922,016.04	375,139.98	0.19
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	28,265.000	44.937233	1,270,150.88	58.480000	1,652,937.20	382,786.32	0.34
		Base		44.937233	1,270,150.88	58.480000	1,652,937.20	382,786.32	0.34
651718504	NEWPARK RESOURCES INC COMMON STOCK USD.01								
		Local	56,023.000	12.495093	700,012.60	11.430000	640,342.89	-59,669.71	0.13
		Base		12.495093	700,012.60	11.430000	640,342.89	-59,669.71	0.13
651824104	NEWPORT CORP COMMON STOCK USD.1167								
		Local	26,739.000	15.878695	424,580.43	17.890000	478,360.71	53,780.28	0.10
		Base		15.878695	424,580.43	17.890000	478,360.71	53,780.28	0.10
665531109	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	38,411.000	12.205471	468,824.36	11.300000	434,044.30	-34,780.06	0.09
		Base		12.205471	468,824.36	11.300000	434,044.30	-34,780.06	0.09
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	63,587.000	12.576182	799,681.69	12.830000	815,821.21	16,139.52	0.17
		Base		12.576182	799,681.69	12.830000	815,821.21	16,139.52	0.17
667655104	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167								
		Local	18,200.000	45.592201	829,778.06	46.930000	854,126.00	24,347.94	0.17
		Base		45.592201	829,778.06	46.930000	854,126.00	24,347.94	0.17

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668074305	NORTHWESTERN CORP COMMON STOCK USD.01								
		Local	26,208.000	34.525308	904,839.27	52.840000	1,384,830.72	479,991.45	0.28
		Base		34.525308	904,839.27	52.840000	1,384,830.72	479,991.45	0.28
67020Q305	NTELOS HOLDINGS CORP COMMON STOCK USD.01								
		Local	11,318.000	22.079392	249,894.56	10.080000	114,085.44	-135,809.12	0.02
		Base		22.079392	249,894.56	10.080000	114,085.44	-135,809.12	0.02
67069D108	NUTRISYSTEM INC COMMON STOCK USD.001								
		Local	19,273.000	13.056301	251,634.09	16.840000	324,557.32	72,923.23	0.07
		Base		13.056301	251,634.09	16.840000	324,557.32	72,923.23	0.07
670704105	NUVASIVE INC COMMON STOCK USD.001								
		Local	31,455.000	26.022240	818,529.56	40.900000	1,286,509.50	467,979.94	0.26
		Base		26.022240	818,529.56	40.900000	1,286,509.50	467,979.94	0.26
670872100	OM GROUP INC COMMON STOCK USD.01								
		Local	21,280.000	31.820046	677,130.57	26.030000	553,918.40	-123,212.17	0.11
		Base		31.820046	677,130.57	26.030000	553,918.40	-123,212.17	0.11
671044105	OSI SYSTEMS INC COMMON STOCK NPV								
		Local	12,461.000	44.727170	557,345.26	70.880000	883,235.68	325,890.42	0.18
		Base		44.727170	557,345.26	70.880000	883,235.68	325,890.42	0.18
680033107	OLD NATIONAL BANCORP COMMON STOCK NPV								
		Local	69,941.000	11.416421	798,475.91	14.550000	1,017,641.55	219,165.64	0.21
		Base		11.416421	798,475.91	14.550000	1,017,641.55	219,165.64	0.21
68162K106	OLYMPIC STEEL INC COMMON STOCK NPV								
		Local	6,103.000	24.634783	150,346.08	20.120000	122,792.36	-27,553.72	0.03
		Base		24.634783	150,346.08	20.120000	122,792.36	-27,553.72	0.03
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	24,020.000	16.815978	403,919.79	32.310000	776,086.20	372,166.41	0.16
		Base		16.815978	403,919.79	32.310000	776,086.20	372,166.41	0.16
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01								
		Local	32,828.000	14.877902	488,411.77	29.100000	955,294.80	466,883.03	0.19
		Base		14.877902	488,411.77	29.100000	955,294.80	466,883.03	0.19

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68375Q403	OPLINK COMMUNICATIONS INC COMMON STOCK USD.001								
		10,659.000	Local	18.044355	192,334.78	20.850000	222,240.15	29,905.37	0.05
			Base	18.044355	192,334.78	20.850000	222,240.15	29,905.37	0.05
685564106	ORBITAL SCIENCES CORP COMMON STOCK USD.01								
		40,572.000	Local	17.167815	696,532.61	26.300000	1,067,043.60	370,510.99	0.22
			Base	17.167815	696,532.61	26.300000	1,067,043.60	370,510.99	0.22
68628V308	ORION MARINE GROUP INC COMMON STOCK USD.01								
		18,356.000	Local	8.704655	159,782.64	10.960000	201,181.76	41,399.12	0.04
			Base	8.704655	159,782.64	10.960000	201,181.76	41,399.12	0.04
68633D103	ORITANI FINANCIAL CORP COMMON STOCK USD.01								
		25,896.000	Local	13.401335	347,040.97	14.770000	382,483.92	35,442.95	0.08
			Base	13.401335	347,040.97	14.770000	382,483.92	35,442.95	0.08
690070107	OUTERWALL INC W/I COMMON STOCK USD.001								
		13,296.000	Local	49.711652	660,966.13	63.270000	841,237.92	180,271.79	0.17
			Base	49.711652	660,966.13	63.270000	841,237.92	180,271.79	0.17
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.								
		9,705.000	Local	41.198381	399,830.29	61.250000	594,431.25	194,600.96	0.12
			Base	41.198381	399,830.29	61.250000	594,431.25	194,600.96	0.12
69327R101	PDC ENERGY INC COMMON STOCK USD.01								
		24,019.000	Local	36.871924	885,626.75	43.720000	1,050,110.68	164,483.93	0.21
			Base	36.871924	885,626.75	43.720000	1,050,110.68	164,483.93	0.21
69336V101	PGT INC COMMON STOCK USD.01								
		31,670.000	Local	8.685475	275,069.00	9.405000	297,856.35	22,787.35	0.06
			Base	8.685475	275,069.00	9.405000	297,856.35	22,787.35	0.06
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		33,530.000	Local	28.207732	945,805.26	63.250000	2,120,772.50	1,174,967.24	0.43
			Base	28.207732	945,805.26	63.250000	2,120,772.50	1,174,967.24	0.43
69360J107	PS BUSINESS PARKS INC/CA REIT USD.01								
		12,967.000	Local	62.063001	804,770.94	84.220000	1,092,080.74	287,309.80	0.22
			Base	62.063001	804,770.94	84.220000	1,092,080.74	287,309.80	0.22

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698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,279.000	18.285998	370,821.75	46.760000	948,246.04	577,424.29	0.19
		Base		18.285998	370,821.75	46.760000	948,246.04	577,424.29	0.19
699462107	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	36,649.000	25.986477	952,378.38	54.310000	1,990,407.19	1,038,028.81	0.41
		Base		25.986477	952,378.38	54.310000	1,990,407.19	1,038,028.81	0.41
700416209	PARK ELECTROCHEMICAL CORP COMMON STOCK USD.1								
		Local	14,013.000	28.014939	392,573.34	25.800000	361,535.40	-31,037.94	0.07
		Base		28.014939	392,573.34	25.800000	361,535.40	-31,037.94	0.07
70159Q104	PARKWAY PROPERTIES INC REIT USD.001								
		Local	55,563.000	17.016736	945,500.91	20.050000	1,114,038.15	168,537.24	0.23
		Base		17.016736	945,500.91	20.050000	1,114,038.15	168,537.24	0.23
707882106	PENN VIRGINIA CORP COMMON STOCK USD.01								
		Local	47,862.000	10.693050	511,790.75	8.570000	410,177.34	-101,613.41	0.08
		Base		10.693050	511,790.75	8.570000	410,177.34	-101,613.41	0.08
709102107	PENN REAL ESTATE INVEST TST REIT USD1.								
		Local	46,028.000	15.038714	692,201.95	21.430000	986,380.04	294,178.09	0.20
		Base		15.038714	692,201.95	21.430000	986,380.04	294,178.09	0.20
713278109	PEP BOYS MANNY MOE + JACK COMMON STOCK USD1.								
		Local	35,685.000	11.940721	426,104.62	9.530000	340,078.05	-86,026.57	0.07
		Base		11.940721	426,104.62	9.530000	340,078.05	-86,026.57	0.07
71375U101	PERFICIENT INC COMMON STOCK USD.001								
		Local	23,051.000	11.501554	265,122.33	16.580000	382,185.58	117,063.25	0.08
		Base		11.501554	265,122.33	16.580000	382,185.58	117,063.25	0.08
713831105	PERICOM SEMICONDUCTOR CORP COMMON STOCK NPV								
		Local	13,373.000	8.558199	114,448.80	10.930000	146,166.89	31,718.09	0.03
		Base		8.558199	114,448.80	10.930000	146,166.89	31,718.09	0.03
716382106	PETMED EXPRESS INC COMMON STOCK USD.001								
		Local	13,519.000	12.199169	164,920.57	13.210000	178,585.99	13,665.42	0.04
		Base		12.199169	164,920.57	13.210000	178,585.99	13,665.42	0.04

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716748108	PETROQUEST ENERGY INC COMMON STOCK USD.001								
		Local	39,387.000	7.128292	280,762.02	4.700000	185,118.90	-95,643.12	0.04
		Base		7.128292	280,762.02	4.700000	185,118.90	-95,643.12	0.04
71714F104	PHARMERICA CORP COMMON STOCK USD.01								
		Local	20,128.000	14.136192	284,533.28	28.690000	577,472.32	292,939.04	0.12
		Base		14.136192	284,533.28	28.690000	577,472.32	292,939.04	0.12
720186105	PIEDMONT NATURAL GAS CO COMMON STOCK NPV								
		Local	52,456.000	31.428196	1,648,597.45	38.010000	1,993,852.56	345,255.11	0.41
		Base		31.428196	1,648,597.45	38.010000	1,993,852.56	345,255.11	0.41
723456109	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.1								
		Local	40,036.000	13.694532	548,274.27	25.630000	1,026,122.68	477,848.41	0.21
		Base		13.694532	548,274.27	25.630000	1,026,122.68	477,848.41	0.21
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.								
		Local	22,149.000	17.040526	377,430.62	39.200000	868,240.80	490,810.18	0.18
		Base		17.040526	377,430.62	39.200000	868,240.80	490,810.18	0.18
723664108	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1								
		Local	42,319.000	12.030302	509,110.35	9.180000	388,488.42	-120,621.93	0.08
		Base		12.030302	509,110.35	9.180000	388,488.42	-120,621.93	0.08
724078100	PIPER JAFFRAY COS COMMON STOCK USD.01								
		Local	10,886.000	30.431766	331,280.21	56.460000	614,623.56	283,343.35	0.13
		Base		30.431766	331,280.21	56.460000	614,623.56	283,343.35	0.13
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	22,598.000	31.760196	717,716.90	41.350000	934,427.30	216,710.40	0.19
		Base		31.760196	717,716.90	41.350000	934,427.30	216,710.40	0.19
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	29,499.000	30.913347	911,912.81	59.700000	1,761,090.30	849,177.49	0.36
		Base		30.913347	911,912.81	59.700000	1,761,090.30	849,177.49	0.36
737464107	POST PROPERTIES INC REIT USD.01								
		Local	36,429.000	42.175087	1,536,396.26	55.940000	2,037,838.26	501,442.00	0.42
		Base		42.175087	1,536,396.26	55.940000	2,037,838.26	501,442.00	0.42

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739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,195.000	38.674675	239,589.61	45.530000	282,058.35	42,468.74	0.06
		Base		38.674675	239,589.61	45.530000	282,058.35	42,468.74	0.06
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	20,155.000	38.220744	770,339.10	50.360000	1,015,005.80	244,666.70	0.21
		Base		38.220744	770,339.10	50.360000	1,015,005.80	244,666.70	0.21
74112D101	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01								
		Local	34,799.000	14.193464	493,918.34	35.420000	1,232,580.58	738,662.24	0.25
		Base		14.193464	493,918.34	35.420000	1,232,580.58	738,662.24	0.25
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	39,060.000	37.194350	1,452,811.31	46.780000	1,827,226.80	374,415.49	0.37
		Base		37.194350	1,452,811.31	46.780000	1,827,226.80	374,415.49	0.37
74269U203	PROCERA NETWORKS INC COMMON STOCK USD.001								
		Local	13,840.000	17.412337	240,986.75	7.490000	103,661.60	-137,325.15	0.02
		Base		17.412337	240,986.75	7.490000	103,661.60	-137,325.15	0.02
742962103	PRIVATEBANCORP INC COMMON STOCK NPV								
		Local	47,048.000	15.680562	737,739.10	32.320000	1,520,591.36	782,852.26	0.31
		Base		15.680562	737,739.10	32.320000	1,520,591.36	782,852.26	0.31
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	33,922.000	23.836679	808,587.83	25.900000	878,579.80	69,991.97	0.18
		Base		23.836679	808,587.83	25.900000	878,579.80	69,991.97	0.18
743815102	PROVIDENCE SERVICE CORP COMMON STOCK USD.001								
		Local	8,241.000	45.274637	373,108.28	44.180000	364,087.38	-9,020.90	0.07
		Base		45.274637	373,108.28	44.180000	364,087.38	-9,020.90	0.07
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	36,063.000	14.031024	506,000.82	18.230000	657,428.49	151,427.67	0.13
		Base		14.031024	506,000.82	18.230000	657,428.49	151,427.67	0.13
747277101	QLOGIC CORP COMMON STOCK USD.001								
		Local	58,803.000	9.680586	569,247.50	11.810000	694,463.43	125,215.93	0.14
		Base		9.680586	569,247.50	11.810000	694,463.43	125,215.93	0.14

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747316107	QUAKER CHEMICAL CORP COMMON STOCK USD1.								
		Local	8,867.000	42.452547	376,426.73	82.080000	727,803.36	351,376.63	0.15
		Base		42.452547	376,426.73	82.080000	727,803.36	351,376.63	0.15
747582104	QUALITY SYSTEMS INC COMMON STOCK USD.01								
		Local	29,437.000	38.029231	1,119,466.46	15.110000	444,793.07	-674,673.39	0.09
		Base		38.029231	1,119,466.46	15.110000	444,793.07	-674,673.39	0.09
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	25,134.000	16.798649	422,217.25	20.020000	503,182.68	80,965.43	0.10
		Base		16.798649	422,217.25	20.020000	503,182.68	80,965.43	0.10
74838C106	QUIKSILVER INC COMMON STOCK USD.01								
		Local	82,523.000	4.494816	370,925.71	1.750000	144,415.25	-226,510.46	0.03
		Base		4.494816	370,925.71	1.750000	144,415.25	-226,510.46	0.03
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	22,881.000	8.202329	187,677.50	4.050000	92,668.05	-95,009.45	0.02
		Base		8.202329	187,677.50	4.050000	92,668.05	-95,009.45	0.02
749607107	RLI CORP COMMON STOCK USD1.								
		Local	24,775.000	33.436718	828,394.70	49.590000	1,228,592.25	400,197.55	0.25
		Base		33.436718	828,394.70	49.590000	1,228,592.25	400,197.55	0.25
74973W107	RTI INTERNATIONAL METALS INC COMMON STOCK USD.01								
		Local	20,567.000	28.996230	596,365.46	23.550000	484,352.85	-112,012.61	0.10
		Base		28.996230	596,365.46	23.550000	484,352.85	-112,012.61	0.10
75689M101	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001								
		Local	9,606.000	36.105210	346,826.65	54.970000	528,041.82	181,215.17	0.11
		Base		36.105210	346,826.65	54.970000	528,041.82	181,215.17	0.11
758932107	REGIS CORP COMMON STOCK USD.05								
		Local	30,177.000	15.699854	473,774.50	16.980000	512,405.46	38,630.96	0.10
		Base		15.699854	473,774.50	16.980000	512,405.46	38,630.96	0.10
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	20,548.000	15.916844	327,059.32	25.220000	518,220.56	191,161.24	0.11
		Base		15.916844	327,059.32	25.220000	518,220.56	191,161.24	0.11

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76122Q105	RESOURCES CONNECTION INC COMMON STOCK USD.01								
		Local	25,659.000	10.728861	275,291.85	15.470000	396,944.73	121,652.88	0.08
		Base		10.728861	275,291.85	15.470000	396,944.73	121,652.88	0.08
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001								
		Local	60,992.000	15.674772	956,035.69	16.340000	996,609.28	40,573.59	0.20
		Base		15.674772	956,035.69	16.340000	996,609.28	40,573.59	0.20
761565100	REX ENERGY CORP COMMON STOCK USD.001								
		Local	32,514.000	10.714000	348,355.00	7.840000	254,909.76	-93,445.24	0.05
		Base		10.714000	348,355.00	7.840000	254,909.76	-93,445.24	0.05
76973Q105	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01								
		Local	18,532.000	25.967287	481,225.76	20.610000	381,944.52	-99,281.24	0.08
		Base		25.967287	481,225.76	20.610000	381,944.52	-99,281.24	0.08
775043102	ROFIN SINAR TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,755.000	29.461702	552,554.22	22.390000	419,924.45	-132,629.77	0.09
		Base		29.461702	552,554.22	22.390000	419,924.45	-132,629.77	0.09
775133101	ROGERS CORP COMMON STOCK USD1.								
		Local	12,227.000	46.255308	565,563.65	68.370000	835,959.99	270,396.34	0.17
		Base		46.255308	565,563.65	68.370000	835,959.99	270,396.34	0.17
78112T107	RUBICON TECHNOLOGY INC COMMON STOCK USD.001								
		Local	15,588.000	12.701521	197,991.31	4.430000	69,054.84	-128,936.47	0.01
		Base		12.701521	197,991.31	4.430000	69,054.84	-128,936.47	0.01
781182100	RUBY TUESDAY INC COMMON STOCK USD.01								
		Local	41,153.000	9.051090	372,479.49	7.680000	316,055.04	-56,424.45	0.06
		Base		9.051090	372,479.49	7.680000	316,055.04	-56,424.45	0.06
781270103	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	22,276.000	9.633135	214,587.71	8.780000	195,583.28	-19,004.43	0.04
		Base		9.633135	214,587.71	8.780000	195,583.28	-19,004.43	0.04
783332109	RUTH S HOSPITALITY GROUP INC COMMON STOCK USD.01								
		Local	23,875.000	6.024132	143,826.14	12.170000	290,558.75	146,732.61	0.06
		Base		6.024132	143,826.14	12.170000	290,558.75	146,732.61	0.06

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783764103	RYLAND GROUP INC/THE COMMON STOCK USD1.								
		Local	31,431.000	19.034739	598,280.87	35.810000	1,125,544.11	527,263.24	0.23
		Base		19.034739	598,280.87	35.810000	1,125,544.11	527,263.24	0.23
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	19,952.000	19.491706	388,898.52	27.590000	550,475.68	161,577.16	0.11
		Base		19.491706	388,898.52	27.590000	550,475.68	161,577.16	0.11
78503N107	SWS GROUP INC COMMON STOCK USD.1								
		Local	15,357.000	5.820214	89,381.03	7.390000	113,488.23	24,107.20	0.02
		Base		5.820214	89,381.03	7.390000	113,488.23	24,107.20	0.02
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	35,638.000	20.650067	735,927.08	28.570000	1,018,177.66	282,250.58	0.21
		Base		20.650067	735,927.08	28.570000	1,018,177.66	282,250.58	0.21
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	8,441.000	43.875542	370,353.45	62.380000	526,549.58	156,196.13	0.11
		Base		43.875542	370,353.45	62.380000	526,549.58	156,196.13	0.11
786692103	SAGENT PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,163.000	25.801245	391,224.28	31.640000	479,757.32	88,533.04	0.10
		Base		25.801245	391,224.28	31.640000	479,757.32	88,533.04	0.10
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	16,534.000	34.482982	570,141.63	49.020000	810,496.68	240,355.05	0.17
		Base		34.482982	570,141.63	49.020000	810,496.68	240,355.05	0.17
800013104	SANDERSON FARMS INC COMMON STOCK USD1.								
		Local	13,749.000	49.235680	676,941.36	83.980000	1,154,641.02	477,699.66	0.24
		Base		49.235680	676,941.36	83.980000	1,154,641.02	477,699.66	0.24
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	55,335.000	15.681144	867,716.13	25.070000	1,387,248.45	519,532.32	0.28
		Base		15.681144	867,716.13	25.070000	1,387,248.45	519,532.32	0.28
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,521.000	40.389690	303,770.86	54.950000	413,278.95	109,508.09	0.08
		Base		40.389690	303,770.86	54.950000	413,278.95	109,508.09	0.08

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806037107	SCANSOURCE INC COMMON STOCK NPV								
		Local	19,111.000	35.063432	670,097.25	38.180000	729,657.98	59,560.73	0.15
		Base		35.063432	670,097.25	38.180000	729,657.98	59,560.73	0.15
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	17,718.000	29.178902	516,991.79	34.810000	616,763.58	99,771.79	0.13
		Base		29.178902	516,991.79	34.810000	616,763.58	99,771.79	0.13
808194104	SCHULMAN (A.) INC COMMON STOCK USD1.								
		Local	19,559.000	23.780589	465,124.55	35.410000	692,584.19	227,459.64	0.14
		Base		23.780589	465,124.55	35.410000	692,584.19	227,459.64	0.14
808541106	SCHWEITZER MAUDUIT INTL INC COMMON STOCK USD.1								
		Local	20,397.000	30.859600	629,443.26	43.060000	878,294.82	248,851.56	0.18
		Base		30.859600	629,443.26	43.060000	878,294.82	248,851.56	0.18
80874P109	SCIENTIFIC GAMES CORP A COMMON STOCK USD.01								
		Local	32,874.000	11.594344	381,152.45	11.770000	386,926.98	5,774.53	0.08
		Base		11.594344	381,152.45	11.770000	386,926.98	5,774.53	0.08
811054402	EW SCRIPPS CO/THE A COMMON STOCK USD.01								
		Local	20,010.000	9.880210	197,703.01	19.200000	384,192.00	186,488.99	0.08
		Base		9.880210	197,703.01	19.200000	384,192.00	186,488.99	0.08
811904101	SEACOR HOLDINGS INC COMMON STOCK USD.01								
		Local	12,609.000	73.341987	924,769.11	82.450000	1,039,612.05	114,842.94	0.21
		Base		73.341987	924,769.11	82.450000	1,039,612.05	114,842.94	0.21
81616X103	SELECT COMFORT CORPORATION COMMON STOCK USD.01								
		Local	35,986.000	18.750540	674,756.95	25.690000	924,480.34	249,723.39	0.19
		Base		18.750540	674,756.95	25.690000	924,480.34	249,723.39	0.19
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.								
		Local	37,748.000	17.167735	648,047.65	25.820000	974,653.36	326,605.71	0.20
		Base		17.167735	648,047.65	25.820000	974,653.36	326,605.71	0.20
817070501	SENECA FOODS CORP CL A COMMON STOCK USD.25								
		Local	4,774.000	25.982866	124,042.20	26.880000	128,325.12	4,282.92	0.03
		Base		25.982866	124,042.20	26.880000	128,325.12	4,282.92	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	10,938.000	26.266184	287,299.52	41.990000	459,286.62	171,987.10	0.09
		Base		26.266184	287,299.52	41.990000	459,286.62	171,987.10	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	27,872.000	29.262152	815,594.69	33.080000	922,005.76	106,411.07	0.19
		Base		29.262152	815,594.69	33.080000	922,005.76	106,411.07	0.19
83013P105	SIZMEK INC COMMON STOCK								
		Local	14,859.000	16.669296	247,689.07	5.730000	85,142.07	-162,547.00	0.02
		Base		16.669296	247,689.07	5.730000	85,142.07	-162,547.00	0.02
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	27,092.000	19.274572	522,186.71	54.750000	1,483,287.00	961,100.29	0.30
		Base		19.274572	522,186.71	54.750000	1,483,287.00	961,100.29	0.30
830879102	SKYWEST INC COMMON STOCK NPV								
		Local	34,234.000	13.601060	465,618.69	11.520000	394,375.68	-71,243.01	0.08
		Base		13.601060	465,618.69	11.520000	394,375.68	-71,243.01	0.08
833551104	SNYDERS LANCE INC COMMON STOCK USD.833								
		Local	34,804.000	22.056213	767,644.43	29.790000	1,036,811.16	269,166.73	0.21
		Base		22.056213	767,644.43	29.790000	1,036,811.16	269,166.73	0.21
835451105	SONIC CORP COMMON STOCK USD.01								
		Local	34,398.000	10.352259	356,097.02	25.210000	867,173.58	511,076.56	0.18
		Base		10.352259	356,097.02	25.210000	867,173.58	511,076.56	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	22,910.000	15.582473	356,994.45	24.890000	570,229.90	213,235.45	0.12
		Base		15.582473	356,994.45	24.890000	570,229.90	213,235.45	0.12
838518108	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25								
		Local	22,187.000	54.005614	1,198,222.55	58.640000	1,301,045.68	102,823.13	0.27
		Base		54.005614	1,198,222.55	58.640000	1,301,045.68	102,823.13	0.27
844895102	SOUTHWEST GAS CORP COMMON STOCK USD1.								
		Local	31,145.000	40.426377	1,259,079.52	58.090000	1,809,213.05	550,133.53	0.37
		Base		40.426377	1,259,079.52	58.090000	1,809,213.05	550,133.53	0.37

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84610H108	SOVRAN SELF STORAGE INC REIT USD.01								
		Local	22,284.000	47.926259	1,067,988.76	85.090000	1,896,145.56	828,156.80	0.39
		Base		47.926259	1,067,988.76	85.090000	1,896,145.56	828,156.80	0.39
847215100	SPARTANNASH CO COMMON STOCK NPV								
		Local	25,261.000	20.939230	528,945.90	22.410000	566,099.01	37,153.11	0.12
		Base		20.939230	528,945.90	22.410000	566,099.01	37,153.11	0.12
84763A108	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	38,731.000	10.642909	412,210.49	7.580000	293,580.98	-118,629.51	0.06
		Base		10.642909	412,210.49	7.580000	293,580.98	-118,629.51	0.06
84863T106	SPOK HOLDINGS INC COMMON STOCK USD.0001								
		Local	14,514.000	14.568488	211,447.03	16.240000	235,707.36	24,260.33	0.05
		Base		14.568488	211,447.03	16.240000	235,707.36	24,260.33	0.05
85254C305	STAGE STORES INC COMMON STOCK USD.01								
		Local	21,289.000	17.545275	373,521.37	16.870000	359,145.43	-14,375.94	0.07
		Base		17.545275	373,521.37	16.870000	359,145.43	-14,375.94	0.07
852857200	STAMPS.COM INC COMMON STOCK USD.001								
		Local	9,780.000	22.533674	220,379.33	36.900000	360,882.00	140,502.67	0.07
		Base		22.533674	220,379.33	36.900000	360,882.00	140,502.67	0.07
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.								
		Local	13,928.000	17.681847	246,272.77	39.520000	550,434.56	304,161.79	0.11
		Base		17.681847	246,272.77	39.520000	550,434.56	304,161.79	0.11
85375C101	STANDARD PACIFIC CORP COMMON STOCK USD.01								
		Local	101,023.000	5.568043	562,500.45	7.400000	747,570.20	185,069.75	0.15
		Base		5.568043	562,500.45	7.400000	747,570.20	185,069.75	0.15
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	8,544.000	37.666014	321,818.42	86.250000	736,920.00	415,101.58	0.15
		Base		37.666014	321,818.42	86.250000	736,920.00	415,101.58	0.15
858375108	STEIN MART INC COMMON STOCK USD.01								
		Local	18,955.000	8.817575	167,137.14	13.380000	253,617.90	86,480.76	0.05
		Base		8.817575	167,137.14	13.380000	253,617.90	86,480.76	0.05

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858586100	STEPAN CO COMMON STOCK USD1.								
		12,842.000	Local	42.192337	541,833.99	44.280000	568,643.76	26,809.77	0.12
			Base	42.192337	541,833.99	44.280000	568,643.76	26,809.77	0.12
85917A100	STERLING BANCORP/DE COMMON STOCK USD.01								
		55,985.000	Local	10.494470	587,532.92	14.060000	787,149.10	199,616.18	0.16
			Base	10.494470	587,532.92	14.060000	787,149.10	199,616.18	0.16
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.								
		13,826.000	Local	14.854494	205,378.24	35.320000	488,334.32	282,956.08	0.10
			Base	14.854494	205,378.24	35.320000	488,334.32	282,956.08	0.10
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		43,995.000	Local	38.740094	1,704,370.42	47.510000	2,090,202.45	385,832.03	0.43
			Base	38.740094	1,704,370.42	47.510000	2,090,202.45	385,832.03	0.43
86074Q102	STILLWATER MINING CO COMMON STOCK USD.01								
		80,367.000	Local	12.371301	994,244.32	13.130000	1,055,218.71	60,974.39	0.21
			Base	12.371301	994,244.32	13.130000	1,055,218.71	60,974.39	0.21
861642106	STONE ENERGY CORP COMMON STOCK USD.01								
		37,618.000	Local	30.173362	1,135,061.55	24.500000	921,641.00	-213,420.55	0.19
			Base	30.173362	1,135,061.55	24.500000	921,641.00	-213,420.55	0.19
863236105	STRAYER EDUCATION INC COMMON STOCK USD.01								
		7,303.000	Local	40.636579	296,768.94	73.190000	534,506.57	237,737.63	0.11
			Base	40.636579	296,768.94	73.190000	534,506.57	237,737.63	0.11
864159108	STURM RUGER + CO INC COMMON STOCK USD1.								
		13,002.000	Local	31.701863	412,187.62	41.680000	541,923.36	129,735.74	0.11
			Base	31.701863	412,187.62	41.680000	541,923.36	129,735.74	0.11
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		46,422.000	Local	13.855455	643,197.95	23.900000	1,109,485.80	466,287.85	0.23
			Base	13.855455	643,197.95	23.900000	1,109,485.80	466,287.85	0.23
86800U104	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		22,865.000	Local	15.583670	356,320.62	31.960000	730,765.40	374,444.78	0.15
			Base	15.583670	356,320.62	31.960000	730,765.40	374,444.78	0.15

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868168105	SUPERIOR INDUSTRIES INTL COMMON STOCK NPV								
		Local	15,565.000	19.868024	309,245.80	19.510000	303,673.15	-5,572.65	0.06
		Base		19.868024	309,245.80	19.510000	303,673.15	-5,572.65	0.06
868873100	SURMODICS INC COMMON STOCK USD.05								
		Local	9,103.000	14.662354	133,471.41	21.650000	197,079.95	63,608.54	0.04
		Base		14.662354	133,471.41	21.650000	197,079.95	63,608.54	0.04
869099101	SUSQUEHANNA BANCSHARES INC COMMON STOCK USD2.								
		Local	125,685.000	8.440152	1,060,800.53	9.810000	1,232,969.85	172,169.32	0.25
		Base		8.440152	1,060,800.53	9.810000	1,232,969.85	172,169.32	0.25
870738101	SWIFT ENERGY CO COMMON STOCK USD.01								
		Local	29,334.000	31.476978	923,345.66	6.850000	200,937.90	-722,407.76	0.04
		Base		31.476978	923,345.66	6.850000	200,937.90	-722,407.76	0.04
871237103	SYKES ENTERPRISES INC COMMON STOCK USD.01								
		Local	26,388.000	17.780307	469,186.74	21.540000	568,397.52	99,210.78	0.12
		Base		17.780307	469,186.74	21.540000	568,397.52	99,210.78	0.12
871546206	SYMMETRY MEDICAL INC COMMON STOCK USD.0001								
		Local	25,144.000	8.994657	226,161.65	9.900000	248,925.60	22,763.95	0.05
		Base		8.994657	226,161.65	9.900000	248,925.60	22,763.95	0.05
87157B103	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	23,812.000	32.828145	781,703.80	51.670000	1,230,366.04	448,662.24	0.25
		Base		32.828145	781,703.80	51.670000	1,230,366.04	448,662.24	0.25
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	24,603.000	34.586990	850,943.72	68.430000	1,683,583.29	832,639.57	0.34
		Base		34.586990	850,943.72	68.430000	1,683,583.29	832,639.57	0.34
87162W100	SYNNEX CORP COMMON STOCK USD.001								
		Local	18,630.000	35.346461	658,504.56	69.180000	1,288,823.40	630,318.84	0.26
		Base		35.346461	658,504.56	69.180000	1,288,823.40	630,318.84	0.26
87164P103	SYNERGY RESOURCES CORP COMMON STOCK USD.001								
		Local	45,214.000	11.423564	516,505.04	12.190000	551,158.66	34,653.62	0.11
		Base		11.423564	516,505.04	12.190000	551,158.66	34,653.62	0.11

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87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		35,717.000	Local	12.728797	454,634.46	6.910000	246,804.47	-207,829.99	0.05
			Base	12.728797	454,634.46	6.910000	246,804.47	-207,829.99	0.05
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		55,890.000	Local	15.663404	875,427.66	26.450000	1,478,290.50	602,862.84	0.30
			Base	15.663404	875,427.66	26.450000	1,478,290.50	602,862.84	0.30
87582Y108	TANGOE INC/CT COMMON STOCK USD.0001								
		24,409.000	Local	15.372894	375,236.96	14.670000	358,080.03	-17,156.93	0.07
			Base	15.372894	375,236.96	14.670000	358,080.03	-17,156.93	0.07
87651B104	TASER INTERNATIONAL INC COMMON STOCK USD.00001								
		35,176.000	Local	18.038415	634,519.29	18.840000	662,715.84	28,196.55	0.13
			Base	18.038415	634,519.29	18.840000	662,715.84	28,196.55	0.13
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		25,130.000	Local	57.658245	1,448,951.69	103.630000	2,604,221.90	1,155,270.21	0.53
			Base	57.658245	1,448,951.69	103.630000	2,604,221.90	1,155,270.21	0.53
879939106	TELETECH HOLDINGS INC COMMON STOCK USD.01								
		11,857.000	Local	18.790060	222,793.74	25.810000	306,029.17	83,235.43	0.06
			Base	18.790060	222,793.74	25.810000	306,029.17	83,235.43	0.06
880345103	TENNANT CO COMMON STOCK USD.375								
		12,310.000	Local	41.070674	505,580.00	73.730000	907,616.30	402,036.30	0.18
			Base	41.070674	505,580.00	73.730000	907,616.30	402,036.30	0.18
88157K101	TESCO CORP COMMON STOCK NPV								
		24,425.000	Local	14.209576	347,068.89	19.040000	465,052.00	117,983.11	0.09
			Base	14.209576	347,068.89	19.040000	465,052.00	117,983.11	0.09
88162F105	TETRA TECHNOLOGIES INC COMMON STOCK USD.01								
		53,267.000	Local	11.345327	604,331.53	9.530000	507,634.51	-96,697.02	0.10
			Base	11.345327	604,331.53	9.530000	507,634.51	-96,697.02	0.10
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		43,017.000	Local	23.336747	1,003,876.84	26.810000	1,153,285.77	149,408.93	0.23
			Base	23.336747	1,003,876.84	26.810000	1,153,285.77	149,408.93	0.23

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88164L100	TESSERA TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	31,281.000	16.721664	523,070.38	30.390000	950,629.59	427,559.21	0.19
		Base		16.721664	523,070.38	30.390000	950,629.59	427,559.21	0.19
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	28,868.000	32.478638	937,593.31	61.150000	1,765,278.20	827,684.89	0.36
		Base		32.478638	937,593.31	61.150000	1,765,278.20	827,684.89	0.36
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	41,893.000	17.380469	728,120.00	28.870000	1,209,450.91	481,330.91	0.25
		Base		17.380469	728,120.00	28.870000	1,209,450.91	481,330.91	0.25
88830M102	TITAN INTERNATIONAL INC COMMON STOCK NPV								
		Local	35,889.000	25.372087	910,578.82	10.560000	378,987.84	-531,590.98	0.08
		Base		25.372087	910,578.82	10.560000	378,987.84	-531,590.98	0.08
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	7,957.000	40.461726	321,953.95	50.200000	399,441.40	77,487.45	0.08
		Base		40.461726	321,953.95	50.200000	399,441.40	77,487.45	0.08
891092108	TORO CO COMMON STOCK USD1.								
		Local	37,276.000	33.030226	1,231,234.72	61.730000	2,301,047.48	1,069,812.76	0.47
		Base		33.030226	1,231,234.72	61.730000	2,301,047.48	1,069,812.76	0.47
894650100	TREDEGAR CORP COMMON STOCK NPV								
		Local	17,130.000	19.907290	341,011.87	19.020000	325,812.60	-15,199.27	0.07
		Base		19.907290	341,011.87	19.020000	325,812.60	-15,199.27	0.07
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	28,168.000	60.576012	1,706,305.10	85.170000	2,399,068.56	692,763.46	0.49
		Base		60.576012	1,706,305.10	85.170000	2,399,068.56	692,763.46	0.49
89674K103	TRIQUINT SEMICONDUCTOR INC COMMON STOCK USD.001								
		Local	117,080.000	9.733020	1,139,541.96	21.630000	2,532,440.40	1,392,898.44	0.52
		Base		9.733020	1,139,541.96	21.630000	2,532,440.40	1,392,898.44	0.52
89785X101	TRUEBLUE INC COMMON STOCK NPV								
		Local	27,796.000	15.842257	440,351.37	24.720000	687,117.12	246,765.75	0.14
		Base		15.842257	440,351.37	24.720000	687,117.12	246,765.75	0.14

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898349105	TRUSTCO BANK CORP NY COMMON STOCK USD1.								
		63,394.000	Local	5.342931	338,709.77	7.300000	462,776.20	124,066.43	0.09
			Base	5.342931	338,709.77	7.300000	462,776.20	124,066.43	0.09
899035505	TUESDAY MORNING CORP COMMON STOCK USD.01								
		29,236.000	Local	7.259662	212,243.48	20.390000	596,122.04	383,878.56	0.12
			Base	7.259662	212,243.48	20.390000	596,122.04	383,878.56	0.12
902104108	II VI INC COMMON STOCK NPV								
		34,960.000	Local	22.144859	774,184.27	13.490000	471,610.40	-302,573.87	0.10
			Base	22.144859	774,184.27	13.490000	471,610.40	-302,573.87	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		21,995.000	Local	43.292949	952,228.41	111.920000	2,461,680.40	1,509,451.99	0.50
			Base	43.292949	952,228.41	111.920000	2,461,680.40	1,509,451.99	0.50
902748102	UIL HOLDINGS CORP COMMON STOCK NPV								
		37,863.000	Local	33.862040	1,282,118.41	41.140000	1,557,683.82	275,565.41	0.32
			Base	33.862040	1,282,118.41	41.140000	1,557,683.82	275,565.41	0.32
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.								
		25,287.000	Local	42.888256	1,084,515.32	59.580000	1,506,599.46	422,084.14	0.31
			Base	42.888256	1,084,515.32	59.580000	1,506,599.46	422,084.14	0.31
90346E103	US SILICA HOLDINGS INC COMMON STOCK USD.01								
		36,056.000	Local	33.675538	1,214,205.19	44.900000	1,618,914.40	404,709.21	0.33
			Base	33.675538	1,214,205.19	44.900000	1,618,914.40	404,709.21	0.33
904034105	ULTRATECH INC COMMON STOCK USD.001								
		18,869.000	Local	26.984682	509,173.97	19.130000	360,963.97	-148,210.00	0.07
			Base	26.984682	509,173.97	19.130000	360,963.97	-148,210.00	0.07
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		10,467.000	Local	59.460613	622,374.24	111.560000	1,167,698.52	545,324.28	0.24
			Base	59.460613	622,374.24	111.560000	1,167,698.52	545,324.28	0.24
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.								
		30,203.000	Local	10.495852	317,006.21	18.030000	544,560.09	227,553.88	0.11
			Base	10.495852	317,006.21	18.030000	544,560.09	227,553.88	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
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	42,610.000	26.467245	1,127,769.32	34.280000	1,460,670.80	332,901.48	0.30
		Base		26.467245	1,127,769.32	34.280000	1,460,670.80	332,901.48	0.30
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,181.000	20.256829	287,262.09	32.480000	460,598.88	173,336.79	0.09
		Base		20.256829	287,262.09	32.480000	460,598.88	173,336.79	0.09
913004107	UNITED STATIONERS INC COMMON STOCK USD.1								
		Local	26,090.000	33.098105	863,529.57	41.770000	1,089,779.30	226,249.73	0.22
		Base		33.098105	863,529.57	41.770000	1,089,779.30	226,249.73	0.22
913483103	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01								
		Local	10,513.000	24.491520	257,479.35	56.890000	598,084.57	340,605.22	0.12
		Base		24.491520	257,479.35	56.890000	598,084.57	340,605.22	0.12
913543104	UNIVERSAL FOREST PRODUCTS COMMON STOCK NPV								
		Local	13,440.000	32.399056	435,443.31	49.970000	671,596.80	236,153.49	0.14
		Base		32.399056	435,443.31	49.970000	671,596.80	236,153.49	0.14
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	8,658.000	40.324486	349,129.40	48.450000	419,480.10	70,350.70	0.09
		Base		40.324486	349,129.40	48.450000	419,480.10	70,350.70	0.09
91359V107	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01								
		Local	19,795.000	13.468873	266,616.35	17.500000	346,412.50	79,796.15	0.07
		Base		13.468873	266,616.35	17.500000	346,412.50	79,796.15	0.07
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	14,326.000	15.653783	224,256.09	11.910000	170,622.66	-53,633.43	0.03
		Base		15.653783	224,256.09	11.910000	170,622.66	-53,633.43	0.03
917286205	URSTADT BIDDLE CLASS A REIT USD.01								
		Local	17,132.000	18.642343	319,380.62	21.630000	370,565.16	51,184.54	0.08
		Base		18.642343	319,380.62	21.630000	370,565.16	51,184.54	0.08
91732J102	US ECOLOGY INC COMMON STOCK USD.01								
		Local	8,396.000	45.378378	380,996.86	50.280000	422,150.88	41,154.02	0.09
		Base		45.378378	380,996.86	50.280000	422,150.88	41,154.02	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
91829F104	VOXX INTERNATIONAL CORP COMMON STOCK USD.01								
		13,415.000	Local	8.422202	112,983.84	8.530000	114,429.95	1,446.11	0.02
			Base	8.422202	112,983.84	8.530000	114,429.95	1,446.11	0.02
92230Y104	VASCO DATA SECURITY INTL COMMON STOCK USD.001								
		19,655.000	Local	10.530688	206,980.68	25.320000	497,664.60	290,683.92	0.10
			Base	10.530688	206,980.68	25.320000	497,664.60	290,683.92	0.10
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		26,933.000	Local	38.541992	1,038,051.48	35.990000	969,318.67	-68,732.81	0.20
			Base	38.541992	1,038,051.48	35.990000	969,318.67	-68,732.81	0.20
923454102	VERITIV CORP COMMON STOCK USD.01								
		5,464.000	Local	40.007385	218,600.35	45.110000	246,481.04	27,880.69	0.05
			Base	40.007385	218,600.35	45.110000	246,481.04	27,880.69	0.05
92552R406	VIAD CORP COMMON STOCK USD1.5								
		13,416.000	Local	21.661641	290,612.57	25.510000	342,242.16	51,629.59	0.07
			Base	21.661641	290,612.57	25.510000	342,242.16	51,629.59	0.07
92552V100	VIASAT INC COMMON STOCK USD.0001								
		28,777.000	Local	43.630614	1,255,558.18	62.640000	1,802,591.28	547,033.10	0.37
			Base	43.630614	1,255,558.18	62.640000	1,802,591.28	547,033.10	0.37
925815102	VICOR CORP COMMON STOCK USD.01								
		11,098.000	Local	12.034076	133,554.18	13.610000	151,043.78	17,489.60	0.03
			Base	12.034076	133,554.18	13.610000	151,043.78	17,489.60	0.03
92827P102	VIRTUSA CORP COMMON STOCK USD.01								
		17,785.000	Local	20.647149	367,209.54	40.980000	728,829.30	361,619.76	0.15
			Base	20.647149	367,209.54	40.980000	728,829.30	361,619.76	0.15
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		4,764.000	Local	104.335017	497,052.02	179.210000	853,756.44	356,704.42	0.17
			Base	104.335017	497,052.02	179.210000	853,756.44	356,704.42	0.17
92849E101	VITAMIN SHOPPE INC COMMON STOCK USD.01								
		20,685.000	Local	42.349177	875,992.72	46.930000	970,747.05	94,754.33	0.20
			Base	42.349177	875,992.72	46.930000	970,747.05	94,754.33	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
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	9,360.000	44.670562	418,116.46	76.670000	717,631.20	299,514.74	0.15
		Base		44.670562	418,116.46	76.670000	717,631.20	299,514.74	0.15
930427109	WAGEWORKS INC COMMON STOCK USD.001								
		Local	21,914.000	38.251831	838,250.62	57.010000	1,249,317.14	411,066.52	0.25
		Base		38.251831	838,250.62	57.010000	1,249,317.14	411,066.52	0.25
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	19,047.000	36.968491	704,138.84	60.630000	1,154,819.61	450,680.77	0.24
		Base		36.968491	704,138.84	60.630000	1,154,819.61	450,680.77	0.24
943315101	WAUSAU PAPER CORP COMMON STOCK NPV								
		Local	33,460.000	8.148467	272,647.72	9.890000	330,919.40	58,271.68	0.07
		Base		8.148467	272,647.72	9.890000	330,919.40	58,271.68	0.07
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	47,320.000	23.603465	1,116,915.96	51.250000	2,425,150.00	1,308,234.04	0.49
		Base		23.603465	1,116,915.96	51.250000	2,425,150.00	1,308,234.04	0.49
957090103	WESTAMERICA BANCORPORATION COMMON STOCK NPV								
		Local	17,459.000	46.826000	817,535.14	49.340000	861,427.06	43,891.92	0.18
		Base		46.826000	817,535.14	49.340000	861,427.06	43,891.92	0.18
97186T108	WILSHIRE BANCORP INC COMMON STOCK NPV								
		Local	47,186.000	4.859463	229,298.62	9.900000	467,141.40	237,842.78	0.10
		Base		4.859463	229,298.62	9.900000	467,141.40	237,842.78	0.10
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	18,115.000	11.410757	206,705.86	21.210000	384,219.15	177,513.29	0.08
		Base		11.410757	206,705.86	21.210000	384,219.15	177,513.29	0.08
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK NPV								
		Local	31,196.000	35.642303	1,111,897.28	46.320000	1,444,998.72	333,101.44	0.29
		Base		35.642303	1,111,897.28	46.320000	1,444,998.72	333,101.44	0.29
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.								
		Local	67,945.000	19.753233	1,342,133.43	27.140000	1,844,027.30	501,893.87	0.38
		Base		19.753233	1,342,133.43	27.140000	1,844,027.30	501,893.87	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
981419104	WORLD ACCEPTANCE CORP COMMON STOCK NPV								
		Local	6,092.000	65.449173	398,716.36	71.660000	436,552.72	37,836.36	0.09
		Base		65.449173	398,716.36	71.660000	436,552.72	37,836.36	0.09
983772104	XO GROUP INC COMMON STOCK USD.01								
		Local	16,205.000	9.755764	158,092.15	12.730000	206,289.65	48,197.50	0.04
		Base		9.755764	158,092.15	12.730000	206,289.65	48,197.50	0.04
98944B108	ZEP INC COMMON STOCK USD.01								
		Local	15,389.000	16.828005	258,966.17	16.060000	247,147.34	-11,818.83	0.05
		Base		16.828005	258,966.17	16.060000	247,147.34	-11,818.83	0.05
989817101	ZUMIEZ INC COMMON STOCK NPV								
		Local	14,470.000	25.220989	364,947.71	33.380000	483,008.60	118,060.89	0.10
		Base		25.220989	364,947.71	33.380000	483,008.60	118,060.89	0.10
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	19,748.000	20.356215	401,994.54	18.210000	359,611.08	-42,383.46	0.07
		Base		20.356215	401,994.54	18.210000	359,611.08	-42,383.46	0.07
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	17,856.000	32.500082	580,321.47	61.850000	1,104,393.60	524,072.13	0.22
		Base		32.500082	580,321.47	61.850000	1,104,393.60	524,072.13	0.22
G6S01W108	PARAGON OFFSHORE PLC COMMON STOCK USD.01								
		Local	56,750.000	10.643199	604,001.56	4.870000	276,372.50	-327,629.06	0.06
		Base		10.643199	604,001.56	4.870000	276,372.50	-327,629.06	0.06
G87210103	UTI WORLDWIDE INC COMMON STOCK NPV								
		Local	61,429.000	9.721629	597,189.94	10.930000	671,418.97	74,229.03	0.14
		Base		9.721629	597,189.94	10.930000	671,418.97	74,229.03	0.14
US DOLLAR Total									
		Local	16,808,225.000		355,816,651.75		477,124,897.08	121,308,245.33	97.19
		Base			355,816,651.75		477,124,897.08	121,308,245.33	97.19
EQUITY Total									
		Base	16,808,225.000		355,816,651.75		477,124,897.08	121,308,245.33	97.19

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Holdings

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

As of: *October 31, 2014*

View Date: *January 14, 2015*

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
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Books Closed

Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		30,617,995.660	Base	369,626,422.41		490,934,667.74	121,308,245.33	100.00

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	8,888,606.280	1.000000	8,888,606.28	1.000000	8,888,606.28	0.00	0.48
		Base		1.000000	8,888,606.28	1.000000	8,888,606.28	0.00	0.48
US DOLLAR Total									
		Local	8,888,606.280		8,888,606.28		8,888,606.28	0.00	0.48
		Base			8,888,606.28		8,888,606.28	0.00	0.48
CASH Total									
		Base	8,888,606.280		8,888,606.28		8,888,606.28	0.00	0.48
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912828DC1	US TREASURY N/B 11/14 4.25					4.25	15 Nov 2014		
		Local	5,000,000.000	100.066938	5,003,346.91	100.066938	5,003,346.91	0.00	0.27
		Base		100.066938	5,003,346.91	100.066938	5,003,346.91	0.00	0.27
912828ME7	US TREASURY N/B 12/14 2.625					2.625	31 Dec 2014		
		Local	5,000,000.000	100.058827	5,002,941.36	100.058827	5,002,941.36	0.00	0.27
		Base		100.058827	5,002,941.36	100.058827	5,002,941.36	0.00	0.27
US DOLLAR Total									
		Local	10,000,000.000		10,006,288.27		10,006,288.27	0.00	0.54
		Base			10,006,288.27		10,006,288.27	0.00	0.54
CASH EQUIVALENT Total									
		Base	10,000,000.000		10,006,288.27		10,006,288.27	0.00	0.54
EQUITY									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
ACI081BC6	LOCAL GOVERNMENT INVEST POOL MUTUAL FUND								
		Local	485,859.830	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									
		Local	485,859.830		485,859.83		485,859.83	0.00	0.03
		Base			485,859.83		485,859.83	0.00	0.03
EQUITY Total									
		Base	485,859.830		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		
		Local	5,000,000.000	99.869035	4,993,451.75	106.088200	5,304,410.00	310,958.25	0.28
		Base		99.869035	4,993,451.75	106.088200	5,304,410.00	310,958.25	0.28
00206RAG7	AT+T INC SR UNSECURED 01/38 6.3					6.3	15 Jan 2038		
		Local	5,000,000.000	99.660112	4,983,005.62	120.833700	6,041,685.00	1,058,679.38	0.32
		Base		99.660112	4,983,005.62	120.833700	6,041,685.00	1,058,679.38	0.32
002824AU4	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125					5.125	01 Apr 2019		
		Local	3,973,000.000	99.871090	3,967,878.42	112.849700	4,483,518.58	515,640.16	0.24
		Base		99.871090	3,967,878.42	112.849700	4,483,518.58	515,640.16	0.24
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.15	19 Mar 2038		
		Local	5,000,000.000	99.713943	4,985,697.17	149.356800	7,467,840.00	2,482,142.83	0.40
		Base		99.713943	4,985,697.17	149.356800	7,467,840.00	2,482,142.83	0.40
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	100.257600	7,018,032.00	18,032.00	0.38
		Base		100.000000	7,000,000.00	100.257600	7,018,032.00	18,032.00	0.38
026351AZ9	AIG LIFE HOLDINGS INC COMPANY GUAR 02/29 6.625					6.625	15 Feb 2029		
		Local	3,000,000.000	99.913245	2,997,397.36	124.729900	3,741,897.00	744,499.64	0.20
		Base		99.913245	2,997,397.36	124.729900	3,741,897.00	744,499.64	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
026874CU9	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875					4.875	01 Jun 2022		
		Local	5,000,000.000	110.739988	5,536,999.42	111.539000	5,576,950.00	39,950.58	0.30
		Base		110.739988	5,536,999.42	111.539000	5,576,950.00	39,950.58	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	99.918300	6,994,281.00	-5,719.00	0.38
		Base		100.000000	7,000,000.00	99.918300	6,994,281.00	-5,719.00	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	100.834700	7,058,429.00	58,429.00	0.38
		Base		100.000000	7,000,000.00	100.834700	7,058,429.00	58,429.00	0.38
060505CN2	BANK OF AMERICA CORP SUBORDINATED 08/16 VAR					0.5636	15 Aug 2016		
		Local	5,000,000.000	99.254216	4,962,710.82	99.296800	4,964,840.00	2,129.18	0.27
		Base		99.254216	4,962,710.82	99.296800	4,964,840.00	2,129.18	0.27
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5					6.5	01 Aug 2016		
		Local	5,000,000.000	108.945307	5,447,265.35	109.045300	5,452,265.00	4,999.65	0.29
		Base		108.945307	5,447,265.35	109.045300	5,452,265.00	4,999.65	0.29
06406HCK3	BANK OF NEW YORK MELLON SR UNSECURED 03/18 VAR					0.6731	06 Mar 2018		
		Local	7,000,000.000	100.000000	7,000,000.00	100.235100	7,016,457.00	16,457.00	0.38
		Base		100.000000	7,000,000.00	100.235100	7,016,457.00	16,457.00	0.38
084664BS9	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6					1.6	15 May 2017		
		Local	5,000,000.000	99.961101	4,998,055.03	101.221900	5,061,095.00	63,039.97	0.27
		Base		99.961101	4,998,055.03	101.221900	5,061,095.00	63,039.97	0.27
12527EAD0	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A4 144A					4.9613	15 Apr 2044		
		Local	4,153,000.000	111.085314	4,613,373.11	111.619500	4,635,557.84	22,184.73	0.25
Original Face:		Base	4,153,000.000	111.085314	4,613,373.11	111.619500	4,635,557.84	22,184.73	0.25
12591VAE1	COMM MORTGAGE TRUST COMM 2014 CR16 A4					4.051	10 Apr 2047		
		Local	5,000,000.000	102.906496	5,145,324.81	106.632300	5,331,615.00	186,290.19	0.29
Original Face:		Base	5,000,000.000	102.906496	5,145,324.81	106.632300	5,331,615.00	186,290.19	0.29
12625UBA0	COMM MORTGAGE TRUST COMM 2013 CR9 ASB					3.834	10 Jul 2045		
		Local	5,000,000.000	105.073209	5,253,660.43	106.313300	5,315,665.00	62,004.57	0.29
Original Face:		Base	5,000,000.000	105.073209	5,253,660.43	106.313300	5,315,665.00	62,004.57	0.29

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12630DAU8	COMM MORTGAGE TRUST COMM 2014 CR14 A1					1.33	10 Feb 2047		
		4,409,198.830	Local	100.421138	4,427,767.62	99.838600	4,402,082.38	-25,685.24	0.24
	Original Face:	5,000,000.000	Base	100.421138	4,427,767.62	99.838600	4,402,082.38	-25,685.24	0.24
12631DAW3	COMM MORTGAGE TRUST COMM 2014 CR17 A1					1.275	10 May 2047		
		4,956,269.460	Local	99.998796	4,956,209.81	99.951000	4,953,840.89	-2,368.92	0.27
	Original Face:	5,250,000.000	Base	99.998796	4,956,209.81	99.951000	4,953,840.89	-2,368.92	0.27
12632QAS2	COMM MORTGAGE TRUST COMM 2014 CR18 A1					1.442	15 Jul 2047		
		2,401,269.620	Local	99.998862	2,401,242.29	100.039500	2,402,218.12	975.83	0.13
	Original Face:	2,500,000.000	Base	99.998862	2,401,242.29	100.039500	2,402,218.12	975.83	0.13
144141DC9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 05/22 2.8					2.8	15 May 2022		
		3,000,000.000	Local	99.831829	2,994,954.87	100.473500	3,014,205.00	19,250.13	0.16
			Base	99.831829	2,994,954.87	100.473500	3,014,205.00	19,250.13	0.16
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		5,000,000.000	Local	106.269316	5,313,465.81	106.354700	5,317,735.00	4,269.19	0.29
			Base	106.269316	5,313,465.81	106.354700	5,317,735.00	4,269.19	0.29
172967FD8	CITIGROUP INC SR UNSECURED 05/15 4.75					4.75	19 May 2015		
		5,000,000.000	Local	101.852455	5,092,622.76	102.231800	5,111,590.00	18,967.24	0.27
			Base	101.852455	5,092,622.76	102.231800	5,111,590.00	18,967.24	0.27
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
		2,000,000.000	Local	100.000000	2,000,000.00	102.874800	2,057,496.00	57,496.00	0.11
			Base	100.000000	2,000,000.00	102.874800	2,057,496.00	57,496.00	0.11
172967GL9	CITIGROUP INC SR UNSECURED 03/23 3.375					3.375	01 Mar 2023		
		5,000,000.000	Local	99.803394	4,990,169.71	99.745600	4,987,280.00	-2,889.71	0.27
			Base	99.803394	4,990,169.71	99.745600	4,987,280.00	-2,889.71	0.27
17322MAS5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC21 A1					1.242	10 May 2047		
		1,105,434.800	Local	99.416274	1,098,982.09	99.734900	1,102,504.29	3,522.20	0.06
	Original Face:	1,175,000.000	Base	99.416274	1,098,982.09	99.734900	1,102,504.29	3,522.20	0.06
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.9	15 May 2038		
		10,000,000.000	Local	99.703664	9,970,366.37	124.380500	12,438,050.00	2,467,683.63	0.67
			Base	99.703664	9,970,366.37	124.380500	12,438,050.00	2,467,683.63	0.67

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20825CAR5	CONOCOPHILLIPS COMPANY GUAR 02/19 5.75					5.75	01 Feb 2019		
		Local	5,000,000.000	99.713186	4,985,659.30	115.038900	5,751,945.00	766,285.70	0.31
		Base		99.713186	4,985,659.30	115.038900	5,751,945.00	766,285.70	0.31
23305XAD3	DBUBS MORTGAGE TRUST DBUBS 2011 LC2A A4 144A					4.537	10 Jul 2044		
		Local	5,000,000.000	112.563327	5,628,166.35	110.265100	5,513,255.00	-114,911.35	0.30
Original Face:		Base	5,000,000.000	112.563327	5,628,166.35	110.265100	5,513,255.00	-114,911.35	0.30
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
		Local	3,000,000.000	99.828359	2,994,850.77	101.107500	3,033,225.00	38,374.23	0.16
		Base		99.828359	2,994,850.77	101.107500	3,033,225.00	38,374.23	0.16
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
		Local	3,000,000.000	99.757182	2,992,715.45	97.107600	2,913,228.00	-79,487.45	0.16
		Base		99.757182	2,992,715.45	97.107600	2,913,228.00	-79,487.45	0.16
26441CAF2	DUKE ENERGY CORP SR UNSECURED 09/21 3.55					3.55	15 Sep 2021		
		Local	5,000,000.000	99.987185	4,999,359.23	104.084300	5,204,215.00	204,855.77	0.28
		Base		99.987185	4,999,359.23	104.084300	5,204,215.00	204,855.77	0.28
291011AX2	EMERSON ELECTRIC CO SR UNSECURED 10/18 5.25					5.25	15 Oct 2018		
		Local	5,000,000.000	99.904353	4,995,217.67	112.982500	5,649,125.00	653,907.33	0.30
		Base		99.904353	4,995,217.67	112.982500	5,649,125.00	653,907.33	0.30
291011BA1	EMERSON ELECTRIC CO SR UNSECURED 04/19 5					5.0	15 Apr 2019		
		Local	7,500,000.000	99.579019	7,468,426.43	112.646200	8,448,465.00	980,038.57	0.45
		Base		99.579019	7,468,426.43	112.646200	8,448,465.00	980,038.57	0.45
31283H7K5	FED HM LN PC POOL G01798					5.5	01 Dec 2032		
		Local	249,653.950	100.205316	250,166.53	112.122115	279,917.29	29,750.76	0.02
Original Face:		Base	5,000,000.000	100.205316	250,166.53	112.122115	279,917.29	29,750.76	0.02
31283KZW1	FED HM LN PC POOL G11657					4.5	01 Dec 2018		
		Local	1,007,904.450	100.000000	1,007,904.45	105.440275	1,062,737.22	54,832.77	0.06
Original Face:		Base	15,000,000.000	100.000000	1,007,904.45	105.440275	1,062,737.22	54,832.77	0.06
3128H7MN9	FED HM LN PC POOL E99365					5.0	01 Sep 2018		
		Local	1,069,947.990	100.486206	1,075,150.14	105.643981	1,130,335.65	55,185.51	0.06
Original Face:		Base	16,453,008.000	100.486206	1,075,150.14	105.643981	1,130,335.65	55,185.51	0.06

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3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,832,157.600	105.317343	9,301,793.74	101.660470	8,978,812.93	-322,980.81	0.48
	Original Face:	Base	10,000,000.000	105.317343	9,301,793.74	101.660470	8,978,812.93	-322,980.81	0.48
3128MCXT7	FED HM LN PC POOL G14090					4.5	01 Feb 2026		
		Local	2,101,282.380	104.080284	2,187,020.66	107.432032	2,257,450.36	70,429.70	0.12
	Original Face:	Base	5,085,000.000	104.080284	2,187,020.66	107.432032	2,257,450.36	70,429.70	0.12
3128MDA94	FED HM LN PC POOL G14332					3.0	01 Dec 2026		
		Local	7,240,293.800	103.464836	7,491,158.07	103.941494	7,525,669.55	34,511.48	0.40
	Original Face:	Base	11,186,424.000	103.464836	7,491,158.07	103.941494	7,525,669.55	34,511.48	0.40
312905KW1	FREDDIE MAC FHR 1063 I					7.0	15 Apr 2021		
		Local	8,831.610	100.027288	8,834.02	105.035200	9,276.30	442.28	0.00
	Original Face:	Base	3,000,000.000	100.027288	8,834.02	105.035200	9,276.30	442.28	0.00
312935M30	FED HM LN PC POOL A88478					5.5	01 Sep 2039		
		Local	3,851,242.410	105.568499	4,065,698.82	112.590106	4,336,117.91	270,419.09	0.23
	Original Face:	Base	10,300,000.000	105.568499	4,065,698.82	112.590106	4,336,117.91	270,419.09	0.23
312966BB9	FED HM LN PC POOL B13634					5.0	01 Apr 2019		
		Local	297,810.350	99.734019	297,018.23	106.425810	316,947.08	19,928.85	0.02
	Original Face:	Base	5,000,000.000	99.734019	297,018.23	106.425810	316,947.08	19,928.85	0.02
31296M6W4	FED HM LN PC POOL A13585					5.0	01 Sep 2033		
		Local	1,660,159.940	99.508868	1,652,006.36	111.295738	1,847,687.26	195,680.90	0.10
	Original Face:	Base	14,598,876.000	99.508868	1,652,006.36	111.295738	1,847,687.26	195,680.90	0.10
31296PDL3	FED HM LN PC POOL A14607					5.0	01 Oct 2033		
		Local	1,413,624.610	99.497825	1,406,525.74	111.234056	1,572,431.99	165,906.25	0.08
	Original Face:	Base	11,774,977.000	99.497825	1,406,525.74	111.234056	1,572,431.99	165,906.25	0.08
31296RGX0	FED HM LN PC POOL A16514					5.0	01 Dec 2033		
		Local	650,212.280	99.424031	646,467.26	110.967225	721,522.52	75,055.26	0.04
	Original Face:	Base	3,598,890.000	99.424031	646,467.26	110.967225	721,522.52	75,055.26	0.04
31296RZG6	FED HM LN PC POOL A17043					5.0	01 Dec 2033		
		Local	597,995.850	99.538325	595,235.05	110.863316	662,958.03	67,722.98	0.04
	Original Face:	Base	6,241,535.000	99.538325	595,235.05	110.863316	662,958.03	67,722.98	0.04

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312970GJ9	FED HM LN PC POOL B17401					4.5	01 Dec 2019		
		Local	598,039.670	99.985004	597,949.99	106.329324	635,891.54	37,941.55	0.03
Original Face:		Base	5,489,657.000	99.985004	597,949.99	106.329324	635,891.54	37,941.55	0.03
31297GFV8	FED HM LN PC POOL A28280					5.5	01 Nov 2034		
		Local	728,232.900	100.286689	730,320.66	111.897878	814,877.16	84,556.50	0.04
Original Face:		Base	5,000,000.000	100.286689	730,320.66	111.897878	814,877.16	84,556.50	0.04
31297HLU1	FED HM LN PC POOL A29339					5.5	01 Dec 2034		
		Local	567,383.500	101.090894	573,573.05	111.349835	631,780.59	58,207.54	0.03
Original Face:		Base	5,000,000.000	101.090894	573,573.05	111.349835	631,780.59	58,207.54	0.03
31297LAK6	FED HM LN PC POOL A30910					5.5	01 Jan 2035		
		Local	792,963.050	100.739836	798,829.68	111.756747	886,189.71	87,360.03	0.05
Original Face:		Base	5,000,000.000	100.739836	798,829.68	111.756747	886,189.71	87,360.03	0.05
31300LKC8	FED HM LN PC POOL 848391 FED RES H15 TNOTE CNST MAT 1 Y					2.398	01 Jan 2037		
		Local	3,291,151.020	104.516720	3,439,803.11	106.958974	3,520,181.36	80,378.25	0.19
Original Face:		Base	6,000,000.000	104.516720	3,439,803.11	106.958974	3,520,181.36	80,378.25	0.19
31300LKT1	FED HM LN PC POOL 848406					2.392	01 Oct 2036		
		Local	2,403,714.650	104.465082	2,511,042.48	106.663984	2,563,897.81	52,855.33	0.14
Original Face:		Base	5,000,000.000	104.465082	2,511,042.48	106.663984	2,563,897.81	52,855.33	0.14
31306XQQ9	FED HM LN PC POOL J20463					2.5	01 Sep 2027		
		Local	7,754,678.900	104.713503	8,120,195.96	101.949505	7,905,856.75	-214,339.21	0.42
Original Face:		Base	10,000,000.000	104.713503	8,120,195.96	101.949505	7,905,856.75	-214,339.21	0.42
31306XQR7	FED HM LN PC POOL J20464					2.5	01 Sep 2027		
		Local	7,949,647.100	104.632700	8,317,930.43	101.949757	8,104,645.90	-213,284.53	0.44
Original Face:		Base	10,000,000.000	104.632700	8,317,930.43	101.949757	8,104,645.90	-213,284.53	0.44
31307JMN0	FED HM LN PC POOL J29365					3.0	01 Sep 2024		
		Local	5,879,925.560	103.690795	6,096,941.55	104.101564	6,121,094.47	24,152.92	0.33
Original Face:		Base	5,920,907.000	103.690795	6,096,941.55	104.101564	6,121,094.47	24,152.92	0.33
31307JWU3	FED HM LN PC POOL J29659					3.0	01 Oct 2024		
		Local	10,000,000.000	104.664063	10,466,406.25	104.119421	10,411,942.10	-54,464.15	0.56
Original Face:		Base	10,000,000.000	104.664063	10,466,406.25	104.119421	10,411,942.10	-54,464.15	0.56

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31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	8,000,000.000	99.849623	7,987,969.85	102.530600	8,202,448.00	214,478.15	0.44
		Base		99.849623	7,987,969.85	102.530600	8,202,448.00	214,478.15	0.44
31331GCR8	FEDERAL FARM CREDIT BANK BONDS 09/15 4.75					4.75	30 Sep 2015		
		Local	5,000,000.000	100.390909	5,019,545.43	104.133100	5,206,655.00	187,109.57	0.28
		Base		100.390909	5,019,545.43	104.133100	5,206,655.00	187,109.57	0.28
31331S6R9	FEDERAL FARM CREDIT BANK BONDS 12/26 4.875					4.875	21 Dec 2026		
		Local	5,000,000.000	115.292620	5,764,630.98	116.661300	5,833,065.00	68,434.02	0.31
		Base		115.292620	5,764,630.98	116.661300	5,833,065.00	68,434.02	0.31
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.03	06 Oct 2025		
		Local	5,000,000.000	117.686250	5,884,312.52	117.221200	5,861,060.00	-23,252.52	0.31
		Base		117.686250	5,884,312.52	117.221200	5,861,060.00	-23,252.52	0.31
31331XD66	FEDERAL FARM CREDIT BANK BONDS 06/17 5.4					5.4	08 Jun 2017		
		Local	5,000,000.000	102.082387	5,104,119.37	111.816700	5,590,835.00	486,715.63	0.30
		Base		102.082387	5,104,119.37	111.816700	5,590,835.00	486,715.63	0.30
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		Local	5,000,000.000	121.396095	6,069,804.75	121.044500	6,052,225.00	-17,579.75	0.32
		Base		121.396095	6,069,804.75	121.044500	6,052,225.00	-17,579.75	0.32
31331XPD8	FEDERAL FARM CREDIT BANK BONDS 06/24 5.43					5.43	07 Jun 2024		
		Local	5,000,000.000	120.559506	6,027,975.29	123.805300	6,190,265.00	162,289.71	0.33
		Base		120.559506	6,027,975.29	123.805300	6,190,265.00	162,289.71	0.33
313371PV2	FEDERAL HOME LOAN BANK BONDS 12/16 1.625					1.625	09 Dec 2016		
		Local	10,000,000.000	102.122483	10,212,248.27	102.046200	10,204,620.00	-7,628.27	0.55
		Base		102.122483	10,212,248.27	102.046200	10,204,620.00	-7,628.27	0.55
313371VF0	FEDERAL HOME LOAN BANK BONDS 12/15 1.625					1.625	11 Dec 2015		
		Local	2,775,000.000	101.314084	2,811,465.82	101.497000	2,816,541.75	5,075.93	0.15
		Base		101.314084	2,811,465.82	101.497000	2,816,541.75	5,075.93	0.15
313376BR5	FEDERAL HOME LOAN BANK BONDS 12/18 1.75					1.75	14 Dec 2018		
		Local	5,000,000.000	102.695390	5,134,769.52	100.586500	5,029,325.00	-105,444.52	0.27
		Base		102.695390	5,134,769.52	100.586500	5,029,325.00	-105,444.52	0.27

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313379EE5	FEDERAL HOME LOAN BANK BONDS 06/19 1.625					1.625	14 Jun 2019		
		Local	5,000,000.000	101.810105	5,090,505.27	99.508000	4,975,400.00	-115,105.27	0.27
		Base		101.810105	5,090,505.27	99.508000	4,975,400.00	-115,105.27	0.27
3133XMQ87	FEDERAL HOME LOAN BANK BONDS 11/17 5					5.0	17 Nov 2017		
		Local	5,000,000.000	102.098433	5,104,921.67	111.536500	5,576,825.00	471,903.33	0.30
		Base		102.098433	5,104,921.67	111.536500	5,576,825.00	471,903.33	0.30
3133XUMS9	FEDERAL HOME LOAN BANK BONDS 09/19 4.5					4.5	13 Sep 2019		
		Local	5,000,000.000	114.949854	5,747,492.69	112.545600	5,627,280.00	-120,212.69	0.30
		Base		114.949854	5,747,492.69	112.545600	5,627,280.00	-120,212.69	0.30
3133XVRK9	FEDERAL HOME LOAN BANK BONDS 12/19 4.125					4.125	13 Dec 2019		
		Local	5,510,000.000	113.112902	6,232,520.92	110.861300	6,108,457.63	-124,063.29	0.33
		Base		113.112902	6,232,520.92	110.861300	6,108,457.63	-124,063.29	0.33
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.60149	25 Mar 2052		
		Local	1,469,411.240	110.366105	1,621,731.95	105.260800	1,546,714.03	-75,017.92	0.08
Original Face:		Base	4,261,779.000	110.366105	1,621,731.95	105.260800	1,546,714.03	-75,017.92	0.08
3136A56W1	FANNIEMAE ACES FNA 2012 M4 1A2					2.976	25 Apr 2022		
		Local	5,000,000.000	102.843750	5,142,187.50	102.629400	5,131,470.00	-10,717.50	0.28
Original Face:		Base	5,000,000.000	102.843750	5,142,187.50	102.629400	5,131,470.00	-10,717.50	0.28
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.5	25 Dec 2031		
		Local	3,875,282.100	105.632852	4,093,570.99	102.729900	3,981,073.43	-112,497.56	0.21
Original Face:		Base	5,000,000.000	105.632852	4,093,570.99	102.729900	3,981,073.43	-112,497.56	0.21
3136A6P99	FANNIE MAE FNR 2012 76 VG					4.0	25 Mar 2029		
		Local	4,902,004.940	112.340539	5,506,938.77	108.179700	5,302,974.24	-203,964.53	0.28
Original Face:		Base	5,469,245.000	112.340539	5,506,938.77	108.179700	5,302,974.24	-203,964.53	0.28
3136A8HK9	FANNIE MAE FNR 2012 93 MC					2.5	25 Sep 2042		
		Local	7,572,456.100	100.611204	7,618,739.28	101.395400	7,678,122.15	59,382.87	0.41
Original Face:		Base	10,000,000.000	100.611204	7,618,739.28	101.395400	7,678,122.15	59,382.87	0.41
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.0	25 Jan 2028		
		Local	4,103,230.600	102.742532	4,215,763.02	98.525100	4,042,712.05	-173,050.97	0.22
Original Face:		Base	5,000,000.000	102.742532	4,215,763.02	98.525100	4,042,712.05	-173,050.97	0.22

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3136AAF42	FANNIE MAE FNR 2012 133 JP					2.5	25 Jul 2042		
		Local	4,816,622.040	99.907321	4,812,158.02	100.423800	4,837,034.88	24,876.86	0.26
Original Face:		Base	6,000,000.000	99.907321	4,812,158.02	100.423800	4,837,034.88	24,876.86	0.26
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.5	25 Apr 2042		
		Local	4,309,642.150	99.141424	4,272,640.59	100.747200	4,341,843.80	69,203.21	0.23
Original Face:		Base	5,000,000.000	99.141424	4,272,640.59	100.747200	4,341,843.80	69,203.21	0.23
3136AGDC3	FANNIE MAE FNR 2013 97 JF					0.5045	25 Apr 2038		
		Local	4,344,703.300	99.818305	4,336,809.17	100.150800	4,351,255.11	14,445.94	0.23
Original Face:		Base	5,000,000.000	99.818305	4,336,809.17	100.150800	4,351,255.11	14,445.94	0.23
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.0	25 Feb 2043		
		Local	4,391,774.200	107.216337	4,708,699.44	105.468600	4,631,942.76	-76,756.68	0.25
Original Face:		Base	5,000,000.000	107.216337	4,708,699.44	105.468600	4,631,942.76	-76,756.68	0.25
3136AH5F3	FANNIE MAE FNR 2014 5 KV					3.5	25 Feb 2027		
		Local	1,668,813.580	104.963770	1,751,649.64	105.835700	1,766,200.53	14,550.89	0.09
Original Face:		Base	1,750,000.000	104.963770	1,751,649.64	105.835700	1,766,200.53	14,550.89	0.09
3136AHBT6	FANNIE MAE FNR 2013 123 PN					2.7	25 Mar 2043		
		Local	3,651,802.000	92.919319	3,393,229.56	95.081800	3,472,199.07	78,969.51	0.19
Original Face:		Base	3,651,802.000	92.919319	3,393,229.56	95.081800	3,472,199.07	78,969.51	0.19
3136AHDP2	FANNIE MAE FNR 2013 118 YA					3.0	25 Jul 2028		
		Local	7,342,143.430	103.221474	7,578,668.67	102.338300	7,513,824.77	-64,843.90	0.40
Original Face:		Base	8,500,000.000	103.221474	7,578,668.67	102.338300	7,513,824.77	-64,843.90	0.40
3136AHRY8	FANNIE MAE FNR 2013 131 KH					3.0	25 Aug 2041		
		Local	4,552,678.100	103.378292	4,706,480.88	102.986600	4,688,648.38	-17,832.50	0.25
Original Face:		Base	5,000,000.000	103.378292	4,706,480.88	102.986600	4,688,648.38	-17,832.50	0.25
3136AJDJ2	FANNIE MAE FNR 2014 9 A					4.0	25 May 2037		
		Local	4,733,972.100	106.736146	5,052,859.37	107.413700	5,084,934.59	32,075.22	0.27
Original Face:		Base	5,000,000.000	106.736146	5,052,859.37	107.413700	5,084,934.59	32,075.22	0.27
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.0	25 May 2033		
		Local	4,641,786.300	103.255041	4,792,878.36	103.664300	4,811,875.28	18,996.92	0.26
Original Face:		Base	5,000,000.000	103.255041	4,792,878.36	103.664300	4,811,875.28	18,996.92	0.26

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3136AJMT0	FANNIE MAE FNR 2014 21 GV					3.0	25 May 2027		
		Local	4,815,955.850	101.501938	4,888,288.53	102.864500	4,953,908.91	65,620.38	0.27
Original Face:		Base	5,000,000.000	101.501938	4,888,288.53	102.864500	4,953,908.91	65,620.38	0.27
3136AJPN0	FANNIE MAE FNR 2014 19 VJ					4.5	25 May 2025		
		Local	8,000,290.490	109.825710	8,786,375.81	110.780800	8,862,785.81	76,410.00	0.48
Original Face:		Base	8,346,000.000	109.825710	8,786,375.81	110.780800	8,862,785.81	76,410.00	0.48
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.0	25 Jan 2033		
		Local	4,674,892.950	102.653547	4,798,943.44	103.380000	4,832,904.33	33,960.89	0.26
Original Face:		Base	5,000,000.000	102.653547	4,798,943.44	103.380000	4,832,904.33	33,960.89	0.26
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.0	25 Jan 2033		
		Local	5,642,141.640	103.099138	5,816,999.37	103.593300	5,844,880.72	27,881.35	0.31
Original Face:		Base	6,000,000.000	103.099138	5,816,999.37	103.593300	5,844,880.72	27,881.35	0.31
3136AJVK9	FANNIE MAE FNR 2014 18 WV					3.5	25 Jan 2029		
		Local	8,999,329.100	104.934868	9,443,434.15	105.614200	9,504,569.43	61,135.28	0.51
Original Face:		Base	9,284,523.000	104.934868	9,443,434.15	105.614200	9,504,569.43	61,135.28	0.51
3136AKJ20	FANNIE MAE FNR 2014 52 GT					2.0	25 Jan 2029		
		Local	4,886,677.050	101.807955	4,975,025.99	101.817400	4,975,487.52	461.53	0.27
Original Face:		Base	5,000,000.000	101.807955	4,975,025.99	101.817400	4,975,487.52	461.53	0.27
3136AKQJ5	FANNIEMAE ACES FNA 2014 M8 FA					0.4055	25 May 2018		
		Local	9,974,332.000	100.265920	10,000,855.76	99.948400	9,969,185.24	-31,670.52	0.54
Original Face:		Base	10,000,000.000	100.265920	10,000,855.76	99.948400	9,969,185.24	-31,670.52	0.54
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.0	01 Nov 2033		
		Local	713,563.050	99.821738	712,291.04	111.003645	792,080.99	79,789.95	0.04
Original Face:		Base	6,625,000.000	99.821738	712,291.04	111.003645	792,080.99	79,789.95	0.04
31371LPL7	FNMA POOL 255227 FN 05/19 FIXED 4.5					4.5	01 May 2019		
		Local	352,330.650	99.995047	352,313.20	105.524420	371,794.87	19,481.67	0.02
Original Face:		Base	5,000,000.000	99.995047	352,313.20	105.524420	371,794.87	19,481.67	0.02
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	612,169.560	99.915969	611,655.15	112.410917	688,145.42	76,490.27	0.04
Original Face:		Base	6,000,000.000	99.915969	611,655.15	112.410917	688,145.42	76,490.27	0.04

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3137A34T3	FREDDIE MAC FHR 3763 WV					4.5	15 Dec 2021		
		Local	3,506,380.950	103.885805	3,642,632.09	107.231100	3,759,930.86	117,298.77	0.20
Original Face:		Base	5,000,000.000	103.885805	3,642,632.09	107.231100	3,759,930.86	117,298.77	0.20
3137A5D27	FREDDIE MAC FHR 3789 JA					4.0	15 Oct 2028		
		Local	959,614.800	102.615874	984,717.11	102.461600	983,236.68	-1,480.43	0.05
Original Face:		Base	5,000,000.000	102.615874	984,717.11	102.461600	983,236.68	-1,480.43	0.05
3137A6B27	FHLMC MULTIFAMILY STRUCTURED P FHMS K010 A2					4.333	25 Oct 2020		
		Local	5,000,000.000	107.499144	5,374,957.20	110.970900	5,548,545.00	173,587.80	0.30
Original Face:		Base	5,000,000.000	107.499144	5,374,957.20	110.970900	5,548,545.00	173,587.80	0.30
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.5	15 Oct 2040		
		Local	2,809,025.360	105.075644	2,951,601.49	106.917100	3,003,328.45	51,726.96	0.16
Original Face:		Base	7,703,000.000	105.075644	2,951,601.49	106.917100	3,003,328.45	51,726.96	0.16
3137A8BY3	FREDDIE MAC FHR 3820 WA					4.0	15 Feb 2029		
		Local	3,382,021.060	103.596982	3,503,671.76	104.678400	3,540,245.53	36,573.77	0.19
Original Face:		Base	10,316,000.000	103.596982	3,503,671.76	104.678400	3,540,245.53	36,573.77	0.19
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.0	15 Apr 2041		
		Local	3,585,245.700	103.794352	3,721,282.53	106.864400	3,831,351.31	110,068.78	0.21
Original Face:		Base	10,000,000.000	103.794352	3,721,282.53	106.864400	3,831,351.31	110,068.78	0.21
3137A9VR4	FREDDIE MAC FHR 3835 BA					4.0	15 Aug 2038		
		Local	6,608,792.000	103.606500	6,847,138.08	106.386300	7,030,849.28	183,711.20	0.38
Original Face:		Base	10,000,000.000	103.606500	6,847,138.08	106.386300	7,030,849.28	183,711.20	0.38
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.5	15 Sep 2041		
		Local	8,726,846.310	103.149629	9,001,709.62	101.928500	8,895,143.54	-106,566.08	0.48
Original Face:		Base	13,000,000.000	103.149629	9,001,709.62	101.928500	8,895,143.54	-106,566.08	0.48
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.0	15 Dec 2040		
		Local	3,679,291.450	108.198798	3,980,949.12	106.753600	3,927,776.08	-53,173.04	0.21
Original Face:		Base	5,000,000.000	108.198798	3,980,949.12	106.753600	3,927,776.08	-53,173.04	0.21
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.5	15 Aug 2042		
		Local	4,528,773.450	102.703955	4,651,229.45	100.063500	4,531,649.22	-119,580.23	0.24
Original Face:		Base	5,000,000.000	102.703955	4,651,229.45	100.063500	4,531,649.22	-119,580.23	0.24

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3137AXT29	FREDDIE MAC FHR 4153 YJ					3.0	15 Sep 2042		
		Local	4,357,761.900	104.619647	4,559,075.10	103.293600	4,501,289.15	-57,785.95	0.24
	Original Face:	Base	5,000,000.000	104.619647	4,559,075.10	103.293600	4,501,289.15	-57,785.95	0.24
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.5	15 Jan 2033		
		Local	4,286,742.450	101.084293	4,333,223.29	101.151600	4,336,108.58	2,885.29	0.23
	Original Face:	Base	5,000,000.000	101.084293	4,333,223.29	101.151600	4,336,108.58	2,885.29	0.23
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.0	15 Nov 2032		
		Local	4,374,998.300	105.046862	4,595,798.43	103.328700	4,520,628.87	-75,169.56	0.24
	Original Face:	Base	5,000,000.000	105.046862	4,595,798.43	103.328700	4,520,628.87	-75,169.56	0.24
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.5	15 May 2041		
		Local	4,575,262.800	105.757612	4,838,688.66	105.896600	4,845,047.75	6,359.09	0.26
	Original Face:	Base	5,000,000.000	105.757612	4,838,688.66	105.896600	4,845,047.75	6,359.09	0.26
3137B3KZ0	FREDDIE MAC FHR 4223 DG					3.0	15 Dec 2038		
		Local	4,648,432.300	102.220753	4,751,662.49	104.265300	4,846,701.88	95,039.39	0.26
	Original Face:	Base	5,000,000.000	102.220753	4,751,662.49	104.265300	4,846,701.88	95,039.39	0.26
3137B6G54	FREDDIE MAC FHR 4279 PA					3.0	15 Dec 2043		
		Local	9,014,343.200	103.147684	9,298,086.25	103.661100	9,344,367.32	46,281.07	0.50
	Original Face:	Base	10,000,000.000	103.147684	9,298,086.25	103.661100	9,344,367.32	46,281.07	0.50
3137B73L1	FREDDIE MAC FHR 4289 WE					3.0	15 Aug 2031		
		Local	4,716,265.500	102.517815	4,835,012.35	102.914400	4,853,716.34	18,703.99	0.26
	Original Face:	Base	5,000,000.000	102.517815	4,835,012.35	102.914400	4,853,716.34	18,703.99	0.26
3137B8Z34	FREDDIE MAC FHR 4316 DA					3.0	15 Feb 2039		
		Local	4,664,590.850	102.560845	4,784,043.77	103.346500	4,820,691.38	36,647.61	0.26
	Original Face:	Base	5,000,000.000	102.560845	4,784,043.77	103.346500	4,820,691.38	36,647.61	0.26
3137B9SJ5	FREDDIE MAC FHR 4328 WB					3.0	15 Jul 2041		
		Local	4,542,991.500	103.910204	4,720,631.75	104.485300	4,746,758.30	26,126.55	0.25
	Original Face:	Base	5,000,000.000	103.910204	4,720,631.75	104.485300	4,746,758.30	26,126.55	0.25
3137BAHY1	FREDDIE MAC FHR 4345 AC					3.0	15 Mar 2037		
		Local	5,694,826.500	103.633817	5,901,766.10	103.929500	5,918,604.71	16,838.61	0.32
	Original Face:	Base	6,000,000.000	103.633817	5,901,766.10	103.929500	5,918,604.71	16,838.61	0.32

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3137BAVW9	FREDDIE MAC FHR 4340 TB					3.5	15 Jul 2039		
		Local	1,784,977.000	98.583848	1,759,699.01	101.686400	1,815,078.85	55,379.84	0.10
Original Face:		Base	1,784,977.000	98.583848	1,759,699.01	101.686400	1,815,078.85	55,379.84	0.10
3137BBK25	FREDDIE MAC FHR 4357 MA					3.0	15 Oct 2042		
		Local	9,688,872.400	101.777033	9,861,046.90	102.884700	9,968,367.30	107,320.40	0.54
Original Face:		Base	10,000,000.000	101.777033	9,861,046.90	102.884700	9,968,367.30	107,320.40	0.54
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.0	15 Nov 2025		
		Local	5,055,313.880	103.457039	5,230,078.07	102.634170	5,188,479.44	-41,598.63	0.28
Original Face:		Base	5,183,921.000	103.457039	5,230,078.07	102.634170	5,188,479.44	-41,598.63	0.28
3137BCGR3	FREDDIE MAC FHR 4360 DA					3.0	15 May 2037		
		Local	4,854,548.400	103.352341	5,017,289.40	102.967820	4,998,622.66	-18,666.74	0.27
Original Face:		Base	5,000,000.000	103.352341	5,017,289.40	102.967820	4,998,622.66	-18,666.74	0.27
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.5	15 Aug 2029		
		Local	4,860,584.400	101.818298	4,948,964.29	102.469400	4,980,611.67	31,647.38	0.27
Original Face:		Base	5,000,000.000	101.818298	4,948,964.29	102.469400	4,980,611.67	31,647.38	0.27
3137BDVQ6	FREDDIE MAC FHR 4385 TA					3.0	15 Apr 2039		
		Local	9,829,949.300	103.353403	10,159,587.08	103.332200	10,157,502.87	-2,084.21	0.55
Original Face:		Base	10,000,000.000	103.353403	10,159,587.08	103.332200	10,157,502.87	-2,084.21	0.55
3137BDY75	FREDDIE MAC FHR 4387 CB					4.0	15 Sep 2039		
		Local	5,000,000.000	106.212490	5,310,624.52	106.456050	5,322,802.50	12,177.98	0.29
Original Face:		Base	5,000,000.000	106.212490	5,310,624.52	106.456050	5,322,802.50	12,177.98	0.29
3137EADB2	FREDDIE MAC NOTES 01/22 2.375					2.375	13 Jan 2022		
		Local	2,000,000.000	99.581129	1,991,622.58	100.634900	2,012,698.00	21,075.42	0.11
		Base		99.581129	1,991,622.58	100.634900	2,012,698.00	21,075.42	0.11
31381PJ33	FNMA POOL 466582 FN 11/20 FLOATING VAR					0.626	01 Nov 2020		
		Local	4,085,000.000	100.738352	4,115,161.68	99.864468	4,079,463.52	-35,698.16	0.22
Original Face:		Base	4,085,000.000	100.738352	4,115,161.68	99.864468	4,079,463.52	-35,698.16	0.22
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.0	01 Jan 2041		
		Local	5,919,071.000	105.134676	6,222,996.09	106.352264	6,295,066.02	72,069.93	0.34
Original Face:		Base	10,000,000.000	105.134676	6,222,996.09	106.352264	6,295,066.02	72,069.93	0.34

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3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.5	01 Sep 2026		
		Local	4,319,704.130	104.202353	4,501,233.36	106.093467	4,582,923.88	81,690.52	0.25
Original Face:		Base	7,000,000.000	104.202353	4,501,233.36	106.093467	4,582,923.88	81,690.52	0.25
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					2.295	01 Nov 2035		
		Local	2,472,468.600	104.387313	2,580,943.54	106.470242	2,632,443.30	51,499.76	0.14
Original Face:		Base	5,000,000.000	104.387313	2,580,943.54	106.470242	2,632,443.30	51,499.76	0.14
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.5	01 Apr 2041		
		Local	10,373,646.000	107.137900	11,114,106.46	108.801287	11,286,660.36	172,553.90	0.61
Original Face:		Base	20,000,000.000	107.137900	11,114,106.46	108.801287	11,286,660.36	172,553.90	0.61
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					2.24	01 May 2036		
		Local	2,645,619.800	104.546606	2,765,905.72	106.587200	2,819,892.07	53,986.35	0.15
Original Face:		Base	5,000,000.000	104.546606	2,765,905.72	106.587200	2,819,892.07	53,986.35	0.15
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.128	01 Oct 2037		
		Local	1,592,850.040	108.398654	1,726,628.00	106.805563	1,701,252.45	-25,375.55	0.09
Original Face:		Base	4,000,000.000	108.398654	1,726,628.00	106.805563	1,701,252.45	-25,375.55	0.09
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.0	01 Aug 2032		
		Local	6,480,110.400	106.087553	6,874,590.53	107.652640	6,976,009.92	101,419.39	0.37
Original Face:		Base	8,000,000.000	106.087553	6,874,590.53	107.652640	6,976,009.92	101,419.39	0.37
3138EJRP5	FNMA POOL AL2293 FN 06/21 FIXED VAR					4.375	01 Jun 2021		
		Local	4,874,553.050	113.260737	5,520,954.73	111.488386	5,434,560.52	-86,394.21	0.29
Original Face:		Base	5,000,000.000	113.260737	5,520,954.73	111.488386	5,434,560.52	-86,394.21	0.29
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					5.692	01 Aug 2037		
		Local	1,573,559.600	108.755684	1,711,335.51	107.158261	1,686,199.10	-25,136.41	0.09
Original Face:		Base	5,000,000.000	108.755684	1,711,335.51	107.158261	1,686,199.10	-25,136.41	0.09
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.0	01 Mar 2028		
		Local	4,818,888.120	103.768952	5,000,509.71	104.013868	5,012,311.93	11,802.22	0.27
Original Face:		Base	6,000,000.000	103.768952	5,000,509.71	104.013868	5,012,311.93	11,802.22	0.27
3138EMEK3	FNMA POOL AL4637 FN 11/27 FIXED VAR					2.5	01 Nov 2027		
		Local	4,458,239.650	100.974770	4,501,697.24	102.038567	4,549,123.85	47,426.61	0.24
Original Face:		Base	5,000,000.000	100.974770	4,501,697.24	102.038567	4,549,123.85	47,426.61	0.24

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3138EMJG7	FNMA POOL AL4762 FN 01/21 FIXED VAR					3.558	01 Jan 2021		
		Local	9,855,778.700	106.136722	10,460,600.44	107.157595	10,561,215.42	100,614.98	0.57
Original Face:		Base	10,000,000.000	106.136722	10,460,600.44	107.157595	10,561,215.42	100,614.98	0.57
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.5	01 Oct 2032		
		Local	4,986,614.810	101.771800	5,074,967.66	99.730017	4,973,151.80	-101,815.86	0.27
Original Face:		Base	5,948,304.000	101.771800	5,074,967.66	99.730017	4,973,151.80	-101,815.86	0.27
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
		Local	5,432,245.620	103.133831	5,602,483.01	105.229299	5,716,313.99	113,830.98	0.31
Original Face:		Base	6,000,000.000	103.133831	5,602,483.01	105.229299	5,716,313.99	113,830.98	0.31
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.0	01 Jan 2034		
		Local	11,201,543.300	106.219483	11,898,221.42	107.354598	12,025,371.78	127,150.36	0.65
Original Face:		Base	11,523,254.000	106.219483	11,898,221.42	107.354598	12,025,371.78	127,150.36	0.65
31393CPK3	FANNIE MAE FNR 2003 55 WA					4.0	25 Mar 2033		
		Local	51,020.800	99.767467	50,902.16	101.329800	51,699.27	797.11	0.00
Original Face:		Base	5,000,000.000	99.767467	50,902.16	101.329800	51,699.27	797.11	0.00
31393T7D2	FANNIE MAE FNR 2003 125 AY					4.0	25 Dec 2018		
		Local	1,828,918.650	101.964534	1,864,848.38	104.188600	1,905,524.74	40,676.36	0.10
Original Face:		Base	5,000,000.000	101.964534	1,864,848.38	104.188600	1,905,524.74	40,676.36	0.10
31393XMJ3	FANNIE MAE FNR 2004 19 AY					4.0	25 Apr 2019		
		Local	2,268,273.700	102.227726	2,318,804.62	104.237000	2,364,380.46	45,575.84	0.13
Original Face:		Base	5,000,000.000	102.227726	2,318,804.62	104.237000	2,364,380.46	45,575.84	0.13
31394A3E4	FANNIE MAE FNR 2004 70 BD					4.5	25 Oct 2019		
		Local	1,500,156.700	102.512530	1,537,848.58	104.537400	1,568,224.81	30,376.23	0.08
Original Face:		Base	5,000,000.000	102.512530	1,537,848.58	104.537400	1,568,224.81	30,376.23	0.08
31394GJC8	FREDDIE MAC FHR 2649 PJ					3.5	15 Jun 2033		
		Local	163,939.150	99.843357	163,682.35	104.082800	170,632.46	6,950.11	0.01
Original Face:		Base	5,000,000.000	99.843357	163,682.35	104.082800	170,632.46	6,950.11	0.01
31394MNR7	FREDDIE MAC FHR 2715 NG					4.5	15 Dec 2018		
		Local	416,362.220	103.079705	429,184.95	105.137900	437,754.49	8,569.54	0.02
Original Face:		Base	760,000.000	103.079705	429,184.95	105.137900	437,754.49	8,569.54	0.02

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31395UEG2	FREDDIE MAC FHR 2980 QA					6.0	15 May 2035		
		Local	673,777.300	102.006117	687,294.06	111.276100	749,753.10	62,459.04	0.04
Original Face:		Base	5,000,000.000	102.006117	687,294.06	111.276100	749,753.10	62,459.04	0.04
31396Q5U9	FANNIE MAE FNR 2009 69 WA					6.01329	25 Sep 2039		
		Local	1,856,481.050	106.265746	1,972,803.44	109.413100	2,031,233.47	58,430.03	0.11
Original Face:		Base	5,000,000.000	106.265746	1,972,803.44	109.413100	2,031,233.47	58,430.03	0.11
31396QKJ7	FANNIE MAE FNR 2009 52 AJ					4.0	25 Jul 2024		
		Local	964,139.820	102.990861	992,975.90	104.944300	1,011,809.79	18,833.89	0.05
Original Face:		Base	6,000,000.000	102.990861	992,975.90	104.944300	1,011,809.79	18,833.89	0.05
31396QLE7	FANNIE MAE FNR 2009 52 KC					4.5	25 Jul 2024		
		Local	589,576.500	102.428932	603,896.91	105.080000	619,526.99	15,630.08	0.03
Original Face:		Base	5,000,000.000	102.428932	603,896.91	105.080000	619,526.99	15,630.08	0.03
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.56157	25 Aug 2039		
		Local	4,287,466.300	103.365733	4,431,770.97	107.262400	4,598,839.25	167,068.28	0.25
Original Face:		Base	10,000,000.000	103.365733	4,431,770.97	107.262400	4,598,839.25	167,068.28	0.25
31397MD46	FANNIE MAE FNR 2008 92 AY					4.0	25 Dec 2023		
		Local	2,608,494.120	103.905090	2,710,358.15	104.641900	2,729,577.81	19,219.66	0.15
Original Face:		Base	6,000,000.000	103.905090	2,710,358.15	104.641900	2,729,577.81	19,219.66	0.15
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.0	25 Apr 2026		
		Local	5,000,000.000	99.201209	4,960,060.47	99.950000	4,997,500.00	37,439.53	0.27
Original Face:		Base	5,000,000.000	99.201209	4,960,060.47	99.950000	4,997,500.00	37,439.53	0.27
31397SGM0	FANNIE MAE FNR 2011 27 JQ					4.0	25 Sep 2039		
		Local	2,011,011.650	103.546874	2,082,339.69	105.195100	2,115,485.72	33,146.03	0.11
Original Face:		Base	5,000,000.000	103.546874	2,082,339.69	105.195100	2,115,485.72	33,146.03	0.11
31398NWN0	FANNIE MAE FNR 2010 111 WA					6.04342	25 Oct 2040		
		Local	2,440,669.750	110.293139	2,691,891.29	112.961500	2,757,017.16	65,125.87	0.15
Original Face:		Base	5,000,000.000	110.293139	2,691,891.29	112.961500	2,757,017.16	65,125.87	0.15
31401EBE8	FNMA POOL 705737 FN 06/18 FIXED 5					5.0	01 Jun 2018		
		Local	389,880.800	100.151626	390,471.96	105.560729	411,561.01	21,089.05	0.02
Original Face:		Base	10,000,000.000	100.151626	390,471.96	105.560729	411,561.01	21,089.05	0.02

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31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.0	01 Apr 2034		
		Local	2,730,437.400	99.516161	2,717,226.47	112.342511	3,067,441.94	350,215.47	0.16
Original Face:		Base	11,959,998.000	99.516161	2,717,226.47	112.342511	3,067,441.94	350,215.47	0.16
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	711,177.500	100.555077	715,125.08	107.064542	761,418.93	46,293.85	0.04
Original Face:		Base	10,000,000.000	100.555077	715,125.08	107.064542	761,418.93	46,293.85	0.04
31403DC72	FNMA POOL 745394 FN 11/20 FIXED VAR					4.5	01 Nov 2020		
		Local	332,603.110	103.667578	344,801.59	105.583971	351,175.57	6,373.98	0.02
Original Face:		Base	3,640,000.000	103.667578	344,801.59	105.583971	351,175.57	6,373.98	0.02
31403DE39	FNMA POOL 745454 FN 12/20 FIXED VAR					4.0	01 Dec 2020		
		Local	472,290.500	100.754749	475,855.11	106.209176	501,615.85	25,760.74	0.03
Original Face:		Base	4,300,000.000	100.754749	475,855.11	106.209176	501,615.85	25,760.74	0.03
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.0	01 Feb 2035		
		Local	667,293.550	99.158775	661,680.11	111.200087	742,031.01	80,350.90	0.04
Original Face:		Base	5,000,000.000	99.158775	661,680.11	111.200087	742,031.01	80,350.90	0.04
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.5	01 Dec 2033		
		Local	626,769.130	100.820899	631,914.27	112.269086	703,667.97	71,753.70	0.04
Original Face:		Base	6,500,000.000	100.820899	631,914.27	112.269086	703,667.97	71,753.70	0.04
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.5	01 Feb 2034		
		Local	981,542.960	100.194216	983,449.27	112.082263	1,100,135.56	116,686.29	0.06
Original Face:		Base	8,000,000.000	100.194216	983,449.27	112.082263	1,100,135.56	116,686.29	0.06
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.5	01 Aug 2034		
		Local	825,435.040	100.633129	830,661.11	111.551786	920,787.53	90,126.42	0.05
Original Face:		Base	5,457,127.000	100.633129	830,661.11	111.551786	920,787.53	90,126.42	0.05
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.5	01 Nov 2034		
		Local	585,858.850	100.708918	590,012.11	112.468241	658,905.14	68,893.03	0.04
Original Face:		Base	5,000,000.000	100.708918	590,012.11	112.468241	658,905.14	68,893.03	0.04
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.5	01 Dec 2034		
		Local	1,711,562.180	101.299956	1,733,811.73	112.368372	1,923,254.56	189,442.83	0.10
Original Face:		Base	10,547,657.000	101.299956	1,733,811.73	112.368372	1,923,254.56	189,442.83	0.10

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31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.5	01 Sep 2034		
		Local	2,461,674.250	100.731534	2,479,682.24	113.134893	2,785,012.53	305,330.29	0.15
Original Face:		Base	17,500,000.000	100.731534	2,479,682.24	113.134893	2,785,012.53	305,330.29	0.15
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.5	01 Feb 2036		
		Local	913,160.850	104.478046	954,052.61	112.069731	1,023,376.91	69,324.30	0.05
Original Face:		Base	9,397,749.000	104.478046	954,052.61	112.069731	1,023,376.91	69,324.30	0.05
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.5	01 Aug 2039		
		Local	2,925,649.550	106.515701	3,116,276.12	112.504849	3,291,497.61	175,221.49	0.18
Original Face:		Base	9,100,000.000	106.515701	3,116,276.12	112.504849	3,291,497.61	175,221.49	0.18
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.0	01 Mar 2026		
		Local	2,767,648.420	102.180455	2,827,995.75	107.338584	2,970,754.62	142,758.87	0.16
Original Face:		Base	7,060,000.000	102.180455	2,827,995.75	107.338584	2,970,754.62	142,758.87	0.16
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.0	01 Jul 2026		
		Local	2,616,893.640	104.916632	2,745,556.66	107.333768	2,808,810.55	63,253.89	0.15
Original Face:		Base	6,000,000.000	104.916632	2,745,556.66	107.333768	2,808,810.55	63,253.89	0.15
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.0	01 Jan 2042		
		Local	3,527,091.000	105.209408	3,710,831.57	106.629900	3,760,933.61	50,102.04	0.20
Original Face:		Base	5,000,000.000	105.209408	3,710,831.57	106.629900	3,760,933.61	50,102.04	0.20
31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	1,478,977.640	102.153480	1,510,827.13	106.874921	1,580,656.18	69,829.05	0.08
Original Face:		Base	7,000,000.000	102.153480	1,510,827.13	106.874921	1,580,656.18	69,829.05	0.08
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.5	01 Mar 2034		
		Local	4,648,240.900	103.907862	4,829,887.76	104.688767	4,866,186.09	36,298.33	0.26
Original Face:		Base	5,000,000.000	103.907862	4,829,887.76	104.688767	4,866,186.09	36,298.33	0.26
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	7,332,065.720	105.527371	7,737,336.18	107.049633	7,848,949.44	111,613.26	0.42
Original Face:		Base	7,899,440.000	105.527371	7,737,336.18	107.049633	7,848,949.44	111,613.26	0.42
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.5	01 Apr 2034		
		Local	7,450,455.360	108.389081	8,075,480.07	109.169422	8,133,619.05	58,138.98	0.44
Original Face:		Base	8,000,000.000	108.389081	8,075,480.07	109.169422	8,133,619.05	58,138.98	0.44

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31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					2.334	01 Feb 2037		
		Local	1,812,813.650	104.019206	1,885,674.37	106.806238	1,936,198.06	50,523.69	0.10
Original Face:		Base	5,000,000.000	104.019206	1,885,674.37	106.806238	1,936,198.06	50,523.69	0.10
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.75	01 Sep 2032		
		Local	1,303,434.720	108.452232	1,413,604.05	114.018807	1,486,160.72	72,556.67	0.08
Original Face:		Base	3,262,241.000	108.452232	1,413,604.05	114.018807	1,486,160.72	72,556.67	0.08
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					2.292	01 Jan 2037		
		Local	2,993,727.660	104.013242	3,113,873.19	106.863256	3,199,194.85	85,321.66	0.17
Original Face:		Base	6,271,091.000	104.013242	3,113,873.19	106.863256	3,199,194.85	85,321.66	0.17
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.5	01 Dec 2025		
		Local	4,375,058.040	105.289302	4,606,468.06	105.828949	4,630,077.94	23,609.88	0.25
Original Face:		Base	12,000,000.000	105.289302	4,606,468.06	105.828949	4,630,077.94	23,609.88	0.25
31677QAV1	FIFTH THIRD BANK SR UNSECURED 02/18 1.45					1.45	28 Feb 2018		
		Local	15,000,000.000	99.879504	14,981,925.67	99.158700	14,873,805.00	-108,120.67	0.80
		Base		99.879504	14,981,925.67	99.158700	14,873,805.00	-108,120.67	0.80
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.95	01 Feb 2038		
		Local	5,000,000.000	99.579016	4,978,950.78	129.135000	6,456,750.00	1,477,799.22	0.35
		Base		99.579016	4,978,950.78	129.135000	6,456,750.00	1,477,799.22	0.35
34530HAB6	FORD CREDIT AUTO OWNER TRUST FORDO 2014 A A2					0.48	15 Nov 2016		
		Local	1,864,115.610	99.992852	1,863,982.36	100.023300	1,864,549.95	567.59	0.10
Original Face:		Base	3,000,000.000	99.992852	1,863,982.36	100.023300	1,864,549.95	567.59	0.10
345397WD1	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/17 3					3.0	12 Jun 2017		
		Local	10,000,000.000	99.980722	9,998,072.19	103.105400	10,310,540.00	312,467.81	0.55
		Base		99.980722	9,998,072.19	103.105400	10,310,540.00	312,467.81	0.55
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55					3.55	01 Mar 2022		
		Local	5,000,000.000	99.817381	4,990,869.04	97.723500	4,886,175.00	-104,694.04	0.26
		Base		99.817381	4,990,869.04	97.723500	4,886,175.00	-104,694.04	0.26
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.605	15 Mar 2020		
		Local	5,000,000.000	99.973414	4,998,670.68	100.097900	5,004,895.00	6,224.32	0.27
Original Face:		Base	5,000,000.000	99.973414	4,998,670.68	100.097900	5,004,895.00	6,224.32	0.27

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36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.5	15 Oct 2033		
		Local	587,687.940	101.275849	595,185.95	112.225470	659,535.55	64,349.60	0.04
Original Face:		Base	7,000,000.000	101.275849	595,185.95	112.225470	659,535.55	64,349.60	0.04
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.5	20 Nov 2041		
		Local	2,704,605.150	103.370800	2,795,771.97	103.854566	2,808,855.94	13,083.97	0.15
Original Face:		Base	5,000,000.000	103.370800	2,795,771.97	103.854566	2,808,855.94	13,083.97	0.15
36206YCN9	GNMA POOL 424977 GN 10/18 FIXED 4					4.0	15 Oct 2018		
		Local	553,948.580	99.858317	553,163.73	106.536882	590,159.55	36,995.82	0.03
Original Face:		Base	7,500,000.000	99.858317	553,163.73	106.536882	590,159.55	36,995.82	0.03
36249KAA8	GS MORTGAGE SECURITIES TRUST GSMS 2010 C1 A1 144A					3.679	10 Aug 2043		
		Local	5,891,865.080	105.316539	6,205,108.39	104.040200	6,129,908.21	-75,200.18	0.33
Original Face:		Base	10,000,000.000	105.316539	6,205,108.39	104.040200	6,129,908.21	-75,200.18	0.33
36290X3X6	GNMA POOL 621014 GN 09/18 FIXED 4					4.0	15 Sep 2018		
		Local	434,227.800	99.918121	433,872.26	106.536882	462,612.76	28,740.50	0.02
Original Face:		Base	5,000,000.000	99.918121	433,872.26	106.536882	462,612.76	28,740.50	0.02
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.5	15 Mar 2034		
		Local	537,266.110	101.193362	543,677.64	112.634769	605,148.44	61,470.80	0.03
Original Face:		Base	7,322,535.000	101.193362	543,677.64	112.634769	605,148.44	61,470.80	0.03
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.0	15 Jul 2039		
		Local	3,292,591.540	106.650638	3,511,569.88	111.228896	3,662,313.22	150,743.34	0.20
Original Face:		Base	8,800,000.000	106.650638	3,511,569.88	111.228896	3,662,313.22	150,743.34	0.20
369604BC6	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25					5.25	06 Dec 2017		
		Local	5,000,000.000	99.750786	4,987,539.29	111.287500	5,564,375.00	576,835.71	0.30
		Base		99.750786	4,987,539.29	111.287500	5,564,375.00	576,835.71	0.30
36962G3H5	GENERAL ELEC CAP CORP SR UNSECURED 09/17 5.625					5.625	15 Sep 2017		
		Local	5,000,000.000	99.902967	4,995,148.37	111.796600	5,589,830.00	594,681.63	0.30
		Base		99.902967	4,995,148.37	111.796600	5,589,830.00	594,681.63	0.30
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		Local	5,000,000.000	100.100009	5,005,000.44	102.681300	5,134,065.00	129,064.56	0.28
		Base		100.100009	5,005,000.44	102.681300	5,134,065.00	129,064.56	0.28

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36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2306	15 Mar 2023		
		Local	10,000,000.000	100.000000	10,000,000.00	101.038100	10,103,810.00	103,810.00	0.54
		Base		100.000000	10,000,000.00	101.038100	10,103,810.00	103,810.00	0.54
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	100.001800	5,000,090.00	90.00	0.27
		Base		100.000000	5,000,000.00	100.001800	5,000,090.00	90.00	0.27
38141GFG4	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 5.95					5.95	18 Jan 2018		
		Local	5,000,000.000	99.954331	4,997,716.57	111.965000	5,598,250.00	600,533.43	0.30
		Base		99.954331	4,997,716.57	111.965000	5,598,250.00	600,533.43	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	101.516200	9,136,458.00	136,458.00	0.49
		Base		100.000000	9,000,000.00	101.516200	9,136,458.00	136,458.00	0.49
38238QAM8	GOODRICH CORP SR UNSECURED 02/18 6.8					6.8	01 Feb 2018		
		Local	1,800,000.000	114.540312	2,061,725.61	115.797700	2,084,358.60	22,632.99	0.11
		Base		114.540312	2,061,725.61	115.797700	2,084,358.60	22,632.99	0.11
38259PAD4	GOOGLE INC SR UNSECURED 02/24 3.375					3.375	25 Feb 2024		
		Local	5,000,000.000	99.984181	4,999,209.04	103.351800	5,167,590.00	168,380.96	0.28
		Base		99.984181	4,999,209.04	103.351800	5,167,590.00	168,380.96	0.28
38373M8F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 63 C					5.1	16 Dec 2043		
		Local	2,225,794.000	109.141969	2,429,275.39	102.172100	2,274,140.47	-155,134.92	0.12
	Original Face:	Base	4,000,000.000	109.141969	2,429,275.39	102.172100	2,274,140.47	-155,134.92	0.12
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.5	16 Apr 2042		
		Local	1,768,247.880	108.048667	1,910,568.27	104.540000	1,848,526.33	-62,041.94	0.10
	Original Face:	Base	2,500,000.000	108.048667	1,910,568.27	104.540000	1,848,526.33	-62,041.94	0.10
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.5	20 Apr 2042		
		Local	6,599,788.720	107.791710	7,114,025.09	102.094300	6,738,008.10	-376,016.99	0.36
	Original Face:	Base	8,000,000.000	107.791710	7,114,025.09	102.094300	6,738,008.10	-376,016.99	0.36
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.0	16 Oct 2039		
		Local	1,992,990.600	104.526362	2,083,200.57	102.742000	2,047,638.40	-35,562.17	0.11
	Original Face:	Base	10,000,000.000	104.526362	2,083,200.57	102.742000	2,047,638.40	-35,562.17	0.11

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38376CRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 77 KC					4.5	20 May 2038		
		Local	2,335,413.400	103.902352	2,426,549.45	105.452000	2,462,740.14	36,190.69	0.13
Original Face:		Base	7,440,000.000	103.902352	2,426,549.45	105.452000	2,462,740.14	36,190.69	0.13
38376FNL2	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 66 UG					4.5	20 Jul 2038		
		Local	1,442,148.440	103.711173	1,495,669.07	106.158000	1,530,955.94	35,286.87	0.08
Original Face:		Base	4,500,000.000	103.711173	1,495,669.07	106.158000	1,530,955.94	35,286.87	0.08
38376TCB6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 12 MD					4.5	20 Jul 2037		
		Local	3,418,018.760	105.512488	3,606,436.65	105.252100	3,597,536.52	-8,900.13	0.19
Original Face:		Base	7,600,000.000	105.512488	3,606,436.65	105.252100	3,597,536.52	-8,900.13	0.19
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.742	20 Aug 2034		
		Local	2,130,261.450	109.825903	2,339,578.88	112.254100	2,391,305.82	51,726.94	0.13
Original Face:		Base	5,000,000.000	109.825903	2,339,578.88	112.254100	2,391,305.82	51,726.94	0.13
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					6.1269	20 Apr 2037		
		Local	4,751,687.540	110.881192	5,268,727.79	112.210800	5,331,906.60	63,178.81	0.29
Original Face:		Base	10,000,000.000	110.881192	5,268,727.79	112.210800	5,331,906.60	63,178.81	0.29
38378BDT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 22 B					2.68692	16 Aug 2041		
		Local	3,250,000.000	103.918073	3,377,337.36	97.530800	3,169,751.00	-207,586.36	0.17
Original Face:		Base	3,250,000.000	103.918073	3,377,337.36	97.530800	3,169,751.00	-207,586.36	0.17
38378BUA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 67 B					2.67631	16 Oct 2047		
		Local	5,000,000.000	104.686527	5,234,326.37	97.057500	4,852,875.00	-381,451.37	0.26
Original Face:		Base	5,000,000.000	104.686527	5,234,326.37	97.057500	4,852,875.00	-381,451.37	0.26
38378NY56	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 64 AC					2.25	16 Dec 2047		
		Local	2,973,682.170	100.296312	2,982,493.54	100.628400	2,992,368.79	9,875.25	0.16
Original Face:		Base	3,000,000.000	100.296312	2,982,493.54	100.628400	2,992,368.79	9,875.25	0.16
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.5	20 Sep 2043		
		Local	5,429,000.000	97.368619	5,286,142.32	101.901300	5,532,221.58	246,079.26	0.30
Original Face:		Base	5,429,000.000	97.368619	5,286,142.32	101.901300	5,532,221.58	246,079.26	0.30
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	5,000,000.000	99.988115	4,999,405.77	99.845200	4,992,260.00	-7,145.77	0.27
Original Face:		Base	5,000,000.000	99.988115	4,999,405.77	99.845200	4,992,260.00	-7,145.77	0.27

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438516AX4	HONEYWELL INTERNATIONAL SR UNSECURED 03/18 5.3					5.3	01 Mar 2018		
		Local	5,000,000.000	99.879817	4,993,990.84	112.164700	5,608,235.00	614,244.16	0.30
		Base		99.879817	4,993,990.84	112.164700	5,608,235.00	614,244.16	0.30
459200HD6	IBM CORP SR UNSECURED 05/15 0.75					0.75	11 May 2015		
		Local	5,000,000.000	99.971124	4,998,556.20	100.250100	5,012,505.00	13,948.80	0.27
		Base		99.971124	4,998,556.20	100.250100	5,012,505.00	13,948.80	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.4	15 May 2038		
		Local	5,000,000.000	99.094096	4,954,704.78	128.425300	6,421,265.00	1,466,560.22	0.34
		Base		99.094096	4,954,704.78	128.425300	6,421,265.00	1,466,560.22	0.34
46635TCG5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A4 144A					4.7171	15 Feb 2046		
		Local	10,000,000.000	110.467950	11,046,794.95	111.240300	11,124,030.00	77,235.05	0.60
	Original Face:	Base	10,000,000.000	110.467950	11,046,794.95	111.240300	11,124,030.00	77,235.05	0.60
46636DAE6	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A3 144A					4.1063	15 Jul 2046		
		Local	5,775,000.000	108.520871	6,267,080.28	107.353800	6,199,681.95	-67,398.33	0.33
	Original Face:	Base	5,775,000.000	108.520871	6,267,080.28	107.353800	6,199,681.95	-67,398.33	0.33
46637WAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2012 CBX A3					3.1388	15 Jun 2045		
		Local	9,508,497.970	103.001607	9,793,905.74	103.817100	9,871,446.85	77,541.11	0.53
	Original Face:	Base	10,000,000.000	103.001607	9,793,905.74	103.817100	9,871,446.85	77,541.11	0.53
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.95	15 May 2033		
		Local	5,000,000.000	97.742399	4,887,119.97	118.881500	5,944,075.00	1,056,955.03	0.32
		Base		97.742399	4,887,119.97	118.881500	5,944,075.00	1,056,955.03	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	99.270400	4,963,520.00	-36,480.00	0.27
		Base		100.000000	5,000,000.00	99.270400	4,963,520.00	-36,480.00	0.27
487836BB3	KELLOGG CO SR UNSECURED 05/16 4.45					4.45	30 May 2016		
		Local	4,000,000.000	99.940744	3,997,629.76	105.470700	4,218,828.00	221,198.24	0.23
		Base		99.940744	3,997,629.76	105.470700	4,218,828.00	221,198.24	0.23
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,500,000.000	99.937645	3,497,817.56	99.752600	3,491,341.00	-6,476.56	0.19
		Base		99.937645	3,497,817.56	99.752600	3,491,341.00	-6,476.56	0.19

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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	102.085500	3,062,565.00	62,565.00	0.16
		Base		100.000000	3,000,000.00	102.085500	3,062,565.00	62,565.00	0.16
55616XAF4	MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875					3.875	15 Jan 2022		
		Local	2,000,000.000	99.422348	1,988,446.96	104.300100	2,086,002.00	97,555.04	0.11
		Base		99.422348	1,988,446.96	104.300100	2,086,002.00	97,555.04	0.11
58013MEB6	MCDONALD S CORP SR UNSECURED 10/17 5.8					5.8	15 Oct 2017		
		Local	3,000,000.000	99.940280	2,998,208.39	112.668100	3,380,043.00	381,834.61	0.18
		Base		99.940280	2,998,208.39	112.668100	3,380,043.00	381,834.61	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.3	01 Mar 2038		
		Local	5,000,000.000	99.636153	4,981,807.66	129.252000	6,462,600.00	1,480,792.34	0.35
		Base		99.636153	4,981,807.66	129.252000	6,462,600.00	1,480,792.34	0.35
58768EAF6	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A4					0.9	16 Dec 2019		
		Local	5,800,000.000	99.993609	5,799,629.34	100.176170	5,810,217.86	10,588.52	0.31
Original Face:		Base	5,800,000.000	99.993609	5,799,629.34	100.176170	5,810,217.86	10,588.52	0.31
59156RAU2	METLIFE INC SR UNSECURED 06/16 6.75					6.75	01 Jun 2016		
		Local	2,847,000.000	109.079333	3,105,488.62	109.144100	3,107,332.53	1,843.91	0.17
		Base		109.079333	3,105,488.62	109.144100	3,107,332.53	1,843.91	0.17
594918AV6	MICROSOFT CORP SR UNSECURED 12/18 1.625					1.625	06 Dec 2018		
		Local	5,000,000.000	99.528052	4,976,402.62	100.064200	5,003,210.00	26,807.38	0.27
		Base		99.528052	4,976,402.62	100.064200	5,003,210.00	26,807.38	0.27
59562VAT4	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	10,000,000.000	99.938259	9,993,825.89	113.207000	11,320,700.00	1,326,874.11	0.61
		Base		99.938259	9,993,825.89	113.207000	11,320,700.00	1,326,874.11	0.61
61745EF30	MORGAN STANLEY SR UNSECURED 08/15 VAR					3.0	30 Aug 2015		
		Local	5,000,000.000	101.710356	5,085,517.80	101.603600	5,080,180.00	-5,337.80	0.27
		Base		101.710356	5,085,517.80	101.603600	5,080,180.00	-5,337.80	0.27
61747YCM5	MORGAN STANLEY SR UNSECURED 01/20 5.5					5.5	26 Jan 2020		
		Local	3,100,000.000	111.675199	3,461,931.17	112.731100	3,494,664.10	32,732.93	0.19
		Base		111.675199	3,461,931.17	112.731100	3,494,664.10	32,732.93	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
626717AD4	MURPHY OIL CORP SR UNSECURED 06/22 4					4.0	01 Jun 2022		
		Local	5,000,000.000	99.839577	4,991,978.86	98.457200	4,922,860.00	-69,118.86	0.26
		Base		99.839577	4,991,978.86	98.457200	4,922,860.00	-69,118.86	0.26
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	10,000,000.000	99.921950	9,992,194.95	110.406600	11,040,660.00	1,048,465.05	0.59
		Base		99.921950	9,992,194.95	110.406600	11,040,660.00	1,048,465.05	0.59
651229AG1	NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25					6.25	15 Apr 2018		
		Local	3,000,000.000	99.897228	2,996,916.85	113.604300	3,408,129.00	411,212.15	0.18
		Base		99.897228	2,996,916.85	113.604300	3,408,129.00	411,212.15	0.18
651229AN6	NEWELL RUBBERMAID INC SR UNSECURED 12/17 2.05					2.05	01 Dec 2017		
		Local	3,000,000.000	99.930204	2,997,906.12	100.226500	3,006,795.00	8,888.88	0.16
		Base		99.930204	2,997,906.12	100.226500	3,006,795.00	8,888.88	0.16
651639AN6	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5					3.5	15 Mar 2022		
		Local	8,000,000.000	99.445864	7,955,669.08	92.956000	7,436,480.00	-519,189.08	0.40
		Base		99.445864	7,955,669.08	92.956000	7,436,480.00	-519,189.08	0.40
655844AZ1	NORFOLK SOUTHERN CORP SR UNSECURED 04/18 5.75					5.75	01 Apr 2018		
		Local	5,000,000.000	99.905353	4,995,267.63	113.242400	5,662,120.00	666,852.37	0.30
		Base		99.905353	4,995,267.63	113.242400	5,662,120.00	666,852.37	0.30
674599BX2	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/16 4.125					4.125	01 Jun 2016		
		Local	5,000,000.000	99.840992	4,992,049.61	104.934000	5,246,700.00	254,650.39	0.28
		Base		99.840992	4,992,049.61	104.934000	5,246,700.00	254,650.39	0.28
709599AC8	PENSKE TRUCK LEASING/PTL UNSECURED 144A 05/15 3.125					3.125	11 May 2015		
		Local	4,000,000.000	99.983126	3,999,325.03	101.151700	4,046,068.00	46,742.97	0.22
		Base		99.983126	3,999,325.03	101.151700	4,046,068.00	46,742.97	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	105.045800	4,201,832.00	201,832.00	0.23
		Base		100.000000	4,000,000.00	105.045800	4,201,832.00	201,832.00	0.23
713448CM8	PEPSICO INC SR UNSECURED 03/24 3.6					3.6	01 Mar 2024		
		Local	5,000,000.000	99.837220	4,991,860.98	102.969100	5,148,455.00	156,594.02	0.28
		Base		99.837220	4,991,860.98	102.969100	5,148,455.00	156,594.02	0.28

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718172AH2	PHILIP MORRIS INTL INC SR UNSECURED 03/20 4.5					4.5	26 Mar 2020		
		Local	5,000,000.000	99.308007	4,965,400.33	110.780100	5,539,005.00	573,604.67	0.30
		Base		99.308007	4,965,400.33	110.780100	5,539,005.00	573,604.67	0.30
724479AG5	PITNEY BOWES INC SR UNSECURED 03/15 5					5.0	15 Mar 2015		
		Local	5,000,000.000	99.995339	4,999,766.96	101.531700	5,076,585.00	76,818.04	0.27
		Base		99.995339	4,999,766.96	101.531700	5,076,585.00	76,818.04	0.27
737679DD9	POTOMAC ELECTRIC POWER 1ST MORTGAGE 04/22 3.05					3.05	01 Apr 2022		
		Local	3,000,000.000	99.785198	2,993,555.94	101.526400	3,045,792.00	52,236.06	0.16
		Base		99.785198	2,993,555.94	101.526400	3,045,792.00	52,236.06	0.16
740816AD5	PRES + FELLOWS OF HARVAR UNSECURED 10/38 5.625					5.625	01 Oct 2038		
		Local	9,800,000.000	99.939153	9,794,037.04	127.014800	12,447,450.40	2,653,413.36	0.67
		Base		99.939153	9,794,037.04	127.014800	12,447,450.40	2,653,413.36	0.67
742651DS8	PRIVATE EXPORT FUNDING US GOVT GUAR 07/18 1.875					1.875	15 Jul 2018		
		Local	3,000,000.000	99.972679	2,999,180.38	100.837740	3,025,132.20	25,951.82	0.16
		Base		99.972679	2,999,180.38	100.837740	3,025,132.20	25,951.82	0.16
779382AP5	ROWAN COMPANIES INC COMPANY GUAR 06/22 4.875					4.875	01 Jun 2022		
		Local	4,000,000.000	99.500682	3,980,027.28	102.633200	4,105,328.00	125,300.72	0.22
		Base		99.500682	3,980,027.28	102.633200	4,105,328.00	125,300.72	0.22
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	118.955400	5,947,770.00	947,770.00	0.32
		Base		100.000000	5,000,000.00	118.955400	5,947,770.00	947,770.00	0.32
806605AJ0	MERCK + CO INC COMPANY GUAR 09/17 6					6.0	15 Sep 2017		
		Local	2,000,000.000	105.258243	2,105,164.86	113.266800	2,265,336.00	160,171.14	0.12
		Base		105.258243	2,105,164.86	113.266800	2,265,336.00	160,171.14	0.12
844895AV4	SOUTHWEST GAS CORP SR UNSECURED 04/22 3.875					3.875	01 Apr 2022		
		Local	4,000,000.000	99.975094	3,999,003.74	106.861200	4,274,448.00	275,444.26	0.23
		Base		99.975094	3,999,003.74	106.861200	4,274,448.00	275,444.26	0.23
857477AL7	STATE STREET CORP SR SUBORDINA 05/23 3.1					3.1	15 May 2023		
		Local	5,000,000.000	99.861959	4,993,097.94	96.821200	4,841,060.00	-152,037.94	0.26
		Base		99.861959	4,993,097.94	96.821200	4,841,060.00	-152,037.94	0.26

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86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	10,000,000.000	100.000000	10,000,000.00	100.092100	10,009,210.00	9,210.00	0.54
		Base		100.000000	10,000,000.00	100.092100	10,009,210.00	9,210.00	0.54
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	4,000,000.000	99.773539	3,990,941.56	111.211700	4,448,468.00	457,526.44	0.24
		Base		99.773539	3,990,941.56	111.211700	4,448,468.00	457,526.44	0.24
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.35	01 Nov 2032		
		Local	5,000,000.000	110.554530	5,527,726.48	128.229300	6,411,465.00	883,738.52	0.34
		Base		110.554530	5,527,726.48	128.229300	6,411,465.00	883,738.52	0.34
880591EC2	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5					4.5	01 Apr 2018		
		Local	10,000,000.000	99.990835	9,999,083.45	110.507400	11,050,740.00	1,051,656.55	0.59
		Base		99.990835	9,999,083.45	110.507400	11,050,740.00	1,051,656.55	0.59
89233P5T9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3					3.3	12 Jan 2022		
		Local	5,000,000.000	99.733207	4,986,660.33	103.430000	5,171,500.00	184,839.67	0.28
		Base		99.733207	4,986,660.33	103.430000	5,171,500.00	184,839.67	0.28
902494AT0	TYSON FOODS INC COMPANY GUAR 06/22 4.5					4.5	15 Jun 2022		
		Local	3,000,000.000	99.591339	2,987,740.16	107.010500	3,210,315.00	222,574.84	0.17
		Base		99.591339	2,987,740.16	107.010500	3,210,315.00	222,574.84	0.17
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	10,000,000.000	99.925822	9,992,582.24	102.608300	10,260,830.00	268,247.76	0.55
		Base		99.925822	9,992,582.24	102.608300	10,260,830.00	268,247.76	0.55
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.2	15 Jan 2038		
		Local	5,000,000.000	99.603180	4,980,159.00	132.306700	6,615,335.00	1,635,176.00	0.36
		Base		99.603180	4,980,159.00	132.306700	6,615,335.00	1,635,176.00	0.36
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	10,000,000.000	99.907327	9,990,732.66	101.145300	10,114,530.00	123,797.34	0.54
		Base		99.907327	9,990,732.66	101.145300	10,114,530.00	123,797.34	0.54
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	101.884000	5,094,200.00	94,200.00	0.27
		Base		100.000000	5,000,000.00	101.884000	5,094,200.00	94,200.00	0.27

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912810DW5	US TREASURY N/B 05/16 7.25					7.25	15 May 2016		
		5,000,000.000	Local	105.447591	5,272,379.53	110.515600	5,525,780.00	253,400.47	0.30
			Base	105.447591	5,272,379.53	110.515600	5,525,780.00	253,400.47	0.30
912810DX3	US TREASURY N/B 11/16 7.5					7.5	15 Nov 2016		
		5,000,000.000	Local	107.131754	5,356,587.70	114.039100	5,701,955.00	345,367.30	0.31
			Base	107.131754	5,356,587.70	114.039100	5,701,955.00	345,367.30	0.31
912810DZ8	US TREASURY N/B 08/17 8.875					8.875	15 Aug 2017		
		10,000,000.000	Local	116.917017	11,691,701.71	122.007800	12,200,780.00	509,078.29	0.65
			Base	116.917017	11,691,701.71	122.007800	12,200,780.00	509,078.29	0.65
912810ED6	US TREASURY N/B 08/19 8.125					8.125	15 Aug 2019		
		10,000,000.000	Local	118.965188	11,896,518.82	130.359400	13,035,940.00	1,139,421.18	0.70
			Base	118.965188	11,896,518.82	130.359400	13,035,940.00	1,139,421.18	0.70
912810EH7	US TREASURY N/B 02/21 7.875					7.875	15 Feb 2021		
		7,500,000.000	Local	121.182955	9,088,721.65	135.648400	10,173,630.00	1,084,908.35	0.55
			Base	121.182955	9,088,721.65	135.648400	10,173,630.00	1,084,908.35	0.55
912810EM6	US TREASURY N/B 08/22 7.25					7.25	15 Aug 2022		
		5,000,000.000	Local	127.304960	6,365,247.98	137.210900	6,860,545.00	495,297.02	0.37
			Base	127.304960	6,365,247.98	137.210900	6,860,545.00	495,297.02	0.37
912810EN4	US TREASURY N/B 11/22 7.625					7.625	15 Nov 2022		
		5,000,000.000	Local	130.053777	6,502,688.84	140.835900	7,041,795.00	539,106.16	0.38
			Base	130.053777	6,502,688.84	140.835900	7,041,795.00	539,106.16	0.38
912810EP9	US TREASURY N/B 02/23 7.125					7.125	15 Feb 2023		
		5,000,000.000	Local	116.072518	5,803,625.91	137.789100	6,889,455.00	1,085,829.09	0.37
			Base	116.072518	5,803,625.91	137.789100	6,889,455.00	1,085,829.09	0.37
912810EV6	US TREASURY N/B 08/25 6.875					6.875	15 Aug 2025		
		7,500,000.000	Local	126.964530	9,522,339.73	142.742200	10,705,665.00	1,183,325.27	0.57
			Base	126.964530	9,522,339.73	142.742200	10,705,665.00	1,183,325.27	0.57
912810EW4	US TREASURY N/B 02/26 6					6.0	15 Feb 2026		
		7,500,000.000	Local	120.055176	9,004,138.20	135.015600	10,126,170.00	1,122,031.80	0.54
			Base	120.055176	9,004,138.20	135.015600	10,126,170.00	1,122,031.80	0.54

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912810EX2	US TREASURY N/B 08/26 6.75					6.75	15 Aug 2026		
		2,500,000.000	Local	148.051613	3,701,290.32	143.718800	3,592,970.00	-108,320.32	0.19
			Base	148.051613	3,701,290.32	143.718800	3,592,970.00	-108,320.32	0.19
912810FA1	US TREASURY N/B 08/27 6.375					6.375	15 Aug 2027		
		10,000,000.000	Local	123.037546	12,303,754.63	141.781200	14,178,120.00	1,874,365.37	0.76
			Base	123.037546	12,303,754.63	141.781200	14,178,120.00	1,874,365.37	0.76
912810FF0	US TREASURY N/B 11/28 5.25					5.25	15 Nov 2028		
		5,000,000.000	Local	134.436714	6,721,835.69	130.812500	6,540,625.00	-181,210.69	0.35
			Base	134.436714	6,721,835.69	130.812500	6,540,625.00	-181,210.69	0.35
912810PU6	US TREASURY N/B 05/37 5					5.0	15 May 2037		
		2,500,000.000	Local	122.878963	3,071,974.07	135.421900	3,385,547.50	313,573.43	0.18
			Base	122.878963	3,071,974.07	135.421900	3,385,547.50	313,573.43	0.18
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		
		5,000,000.000	Local	99.930568	4,996,528.40	100.296900	5,014,845.00	18,316.60	0.27
			Base	99.930568	4,996,528.40	100.296900	5,014,845.00	18,316.60	0.27
912828A83	US TREASURY N/B 12/20 2.375					2.375	31 Dec 2020		
		5,000,000.000	Local	101.358753	5,067,937.66	102.593800	5,129,690.00	61,752.34	0.28
			Base	101.358753	5,067,937.66	102.593800	5,129,690.00	61,752.34	0.28
912828B33	US TREASURY N/B 01/19 1.5					1.5	31 Jan 2019		
		5,000,000.000	Local	99.816843	4,990,842.16	100.179700	5,008,985.00	18,142.84	0.27
			Base	99.816843	4,990,842.16	100.179700	5,008,985.00	18,142.84	0.27
912828B58	US TREASURY N/B 01/21 2.125					2.125	31 Jan 2021		
		5,000,000.000	Local	99.768547	4,988,427.34	101.023400	5,051,170.00	62,742.66	0.27
			Base	99.768547	4,988,427.34	101.023400	5,051,170.00	62,742.66	0.27
912828EE6	US TREASURY N/B 08/15 4.25					4.25	15 Aug 2015		
		5,000,000.000	Local	101.142167	5,057,108.36	103.226600	5,161,330.00	104,221.64	0.28
			Base	101.142167	5,057,108.36	103.226600	5,161,330.00	104,221.64	0.28
912828FQ8	US TREASURY N/B 08/16 4.875					4.875	15 Aug 2016		
		5,000,000.000	Local	102.917150	5,145,857.48	107.859400	5,392,970.00	247,112.52	0.29
			Base	102.917150	5,145,857.48	107.859400	5,392,970.00	247,112.52	0.29

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912828FY1	US TREASURY N/B 11/16 4.625					4.625	15 Nov 2016		
		5,000,000.000	Local	102.752950	5,137,647.50	108.242200	5,412,110.00	274,462.50	0.29
			Base	102.752950	5,137,647.50	108.242200	5,412,110.00	274,462.50	0.29
912828HH6	US TREASURY N/B 11/17 4.25					4.25	15 Nov 2017		
		10,000,000.000	Local	107.666635	10,766,663.49	109.750000	10,975,000.00	208,336.51	0.59
			Base	107.666635	10,766,663.49	109.750000	10,975,000.00	208,336.51	0.59
912828JH4	US TREASURY N/B 08/18 4					4.0	15 Aug 2018		
		10,000,000.000	Local	102.484825	10,248,482.54	110.117200	11,011,720.00	763,237.46	0.59
			Base	102.484825	10,248,482.54	110.117200	11,011,720.00	763,237.46	0.59
912828KD1	US TREASURY N/B 02/19 2.75					2.75	15 Feb 2019		
		5,000,000.000	Local	105.072915	5,253,645.77	105.281200	5,264,060.00	10,414.23	0.28
			Base	105.072915	5,253,645.77	105.281200	5,264,060.00	10,414.23	0.28
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		7,500,000.000	Local	100.548253	7,541,118.94	103.398400	7,754,880.00	213,761.06	0.42
			Base	100.548253	7,541,118.94	103.398400	7,754,880.00	213,761.06	0.42
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		5,000,000.000	Local	102.467330	5,123,366.48	102.898400	5,144,920.00	21,553.52	0.28
			Base	102.467330	5,123,366.48	102.898400	5,144,920.00	21,553.52	0.28
912828LD0	US TREASURY N/B 07/16 3.25					3.25	31 Jul 2016		
		5,000,000.000	Local	101.431736	5,071,586.79	104.937500	5,246,875.00	175,288.21	0.28
			Base	101.431736	5,071,586.79	104.937500	5,246,875.00	175,288.21	0.28
912828LU2	US TREASURY N/B 10/16 3.125					3.125	31 Oct 2016		
		5,000,000.000	Local	104.997673	5,249,883.67	105.156200	5,257,810.00	7,926.33	0.28
			Base	104.997673	5,249,883.67	105.156200	5,257,810.00	7,926.33	0.28
912828MA5	US TREASURY N/B 11/16 2.75					2.75	30 Nov 2016		
		10,000,000.000	Local	104.356431	10,435,643.09	104.531200	10,453,120.00	17,476.91	0.56
			Base	104.356431	10,435,643.09	104.531200	10,453,120.00	17,476.91	0.56
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		10,000,000.000	Local	105.606811	10,560,681.05	105.671900	10,567,190.00	6,508.95	0.57
			Base	105.606811	10,560,681.05	105.671900	10,567,190.00	6,508.95	0.57

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828MK3	US TREASURY N/B 01/17 3.125					3.125	31 Jan 2017		
		5,000,000.000	Local	105.633495	5,281,674.75	105.523400	5,276,170.00	-5,504.75	0.28
			Base	105.633495	5,281,674.75	105.523400	5,276,170.00	-5,504.75	0.28
912828MP2	US TREASURY N/B 02/20 3.625					3.625	15 Feb 2020		
		5,000,000.000	Local	109.003108	5,450,155.39	109.765600	5,488,280.00	38,124.61	0.29
			Base	109.003108	5,450,155.39	109.765600	5,488,280.00	38,124.61	0.29
912828MV9	US TREASURY N/B 03/17 3.25					3.25	31 Mar 2017		
		7,500,000.000	Local	106.156058	7,961,704.34	106.062500	7,954,687.50	-7,016.84	0.43
			Base	106.156058	7,961,704.34	106.062500	7,954,687.50	-7,016.84	0.43
912828ND8	US TREASURY N/B 05/20 3.5					3.5	15 May 2020		
		5,000,000.000	Local	111.933232	5,596,661.61	109.203100	5,460,155.00	-136,506.61	0.29
			Base	111.933232	5,596,661.61	109.203100	5,460,155.00	-136,506.61	0.29
912828NP1	US TREASURY N/B 07/15 1.75					1.75	31 Jul 2015		
		10,000,000.000	Local	101.064161	10,106,416.14	101.195300	10,119,530.00	13,113.86	0.54
			Base	101.064161	10,106,416.14	101.195300	10,119,530.00	13,113.86	0.54
912828NR7	US TREASURY N/B 07/17 2.375					2.375	31 Jul 2017		
		7,500,000.000	Local	104.345302	7,825,897.66	104.117200	7,808,790.00	-17,107.66	0.42
			Base	104.345302	7,825,897.66	104.117200	7,808,790.00	-17,107.66	0.42
912828NT3	US TREASURY N/B 08/20 2.625					2.625	15 Aug 2020		
		5,000,000.000	Local	100.644136	5,032,206.79	104.289100	5,214,455.00	182,248.21	0.28
			Base	100.644136	5,032,206.79	104.289100	5,214,455.00	182,248.21	0.28
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		5,000,000.000	Local	100.807593	5,040,379.63	101.000000	5,050,000.00	9,620.37	0.27
			Base	100.807593	5,040,379.63	101.000000	5,050,000.00	9,620.37	0.27
912828PC8	US TREASURY N/B 11/20 2.625					2.625	15 Nov 2020		
		5,000,000.000	Local	99.430218	4,971,510.90	104.117200	5,205,860.00	234,349.10	0.28
			Base	99.430218	4,971,510.90	104.117200	5,205,860.00	234,349.10	0.28
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		17,500,000.000	Local	100.903586	17,658,127.61	101.078100	17,688,667.50	30,539.89	0.95
			Base	100.903586	17,658,127.61	101.078100	17,688,667.50	30,539.89	0.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828PJ3	US TREASURY N/B 11/15 1.375					1.375	30 Nov 2015		
		10,000,000.000	Local	101.116547	10,111,654.74	101.273400	10,127,340.00	15,685.26	0.54
			Base	101.116547	10,111,654.74	101.273400	10,127,340.00	15,685.26	0.54
912828PK0	US TREASURY N/B 11/17 2.25					2.25	30 Nov 2017		
		5,000,000.000	Local	100.383277	5,019,163.86	103.757800	5,187,890.00	168,726.14	0.28
			Base	100.383277	5,019,163.86	103.757800	5,187,890.00	168,726.14	0.28
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		10,000,000.000	Local	102.060151	10,206,015.06	102.218800	10,221,880.00	15,864.94	0.55
			Base	102.060151	10,206,015.06	102.218800	10,221,880.00	15,864.94	0.55
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	100.970971	10,097,097.11	102.203100	10,220,310.00	123,212.89	0.55
			Base	100.970971	10,097,097.11	102.203100	10,220,310.00	123,212.89	0.55
912828PT1	US TREASURY N/B 01/18 2.625					2.625	31 Jan 2018		
		5,000,000.000	Local	105.946156	5,297,307.80	104.898400	5,244,920.00	-52,387.80	0.28
			Base	105.946156	5,297,307.80	104.898400	5,244,920.00	-52,387.80	0.28
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.251404	10,225,140.44	102.484400	10,248,440.00	23,299.56	0.55
			Base	102.251404	10,225,140.44	102.484400	10,248,440.00	23,299.56	0.55
912828QN3	US TREASURY N/B 05/21 3.125					3.125	15 May 2021		
		5,000,000.000	Local	109.898896	5,494,944.80	106.992200	5,349,610.00	-145,334.80	0.29
			Base	109.898896	5,494,944.80	106.992200	5,349,610.00	-145,334.80	0.29
912828QQ6	US TREASURY N/B 05/18 2.375					2.375	31 May 2018		
		5,000,000.000	Local	103.659923	5,182,996.16	104.015600	5,200,780.00	17,783.84	0.28
			Base	103.659923	5,182,996.16	104.015600	5,200,780.00	17,783.84	0.28
912828QR4	US TREASURY N/B 06/16 1.5					1.5	30 Jun 2016		
		10,000,000.000	Local	101.622230	10,162,223.03	101.828100	10,182,810.00	20,586.97	0.55
			Base	101.622230	10,162,223.03	101.828100	10,182,810.00	20,586.97	0.55
912828RF9	US TREASURY N/B 08/16 1					1.0	31 Aug 2016		
		5,000,000.000	Local	100.702319	5,035,115.97	101.000000	5,050,000.00	14,884.03	0.27
			Base	100.702319	5,035,115.97	101.000000	5,050,000.00	14,884.03	0.27

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912828RJ1	US TREASURY N/B 09/16 1					1.0	30 Sep 2016		
		10,000,000.000	Local	100.761852	10,076,185.21	100.953100	10,095,310.00	19,124.79	0.54
			Base	100.761852	10,076,185.21	100.953100	10,095,310.00	19,124.79	0.54
912828SK7	US TREASURY N/B 03/15 0.375					0.375	15 Mar 2015		
		7,500,000.000	Local	100.048876	7,503,665.67	100.101600	7,507,620.00	3,954.33	0.40
			Base	100.048876	7,503,665.67	100.101600	7,507,620.00	3,954.33	0.40
912828SN1	US TREASURY N/B 03/19 1.5					1.5	31 Mar 2019		
		5,000,000.000	Local	99.869315	4,993,465.77	100.007800	5,000,390.00	6,924.23	0.27
			Base	99.869315	4,993,465.77	100.007800	5,000,390.00	6,924.23	0.27
912828SP6	US TREASURY N/B 04/15 0.375					0.375	15 Apr 2015		
		5,000,000.000	Local	100.030149	5,001,507.44	100.128900	5,006,445.00	4,937.56	0.27
			Base	100.030149	5,001,507.44	100.128900	5,006,445.00	4,937.56	0.27
912828SV3	US TREASURY N/B 05/22 1.75					1.75	15 May 2022		
		5,000,000.000	Local	100.670331	5,033,516.57	97.484400	4,874,220.00	-159,296.57	0.26
			Base	100.670331	5,033,516.57	97.484400	4,874,220.00	-159,296.57	0.26
912828SZ4	US TREASURY N/B 06/15 0.375					0.375	15 Jun 2015		
		10,000,000.000	Local	100.033072	10,003,307.19	100.156200	10,015,620.00	12,312.81	0.54
			Base	100.033072	10,003,307.19	100.156200	10,015,620.00	12,312.81	0.54
912828TC4	US TREASURY N/B 06/19 1					1.0	30 Jun 2019		
		5,000,000.000	Local	99.263817	4,963,190.87	97.445300	4,872,265.00	-90,925.87	0.26
			Base	99.263817	4,963,190.87	97.445300	4,872,265.00	-90,925.87	0.26
912828TJ9	US TREASURY N/B 08/22 1.625					1.625	15 Aug 2022		
		5,000,000.000	Local	99.397580	4,969,878.98	96.367200	4,818,360.00	-151,518.98	0.26
			Base	99.397580	4,969,878.98	96.367200	4,818,360.00	-151,518.98	0.26
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.888858	9,988,885.80	100.093800	10,009,380.00	20,494.20	0.54
			Base	99.888858	9,988,885.80	100.093800	10,009,380.00	20,494.20	0.54
912828TP5	US TREASURY N/B 09/15 0.25					0.25	15 Sep 2015		
		5,000,000.000	Local	99.918569	4,995,928.46	100.093800	5,004,690.00	8,761.54	0.27
			Base	99.918569	4,995,928.46	100.093800	5,004,690.00	8,761.54	0.27

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912828TR1	US TREASURY N/B 09/19 1					1.0	30 Sep 2019		
		5,000,000.000	Local	99.425042	4,971,252.12	97.007800	4,850,390.00	-120,862.12	0.26
			Base	99.425042	4,971,252.12	97.007800	4,850,390.00	-120,862.12	0.26
912828TT7	US TREASURY N/B 10/15 0.25					0.25	15 Oct 2015		
		5,000,000.000	Local	99.959975	4,997,998.74	100.101600	5,005,080.00	7,081.26	0.27
			Base	99.959975	4,997,998.74	100.101600	5,005,080.00	7,081.26	0.27
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	99.785640	4,989,282.00	99.343800	4,967,190.00	-22,092.00	0.27
			Base	99.785640	4,989,282.00	99.343800	4,967,190.00	-22,092.00	0.27
912828TY6	US TREASURY N/B 11/22 1.625					1.625	15 Nov 2022		
		5,000,000.000	Local	98.665905	4,933,295.23	95.976600	4,798,830.00	-134,465.23	0.26
			Base	98.665905	4,933,295.23	95.976600	4,798,830.00	-134,465.23	0.26
912828UB4	US TREASURY N/B 11/19 1					1.0	30 Nov 2019		
		7,500,000.000	Local	99.227862	7,442,089.65	96.718800	7,253,910.00	-188,179.65	0.39
			Base	99.227862	7,442,089.65	96.718800	7,253,910.00	-188,179.65	0.39
912828UC2	US TREASURY N/B 12/15 0.25					0.25	15 Dec 2015		
		10,000,000.000	Local	99.849801	9,984,980.10	100.078100	10,007,810.00	22,829.90	0.54
			Base	99.849801	9,984,980.10	100.078100	10,007,810.00	22,829.90	0.54
912828UE8	US TREASURY N/B 12/17 0.75					0.75	31 Dec 2017		
		10,000,000.000	Local	99.908175	9,990,817.50	99.062500	9,906,250.00	-84,567.50	0.53
			Base	99.908175	9,990,817.50	99.062500	9,906,250.00	-84,567.50	0.53
912828UG3	US TREASURY N/B 01/16 0.375					0.375	15 Jan 2016		
		10,000,000.000	Local	100.076356	10,007,635.63	100.179700	10,017,970.00	10,334.37	0.54
			Base	100.076356	10,007,635.63	100.179700	10,017,970.00	10,334.37	0.54
912828US7	US TREASURY N/B 03/16 0.375					0.375	15 Mar 2016		
		5,000,000.000	Local	100.015199	5,000,759.97	100.140600	5,007,030.00	6,270.03	0.27
			Base	100.015199	5,000,759.97	100.140600	5,007,030.00	6,270.03	0.27
912828UX6	TSY INFL IX N/B 04/18 0.125					0.125	15 Apr 2018		
		102,900.000	Local	105.323605	108,377.99	101.234400	104,170.20	-4,207.79	0.01
Original Face:		100,000.000	Base	105.323605	108,377.99	101.234400	104,170.20	-4,207.79	0.01

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912828VC1	US TREASURY N/B 05/16 0.25					0.25	15 May 2016		
		5,000,000.000	Local	99.596213	4,979,810.65	99.859400	4,992,970.00	13,159.35	0.27
			Base	99.596213	4,979,810.65	99.859400	4,992,970.00	13,159.35	0.27
912828VD9	US TREASURY N/B 05/15 0.25					0.25	31 May 2015		
		10,000,000.000	Local	99.968735	9,996,873.52	100.070300	10,007,030.00	10,156.48	0.54
			Base	99.968735	9,996,873.52	100.070300	10,007,030.00	10,156.48	0.54
912828VL1	US TREASURY N/B 07/16 0.625					0.625	15 Jul 2016		
		5,000,000.000	Local	100.068944	5,003,447.21	100.398400	5,019,920.00	16,472.79	0.27
			Base	100.068944	5,003,447.21	100.398400	5,019,920.00	16,472.79	0.27
912828VW7	US TREASURY N/B 09/16 0.875					0.875	15 Sep 2016		
		5,000,000.000	Local	100.451064	5,022,553.19	100.726600	5,036,330.00	13,776.81	0.27
			Base	100.451064	5,022,553.19	100.726600	5,036,330.00	13,776.81	0.27
912828WA4	US TREASURY N/B 10/16 0.625					0.625	15 Oct 2016		
		10,000,000.000	Local	100.087920	10,008,792.04	100.226600	10,022,660.00	13,867.96	0.54
			Base	100.087920	10,008,792.04	100.226600	10,022,660.00	13,867.96	0.54
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
		10,000,000.000	Local	99.954627	9,995,462.71	100.101600	10,010,160.00	14,697.29	0.54
			Base	99.954627	9,995,462.71	100.101600	10,010,160.00	14,697.29	0.54
912828WS5	US TREASURY N/B 06/19 1.625					1.625	30 Jun 2019		
		5,000,000.000	Local	99.916211	4,995,810.57	100.320300	5,016,015.00	20,204.43	0.27
			Base	99.916211	4,995,810.57	100.320300	5,016,015.00	20,204.43	0.27
92343VBN3	VERIZON COMMUNICATIONS SR UNSECURED 09/16 2.5					2.5	15 Sep 2016		
		4,413,000.000	Local	102.527797	4,524,551.66	102.954800	4,543,395.32	18,843.66	0.24
			Base	102.527797	4,524,551.66	102.954800	4,543,395.32	18,843.66	0.24
927804FF6	VIRGINIA ELEC + POWER CO SR UNSECURED 04/18 5.4					5.4	30 Apr 2018		
		7,000,000.000	Local	99.921689	6,994,518.21	112.531500	7,877,205.00	882,686.79	0.42
			Base	99.921689	6,994,518.21	112.531500	7,877,205.00	882,686.79	0.42
92936TAB8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 A2					3.431	15 Jun 2045		
		5,000,000.000	Local	101.847121	5,092,356.06	103.322200	5,166,110.00	73,753.94	0.28
Original Face:		5,000,000.000	Base	101.847121	5,092,356.06	103.322200	5,166,110.00	73,753.94	0.28

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92937EAC8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 A3					2.695	15 Mar 2045		
		Local	5,000,000.000	102.835691	5,141,784.55	100.601800	5,030,090.00	-111,694.55	0.27
Original Face:		Base	5,000,000.000	102.835691	5,141,784.55	100.601800	5,030,090.00	-111,694.55	0.27
92937FAF8	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C12 AS					3.56	15 Mar 2048		
		Local	7,400,000.000	101.125663	7,483,299.06	101.983400	7,546,771.60	63,472.54	0.41
Original Face:		Base	7,400,000.000	101.125663	7,483,299.06	101.983400	7,546,771.60	63,472.54	0.41
92938VAL9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C19 A1					1.233	15 Mar 2047		
		Local	1,811,692.540	99.999607	1,811,685.42	99.973070	1,811,204.65	-480.77	0.10
Original Face:		Base	2,000,000.000	99.999607	1,811,685.42	99.973070	1,811,204.65	-480.77	0.10
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
		Local	5,000,000.000	99.909300	4,995,465.01	110.360200	5,518,010.00	522,544.99	0.30
		Base		99.909300	4,995,465.01	110.360200	5,518,010.00	522,544.99	0.30
931142CH4	WAL MART STORES INC SR UNSECURED 04/27 5.875					5.875	05 Apr 2027		
		Local	5,000,000.000	99.883833	4,994,191.66	127.112300	6,355,615.00	1,361,423.34	0.34
		Base		99.883833	4,994,191.66	127.112300	6,355,615.00	1,361,423.34	0.34
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
		Local	5,000,000.000	100.000000	5,000,000.00	98.973300	4,948,665.00	-51,335.00	0.27
		Base		100.000000	5,000,000.00	98.973300	4,948,665.00	-51,335.00	0.27
94974BEU0	WELLS FARGO + COMPANY SR UNSECURED 04/15 3.625					3.625	15 Apr 2015		
		Local	4,000,000.000	99.988842	3,999,553.68	101.455100	4,058,204.00	58,650.32	0.22
		Base		99.988842	3,999,553.68	101.455100	4,058,204.00	58,650.32	0.22
ACI080VT9	RABOBANK NEDERLAND SR UNSECURED 09/17 VAR					0.1731	26 Sep 2017		
		Local	10,000,000.000	97.042411	9,704,241.07	98.326740	9,832,674.00	128,432.93	0.53
		Base		97.042411	9,704,241.07	98.326740	9,832,674.00	128,432.93	0.53
US DOLLAR Total									
		Local	1,730,447,836.790		1,790,299,598.95		1,843,666,803.52	53,367,204.57	98.96
Original Face:		Base	1,117,231,917.000		1,790,299,598.95		1,843,666,803.52	53,367,204.57	98.96
FIXED INCOME Total									
		Base	1,730,447,836.790		1,790,299,598.95		1,843,666,803.52	53,367,204.57	98.96

& 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

Original Face: 1,117,231,917.000

& 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
FUND Total									
		1,749,822,302.900	Base		1,809,680,353.33		1,863,047,557.90	53,367,204.57	100.00
Original Face:		1,117,231,917.000							

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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	1,551,728.290	1.000000	1,551,728.29	1.000000	1,551,728.29	0.00	0.61
		Base		1.000000	1,551,728.29	1.000000	1,551,728.29	0.00	0.61
US DOLLAR Total									
		Local	1,551,728.290		1,551,728.29		1,551,728.29	0.00	0.61
		Base			1,551,728.29		1,551,728.29	0.00	0.61
CASH Total									
		Base	1,551,728.290		1,551,728.29		1,551,728.29	0.00	0.61
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
00850VNT5	AGRICULTURAL BANK CHINA					0.6	27 Jan 2015		
		Local	5,000,000.000	99.855000	4,992,750.00	99.855000	4,992,750.00	0.00	1.95
		Base		99.855000	4,992,750.00	99.855000	4,992,750.00	0.00	1.95
03523TBG2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 11/14 5.375					5.375	15 Nov 2014		
		Local	3,052,000.000	100.189393	3,057,780.28	100.189393	3,057,780.28	0.00	1.19
		Base		100.189393	3,057,780.28	100.189393	3,057,780.28	0.00	1.19
07385TAJ5	BEAR STEARNS COS LLC SR UNSECURED 11/14 5.7					5.7	15 Nov 2014		
		Local	1,000,000.000	100.154380	1,001,543.80	100.154380	1,001,543.80	0.00	0.39
		Base		100.154380	1,001,543.80	100.154380	1,001,543.80	0.00	0.39
13738KL39	CAN AST & CAN LTD JT					0.12	03 Nov 2014		
		Local	2,000,000.000	99.999334	1,999,986.67	99.999334	1,999,986.67	0.00	0.78
		Base		99.999334	1,999,986.67	99.999334	1,999,986.67	0.00	0.78
16115XLK9	CHARTA LLC					0.22	19 Nov 2014		
		Local	3,000,000.000	99.989000	2,999,670.00	99.989000	2,999,670.00	0.00	1.17
		Base		99.989000	2,999,670.00	99.989000	2,999,670.00	0.00	1.17

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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
172967FA4	CITIGROUP INC SR UNSECURED 01/15 6.01					6.01	15 Jan 2015		
		Local	2,221,000.000	101.109309	2,245,637.75	101.109309	2,245,637.75	0.00	0.88
		Base		101.109309	2,245,637.75	101.109309	2,245,637.75	0.00	0.88
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	1,000,000.000	100.357337	1,003,573.37	100.357337	1,003,573.37	0.00	0.39
		Base		100.357337	1,003,573.37	100.357337	1,003,573.37	0.00	0.39
24422ERK7	JOHN DEERE CAPITAL CORP SR UNSECURED 12/14 1.25					1.25	02 Dec 2014		
		Local	500,000.000	99.996358	499,981.79	99.996358	499,981.79	0.00	0.19
		Base		99.996358	499,981.79	99.996358	499,981.79	0.00	0.19
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	100.000000	500,000.00	0.00	0.19
		Base		100.000000	500,000.00	100.000000	500,000.00	0.00	0.19
62455BN84	MOUNTCLIFF					0.35	08 Jan 2015		
		Local	1,000,000.000	99.933889	999,338.89	99.933889	999,338.89	0.00	0.39
		Base		99.933889	999,338.89	99.933889	999,338.89	0.00	0.39
713448BM9	PEPSICO INC SR UNSECURED 01/15 3.1					3.1	15 Jan 2015		
		Local	1,000,000.000	100.569636	1,005,696.36	100.569636	1,005,696.36	0.00	0.39
		Base		100.569636	1,005,696.36	100.569636	1,005,696.36	0.00	0.39
824348AN6	SHERWIN WILLIAMS CO SR UNSECURED 12/14 3.125					3.125	15 Dec 2014		
		Local	2,000,000.000	100.190384	2,003,807.68	100.190384	2,003,807.68	0.00	0.78
		Base		100.190384	2,003,807.68	100.190384	2,003,807.68	0.00	0.78
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	2,000,000.000	100.378457	2,007,569.14	100.378457	2,007,569.14	0.00	0.78
		Base		100.378457	2,007,569.14	100.378457	2,007,569.14	0.00	0.78
978UHA002	SUN TRUST ROBINSON REPO					0.12	03 Nov 2014		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	7.80
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	7.80
979QHR003	SOUTH STREET REPO					0.19	03 Nov 2014		
		Local	43,415,262.110	100.000000	43,415,262.11	100.000000	43,415,262.11	0.00	16.93
		Base		100.000000	43,415,262.11	100.000000	43,415,262.11	0.00	16.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.17	03 Nov 2014		
		Local	584,737.890	100.000000	584,737.89	100.000000	584,737.89	0.00	0.23
		Base		100.000000	584,737.89	100.000000	584,737.89	0.00	0.23
US DOLLAR Total									
		Local	88,273,000.000		88,317,335.73		88,317,335.73	0.00	34.44
		Base			88,317,335.73		88,317,335.73	0.00	34.44
CASH EQUIVALENT Total									
		Base	88,273,000.000		88,317,335.73		88,317,335.73	0.00	34.44
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RAV4	AT+T INC SR UNSECURED 08/15 2.5					2.5	15 Aug 2015		
		Local	784,000.000	101.322149	794,365.65	101.522500	795,936.40	1,570.75	0.31
		Base		101.322149	794,365.65	101.522500	795,936.40	1,570.75	0.31
00206RCD2	AT+T INC SR UNSECURED 03/19 VAR					0.90055	11 Mar 2019		
		Local	500,000.000	100.000000	500,000.00	100.556300	502,781.50	2,781.50	0.20
		Base		100.000000	500,000.00	100.556300	502,781.50	2,781.50	0.20
02580ECC5	AMERICAN EXPRESS BK FSB SR UNSECURED 09/17 6					6.0	13 Sep 2017		
		Local	500,000.000	113.233566	566,167.83	112.370600	561,853.00	-4,314.83	0.22
		Base		113.233566	566,167.83	112.370600	561,853.00	-4,314.83	0.22
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6838	13 Nov 2015		
		Local	1,000,000.000	100.000000	1,000,000.00	100.317900	1,003,179.00	3,179.00	0.39
		Base		100.000000	1,000,000.00	100.317900	1,003,179.00	3,179.00	0.39
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	1,000,000.000	100.852647	1,008,526.47	100.720800	1,007,208.00	-1,318.47	0.39
		Base		100.852647	1,008,526.47	100.720800	1,007,208.00	-1,318.47	0.39
0258M0DG1	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 1.3					1.3	29 Jul 2016		
		Local	500,000.000	99.986702	499,933.51	100.608100	503,040.50	3,106.99	0.20
		Base		99.986702	499,933.51	100.608100	503,040.50	3,106.99	0.20

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Base Currency: USD - US DOLLAR

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0258M0DH9	AMERICAN EXPRESS CREDIT SR UNSECURED 07/16 VAR					0.7426	29 Jul 2016		
		500,000.000	Local	100.000000	500,000.00	100.437700	502,188.50	2,188.50	0.20
			Base	100.000000	500,000.00	100.437700	502,188.50	2,188.50	0.20
031162BF6	AMGEN INC SR UNSECURED 06/16 2.3					2.3	15 Jun 2016		
		500,000.000	Local	99.924250	499,621.25	102.144400	510,722.00	11,100.75	0.20
			Base	99.924250	499,621.25	102.144400	510,722.00	11,100.75	0.20
03523TBM9	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/15 0.8					0.8	15 Jul 2015		
		1,000,000.000	Local	100.319000	1,003,190.00	100.287300	1,002,873.00	-317.00	0.39
			Base	100.319000	1,003,190.00	100.287300	1,002,873.00	-317.00	0.39
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	99.918300	1,998,366.00	-1,634.00	0.78
			Base	100.000000	2,000,000.00	99.918300	1,998,366.00	-1,634.00	0.78
037833AF7	APPLE INC SR UNSECURED 05/16 VAR					0.2891	03 May 2016		
		2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.78
			Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.78
037833AG5	APPLE INC SR UNSECURED 05/18 VAR					0.4891	03 May 2018		
		2,000,000.000	Local	100.000000	2,000,000.00	100.138600	2,002,772.00	2,772.00	0.78
			Base	100.000000	2,000,000.00	100.138600	2,002,772.00	2,772.00	0.78
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	99.947600	999,476.00	-524.00	0.39
			Base	100.000000	1,000,000.00	99.947600	999,476.00	-524.00	0.39
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		750,000.000	Local	100.920316	756,902.37	103.181000	773,857.50	16,955.13	0.30
			Base	100.920316	756,902.37	103.181000	773,857.50	16,955.13	0.30
06406HBX6	BANK OF NEW YORK MELLON SR UNSECURED 07/16 2.3					2.3	28 Jul 2016		
		500,000.000	Local	99.970498	499,852.49	102.667800	513,339.00	13,486.51	0.20
			Base	99.970498	499,852.49	102.667800	513,339.00	13,486.51	0.20
06406HCC1	BANK OF NEW YORK MELLON SR UNSECURED 02/15 1.2					1.2	20 Feb 2015		
		1,000,000.000	Local	99.993203	999,932.03	100.177800	1,001,778.00	1,845.97	0.39
			Base	99.993203	999,932.03	100.177800	1,001,778.00	1,845.97	0.39

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Base Currency: USD - US DOLLAR

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06423AAV5	BANK ONE CORP SUBORDINATED 04/15 4.9					4.9	30 Apr 2015		
		Local	500,000.000	102.246408	511,232.04	102.039300	510,196.50	-1,035.54	0.20
		Base		102.246408	511,232.04	102.039300	510,196.50	-1,035.54	0.20
071813BH1	BAXTER INTERNATIONAL INC SR UNSECURED 06/16 0.95					0.95	01 Jun 2016		
		Local	1,000,000.000	99.949233	999,492.33	100.178700	1,001,787.00	2,294.67	0.39
		Base		99.949233	999,492.33	100.178700	1,001,787.00	2,294.67	0.39
071813BJ7	BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85					1.85	15 Jun 2018		
		Local	1,000,000.000	99.992803	999,928.03	99.969400	999,694.00	-234.03	0.39
		Base		99.992803	999,928.03	99.969400	999,694.00	-234.03	0.39
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	99.950946	999,509.46	102.179900	1,021,799.00	22,289.54	0.40
		Base		99.950946	999,509.46	102.179900	1,021,799.00	22,289.54	0.40
110122AS7	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875					0.875	01 Aug 2017		
		Local	2,000,000.000	99.171302	1,983,426.03	98.850600	1,977,012.00	-6,414.03	0.77
		Base		99.171302	1,983,426.03	98.850600	1,977,012.00	-6,414.03	0.77
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	100.092000	1,000,920.00	920.00	0.39
		Base		100.000000	1,000,000.00	100.092000	1,000,920.00	920.00	0.39
14912L5B3	CATERPILLAR FINANCIAL SE SR UNSECURED 03/15 1.05					1.05	26 Mar 2015		
		Local	1,200,000.000	100.319172	1,203,830.06	100.212700	1,202,552.40	-1,277.66	0.47
		Base		100.319172	1,203,830.06	100.212700	1,202,552.40	-1,277.66	0.47
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	100.186400	1,001,864.00	1,864.00	0.39
		Base		100.000000	1,000,000.00	100.186400	1,001,864.00	1,864.00	0.39
14912L5P2	CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3					1.3	01 Mar 2018		
		Local	500,000.000	99.871756	499,358.78	99.117200	495,586.00	-3,772.78	0.19
		Base		99.871756	499,358.78	99.117200	495,586.00	-3,772.78	0.19
14912L5U1	CATERPILLAR FINANCIAL SE UNSECURED 08/15 VAR					0.3881	28 Aug 2015		
		Local	2,049,000.000	100.086267	2,050,767.62	100.107800	2,051,208.82	441.20	0.80
		Base		100.086267	2,050,767.62	100.107800	2,051,208.82	441.20	0.80

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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
191216BB5	COCA COLA CO/THE SR UNSECURED 03/15 VAR					0.2141	05 Mar 2015		
		500,000.000	Local	100.000000	500,000.00	100.010700	500,053.50	53.50	0.19
			Base	100.000000	500,000.00	100.010700	500,053.50	53.50	0.19
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		500,000.000	Local	99.849466	499,247.33	100.805600	504,028.00	4,780.67	0.20
			Base	99.849466	499,247.33	100.805600	504,028.00	4,780.67	0.20
2027A0GE3	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/15 VAR					0.7344	21 May 2015		
		2,000,000.000	Local	99.989432	1,999,788.64	99.930200	1,998,604.00	-1,184.64	0.78
			Base	99.989432	1,999,788.64	99.930200	1,998,604.00	-1,184.64	0.78
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8326	30 Oct 2017		
		1,000,000.000	Local	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.39
			Base	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.39
24422ERV3	JOHN DEERE CAPITAL CORP SR UNSECURED 09/15 0.7					0.7	04 Sep 2015		
		500,000.000	Local	99.980934	499,904.67	100.327100	501,635.50	1,730.83	0.20
			Base	99.980934	499,904.67	100.327100	501,635.50	1,730.83	0.20
24422ERW1	JOHN DEERE CAPITAL CORP SR UNSECURED 10/17 1.2					1.2	10 Oct 2017		
		500,000.000	Local	99.880602	499,403.01	100.004300	500,021.50	618.49	0.19
			Base	99.880602	499,403.01	100.004300	500,021.50	618.49	0.19
24422ESG5	JOHN DEERE CAPITAL CORP SR UNSECURED 12/15 VAR					0.3536	10 Dec 2015		
		2,000,000.000	Local	100.000000	2,000,000.00	100.088500	2,001,770.00	1,770.00	0.78
			Base	100.000000	2,000,000.00	100.088500	2,001,770.00	1,770.00	0.78
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		2,000,000.000	Local	99.561396	1,991,227.92	100.362800	2,007,256.00	16,028.08	0.78
			Base	99.561396	1,991,227.92	100.362800	2,007,256.00	16,028.08	0.78
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		500,000.000	Local	99.845032	499,225.16	99.523500	497,617.50	-1,607.66	0.19
			Base	99.845032	499,225.16	99.523500	497,617.50	-1,607.66	0.19
31283K2K3	FED HM LN PC POOL G11678					4.5	01 Apr 2020		
		83,809.350	Local	101.682163	85,219.16	106.986866	89,665.00	4,445.84	0.03
	Original Face:	1,100,000.000	Base	101.682163	85,219.16	106.986866	89,665.00	4,445.84	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128M8RU0	FED HM LN PC POOL G06499				4.0	01 Mar 2041		
	1,411,431.260	Local	104.177986	1,470,400.66	107.067852	1,511,189.13	40,788.47	0.59
Original Face:	2,090,000.000	Base	104.177986	1,470,400.66	107.067852	1,511,189.13	40,788.47	0.59
3128MBX28	FED HM LN PC POOL G13197				5.5	01 Jan 2019		
	139,684.470	Local	100.410876	140,258.40	105.781263	147,760.00	7,501.60	0.06
Original Face:	1,500,000.000	Base	100.410876	140,258.40	105.781263	147,760.00	7,501.60	0.06
3128MBXP7	FED HM LN PC POOL G13186				5.0	01 Jul 2015		
	6,065.020	Local	100.124979	6,072.60	105.507604	6,399.06	326.46	0.00
Original Face:	1,000,000.000	Base	100.124979	6,072.60	105.507604	6,399.06	326.46	0.00
3128MBZR1	FED HM LN PC POOL G13252				6.0	01 Feb 2019		
	149,150.310	Local	101.190852	150,926.47	104.798640	156,307.50	5,381.03	0.06
Original Face:	1,500,000.000	Base	101.190852	150,926.47	104.798640	156,307.50	5,381.03	0.06
3128MMHX4	FED HM LN PC POOL G18245				4.5	01 Mar 2023		
	15,134.210	Local	101.850113	15,414.21	107.893648	16,328.85	914.64	0.01
Original Face:	250,000.000	Base	101.850113	15,414.21	107.893648	16,328.85	914.64	0.01
3128MMK36	FED HM LN PC POOL G18313				4.5	01 Jun 2024		
	150,185.890	Local	100.181395	150,458.32	107.383169	161,274.37	10,816.05	0.06
Original Face:	1,000,000.000	Base	100.181395	150,458.32	107.383169	161,274.37	10,816.05	0.06
3128MMKJ1	FED HM LN PC POOL G18296				4.5	01 Feb 2024		
	191,634.980	Local	101.108728	193,759.69	107.844494	206,667.77	12,908.08	0.08
Original Face:	2,206,300.000	Base	101.108728	193,759.69	107.844494	206,667.77	12,908.08	0.08
3128MMN33	FED HM LN PC POOL G18409				3.0	01 Nov 2026		
	2,082,863.600	Local	102.159023	2,127,833.10	103.850237	2,163,058.78	35,225.68	0.84
Original Face:	5,000,000.000	Base	102.159023	2,127,833.10	103.850237	2,163,058.78	35,225.68	0.84
3128MMQT3	FED HM LN PC POOL G18465				2.5	01 May 2028		
	4,337,482.300	Local	102.963827	4,466,037.75	101.824235	4,416,608.17	-49,429.58	1.72
Original Face:	5,000,000.000	Base	102.963827	4,466,037.75	101.824235	4,416,608.17	-49,429.58	1.72
3128PMY87	FED HM LN PC POOL J09735				4.5	01 Jun 2024		
	165,360.340	Local	101.845388	168,411.88	107.183790	177,239.48	8,827.60	0.07
Original Face:	1,000,000.000	Base	101.845388	168,411.88	107.183790	177,239.48	8,827.60	0.07

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3128PR3M9	FED HM LN PC POOL J12604					4.0	01 Jul 2025		
		Local	1,414,415.580	102.101303	1,444,136.74	106.902336	1,512,043.30	67,906.56	0.59
	Original Face:	Base	6,000,000.000	102.101303	1,444,136.74	106.902336	1,512,043.30	67,906.56	0.59
3128PSKA4	FED HM LN PC POOL J12989					3.5	01 Sep 2025		
		Local	1,331,181.250	102.729627	1,367,517.53	105.809466	1,408,515.77	40,998.24	0.55
	Original Face:	Base	5,000,000.000	102.729627	1,367,517.53	105.809466	1,408,515.77	40,998.24	0.55
31292LFA8	FED HM LN PC POOL C03761					3.5	01 Feb 2042		
		Local	3,506,340.300	104.579325	3,666,907.02	103.477128	3,628,260.24	-38,646.78	1.41
	Original Face:	Base	5,000,000.000	104.579325	3,666,907.02	103.477128	3,628,260.24	-38,646.78	1.41
312936EV5	FED HM LN PC POOL A89148					4.0	01 Oct 2039		
		Local	2,539,560.220	104.541508	2,654,894.54	106.205174	2,697,144.35	42,249.81	1.05
	Original Face:	Base	5,700,000.000	104.541508	2,654,894.54	106.205174	2,697,144.35	42,249.81	1.05
312944H79	FED HM LN PC POOL A95654					4.0	01 Dec 2040		
		Local	1,209,909.040	104.172625	1,260,394.01	107.063254	1,295,367.99	34,973.98	0.51
	Original Face:	Base	2,000,000.000	104.172625	1,260,394.01	107.063254	1,295,367.99	34,973.98	0.51
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	100.114700	2,002,294.00	2,294.00	0.78
		Base		100.000000	2,000,000.00	100.114700	2,002,294.00	2,294.00	0.78
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	99.731700	2,493,292.50	-6,707.50	0.97
		Base		100.000000	2,500,000.00	99.731700	2,493,292.50	-6,707.50	0.97
3135G0WJ8	FANNIE MAE NOTES 05/18 0.875					0.875	21 May 2018		
		Local	2,000,000.000	97.047247	1,940,944.94	98.445700	1,968,914.00	27,969.06	0.77
		Base		97.047247	1,940,944.94	98.445700	1,968,914.00	27,969.06	0.77
31371LJV2	FNMA POOL 255076 FN 01/19 FIXED 4.5					4.5	01 Jan 2019		
		Local	153,174.010	99.450018	152,331.58	105.474185	161,559.04	9,227.46	0.06
	Original Face:	Base	2,360,770.000	99.450018	152,331.58	105.474185	161,559.04	9,227.46	0.06
31371MAT4	FNMA POOL 255718 FN 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	29,007.150	100.021477	29,013.38	105.560729	30,620.16	1,606.78	0.01
	Original Face:	Base	4,120,000.000	100.021477	29,013.38	105.560729	30,620.16	1,606.78	0.01

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31387WUX3	FNMA POOL 596498 FN 07/16 FIXED 6					6.0	01 Jul 2016		
		Local	946.950	100.429801	951.02	102.666257	972.20	21.18	0.00
Original Face:		Base	345,556.000	100.429801	951.02	102.666257	972.20	21.18	0.00
31403DHB8	FNMA POOL 745526 FN 05/21 FIXED VAR					6.0	01 May 2021		
		Local	201,477.980	101.065987	203,625.71	108.271337	218,142.90	14,517.19	0.09
Original Face:		Base	2,500,000.000	101.065987	203,625.71	108.271337	218,142.90	14,517.19	0.09
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.5	01 Jul 2039		
		Local	217,870.280	101.853814	221,909.19	108.636700	236,687.08	14,777.89	0.09
Original Face:		Base	983,845.000	101.853814	221,909.19	108.636700	236,687.08	14,777.89	0.09
31413MFY8	FNMA POOL 949383 FN 08/22 FIXED 6					6.0	01 Aug 2022		
		Local	173,635.990	101.082955	175,516.39	109.818234	190,683.98	15,167.59	0.07
Original Face:		Base	1,800,000.000	101.082955	175,516.39	109.818234	190,683.98	15,167.59	0.07
31416B6K9	FNMA POOL 995574 FN 11/21 FIXED VAR					4.5	01 Nov 2021		
		Local	420,837.490	103.190524	434,264.41	106.076659	446,410.35	12,145.94	0.17
Original Face:		Base	3,350,000.000	103.190524	434,264.41	106.076659	446,410.35	12,145.94	0.17
31416BN38	FNMA POOL 995110 FN 11/18 FIXED VAR					5.5	01 Nov 2018		
		Local	139,259.060	101.137405	140,843.00	105.638466	147,111.13	6,268.13	0.06
Original Face:		Base	1,500,000.000	101.137405	140,843.00	105.638466	147,111.13	6,268.13	0.06
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.0	01 Dec 2040		
		Local	3,465,231.540	104.605589	3,624,825.85	106.338381	3,684,871.12	60,045.27	1.44
Original Face:		Base	5,200,000.000	104.605589	3,624,825.85	106.338381	3,684,871.12	60,045.27	1.44
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.5	01 Jan 2027		
		Local	1,854,796.150	102.322152	1,897,867.33	102.039074	1,892,616.82	-5,250.51	0.74
Original Face:		Base	2,680,283.000	102.322152	1,897,867.33	102.039074	1,892,616.82	-5,250.51	0.74
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	10,998,661.050	103.367316	11,369,020.74	102.042155	11,223,270.76	-145,749.98	4.38
Original Face:		Base	15,000,000.000	103.367316	11,369,020.74	102.042155	11,223,270.76	-145,749.98	4.38
31417SXR6	FNMA POOL AC6087 FN 11/24 FIXED 5					5.0	01 Nov 2024		
		Local	554,511.650	103.576983	574,346.44	107.818026	597,863.51	23,517.07	0.23
Original Face:		Base	1,500,000.000	103.576983	574,346.44	107.818026	597,863.51	23,517.07	0.23

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31417VTG8	FNMA POOL AC8650 FN 01/25 FIXED 4					4.0	01 Jan 2025		
		Local	676,104.060	102.161121	690,715.49	106.874921	722,585.68	31,870.19	0.28
Original Face:		Base	3,200,000.000	102.161121	690,715.49	106.874921	722,585.68	31,870.19	0.28
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.5	01 Feb 2027		
		Local	469,267.500	104.495462	490,363.24	105.855928	496,747.47	6,384.23	0.19
Original Face:		Base	765,534.000	104.495462	490,363.24	105.855928	496,747.47	6,384.23	0.19
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.5	01 Aug 2027		
		Local	3,409,476.260	103.361167	3,524,074.44	102.041961	3,479,096.44	-44,978.00	1.36
Original Face:		Base	5,157,070.000	103.361167	3,524,074.44	102.041961	3,479,096.44	-44,978.00	1.36
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.5	01 Mar 2025		
		Local	838,040.800	102.527264	859,220.30	108.150618	906,346.30	47,126.00	0.35
Original Face:		Base	5,000,000.000	102.527264	859,220.30	108.150618	906,346.30	47,126.00	0.35
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.0	01 Aug 2025		
		Local	1,259,476.750	103.396332	1,302,252.76	107.139913	1,349,402.29	47,149.53	0.53
Original Face:		Base	5,000,000.000	103.396332	1,302,252.76	107.139913	1,349,402.29	47,149.53	0.53
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.0	01 Feb 2041		
		Local	968,084.900	104.333972	1,010,041.43	106.352220	1,029,579.78	19,538.35	0.40
Original Face:		Base	2,000,000.000	104.333972	1,010,041.43	106.352220	1,029,579.78	19,538.35	0.40
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.5	01 Sep 2040		
		Local	1,461,784.150	104.140166	1,522,304.44	108.488964	1,585,874.48	63,570.04	0.62
Original Face:		Base	5,000,000.000	104.140166	1,522,304.44	108.488964	1,585,874.48	63,570.04	0.62
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.5	01 Nov 2040		
		Local	6,426,891.980	108.182123	6,952,748.18	108.771159	6,990,604.89	37,856.71	2.73
Original Face:		Base	14,750,000.000	108.182123	6,952,748.18	108.771159	6,990,604.89	37,856.71	2.73
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.0	01 Nov 2025		
		Local	759,479.060	101.890379	773,836.09	103.833415	788,593.04	14,756.95	0.31
Original Face:		Base	2,000,000.000	101.890379	773,836.09	103.833415	788,593.04	14,756.95	0.31
34530EAB3	FORD CREDIT AUTO OWNER TRUST FORDO 2013 B A2					0.38	15 Feb 2016		
		Local	69,528.900	99.996232	69,526.28	100.004700	69,532.17	5.89	0.03
Original Face:		Base	2,000,000.000	99.996232	69,526.28	100.004700	69,532.17	5.89	0.03

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369550AV0	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1					1.0	15 Nov 2017		
		500,000.000	Local	99.623362	498,116.81	99.131400	495,657.00	-2,459.81	0.19
			Base	99.623362	498,116.81	99.131400	495,657.00	-2,459.81	0.19
36962G5U4	GENERAL ELEC CAP CORP SR UNSECURED 04/15 VAR					0.7291	13 Apr 2015		
		400,000.000	Local	99.966598	399,866.39	100.206400	400,825.60	959.21	0.16
			Base	99.966598	399,866.39	100.206400	400,825.60	959.21	0.16
36962G5W0	GENERAL ELEC CAP CORP SR UNSECURED 04/17 2.3					2.3	27 Apr 2017		
		500,000.000	Local	99.966708	499,833.54	102.681300	513,406.50	13,572.96	0.20
			Base	99.966708	499,833.54	102.681300	513,406.50	13,572.96	0.20
36962G6L3	GENERAL ELEC CAP CORP SR UNSECURED 12/17 VAR					0.75	07 Dec 2017		
		1,000,000.000	Local	99.779029	997,790.29	99.476700	994,767.00	-3,023.29	0.39
			Base	99.779029	997,790.29	99.476700	994,767.00	-3,023.29	0.39
377372AD9	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65					5.65	15 May 2018		
		2,000,000.000	Local	114.664997	2,293,299.94	113.290500	2,265,810.00	-27,489.94	0.88
			Base	114.664997	2,293,299.94	113.290500	2,265,810.00	-27,489.94	0.88
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
		1,000,000.000	Local	100.491105	1,004,911.05	100.933100	1,009,331.00	4,419.95	0.39
			Base	100.491105	1,004,911.05	100.933100	1,009,331.00	4,419.95	0.39
38143UPS4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/15 VAR					1.1311	18 Nov 2015		
		1,000,000.000	Local	100.157129	1,001,571.29	100.136600	1,001,366.00	-205.29	0.39
			Base	100.157129	1,001,571.29	100.136600	1,001,366.00	-205.29	0.39
38143UXV8	GOLDMAN SACHS GROUP INC SR UNSECURED 08/16 VAR					2.2349	24 Aug 2016		
		1,000,000.000	Local	101.471825	1,014,718.25	101.844500	1,018,445.00	3,726.75	0.40
			Base	101.471825	1,014,718.25	101.844500	1,018,445.00	3,726.75	0.40
427866AS7	HERSHEY COMPANY SR UNSECURED 11/16 1.5					1.5	01 Nov 2016		
		1,000,000.000	Local	99.906355	999,063.55	101.507200	1,015,072.00	16,008.45	0.40
			Base	99.906355	999,063.55	101.507200	1,015,072.00	16,008.45	0.40
43812XAB1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 3 A2					0.54	15 Jan 2016		
		769,652.970	Local	99.999281	769,647.44	100.030100	769,884.64	237.20	0.30
Original Face:		2,000,000.000	Base	99.999281	769,647.44	100.030100	769,884.64	237.20	0.30

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44890LAC8	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 B A3					0.71	15 Sep 2017		
		Local	2,000,000.000	99.986801	1,999,736.02	100.179400	2,003,588.00	3,851.98	0.78
Original Face:		Base	2,000,000.000	99.986801	1,999,736.02	100.179400	2,003,588.00	3,851.98	0.78
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	100.144900	1,001,449.00	1,449.00	0.39
Original Face:		Base	1,000,000.000	100.000000	1,000,000.00	100.144900	1,001,449.00	1,449.00	0.39
459058DS9	INTL BK RECON + DEVELOP 10/16 0.625					0.625	14 Oct 2016		
		Local	2,000,000.000	99.874675	1,997,493.49	100.038100	2,000,762.00	3,268.51	0.78
		Base		99.874675	1,997,493.49	100.038100	2,000,762.00	3,268.51	0.78
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	1,000,000.000	99.803325	998,033.25	102.185400	1,021,854.00	23,820.75	0.40
		Base		99.803325	998,033.25	102.185400	1,021,854.00	23,820.75	0.40
459200HB0	IBM CORP SR UNSECURED 02/15 0.55					0.55	06 Feb 2015		
		Local	500,000.000	99.956836	499,784.18	100.082000	500,410.00	625.82	0.20
		Base		99.956836	499,784.18	100.082000	500,410.00	625.82	0.20
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	99.799554	498,997.77	100.569800	502,849.00	3,851.23	0.20
		Base		99.799554	498,997.77	100.569800	502,849.00	3,851.23	0.20
459200HJ3	IBM CORP SR UNSECURED 02/15 VAR					0.2191	04 Feb 2015		
		Local	500,000.000	100.000000	500,000.00	99.988100	499,940.50	-59.50	0.19
		Base		100.000000	500,000.00	99.988100	499,940.50	-59.50	0.19
459200HK0	IBM CORP SR UNSECURED 02/18 1.25					1.25	08 Feb 2018		
		Local	500,000.000	100.000000	500,000.00	99.243300	496,216.50	-3,783.50	0.19
		Base		100.000000	500,000.00	99.243300	496,216.50	-3,783.50	0.19
459200HL8	IBM CORP SR UNSECURED 05/16 0.45					0.45	06 May 2016		
		Local	1,000,000.000	99.858487	998,584.87	99.850200	998,502.00	-82.87	0.39
		Base		99.858487	998,584.87	99.850200	998,502.00	-82.87	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	100.037400	1,000,374.00	374.00	0.39
		Base		100.000000	1,000,000.00	100.037400	1,000,374.00	374.00	0.39

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459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	500,000.000	100.000000	500,000.00	100.549100	502,745.50	2,745.50	0.20
		Base		100.000000	500,000.00	100.549100	502,745.50	2,745.50	0.20
47787TAB2	JOHN DEERE OWNER TRUST JDOT 2013 A A2					0.41	15 Sep 2015		
		Local	62,842.430	99.998966	62,841.78	100.001800	62,843.56	1.78	0.02
	Original Face:	Base	1,000,000.000	99.998966	62,841.78	100.001800	62,843.56	1.78	0.02
478160AY0	JOHNSON + JOHNSON SR UNSECURED 05/16 2.15					2.15	15 May 2016		
		Local	1,000,000.000	101.386821	1,013,868.21	102.422700	1,024,227.00	10,358.79	0.40
		Base		101.386821	1,013,868.21	102.422700	1,024,227.00	10,358.79	0.40
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	100.123800	1,001,238.00	1,238.00	0.39
		Base		100.000000	1,000,000.00	100.123800	1,001,238.00	1,238.00	0.39
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	1,000,000.000	104.015438	1,040,154.38	106.917400	1,069,174.00	29,019.62	0.42
		Base		104.015438	1,040,154.38	106.917400	1,069,174.00	29,019.62	0.42
548661DB0	LOWE S COS INC SR UNSECURED 09/19 VAR					0.6536	10 Sep 2019		
		Local	500,000.000	100.000000	500,000.00	99.999800	499,999.00	-1.00	0.19
		Base		100.000000	500,000.00	99.999800	499,999.00	-1.00	0.19
58013MEP5	MCDONALD S CORP SR UNSECURED 05/15 0.75					0.75	29 May 2015		
		Local	1,000,000.000	99.947174	999,471.74	100.257300	1,002,573.00	3,101.26	0.39
		Base		99.947174	999,471.74	100.257300	1,002,573.00	3,101.26	0.39
585055BA3	MEDTRONIC INC SR UNSECURED 04/18 1.375					1.375	01 Apr 2018		
		Local	1,000,000.000	99.898230	998,982.30	98.890100	988,901.00	-10,081.30	0.39
		Base		99.898230	998,982.30	98.890100	988,901.00	-10,081.30	0.39
589331AP2	MERCK SHARP + DOHME CORP COMPANY GUAR 06/15 4					4.0	30 Jun 2015		
		Local	3,000,000.000	101.754785	3,052,643.55	102.370600	3,071,118.00	18,474.45	1.20
		Base		101.754785	3,052,643.55	102.370600	3,071,118.00	18,474.45	1.20
59156RBE7	METLIFE INC SR UNSECURED 12/17 1.756					1.756	15 Dec 2017		
		Local	1,500,000.000	100.000000	1,500,000.00	100.827000	1,512,405.00	12,405.00	0.59
		Base		100.000000	1,500,000.00	100.827000	1,512,405.00	12,405.00	0.59

& 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
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	100.000000	2,000,000.00	0.00	0.78
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.78
65477LAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2013 B A2					0.52	15 Apr 2016		
		Local	180,025.640	99.999744	180,025.18	100.017500	180,057.14	31.96	0.07
Original Face:		Base	500,000.000	99.999744	180,025.18	100.017500	180,057.14	31.96	0.07
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	1,500,000.000	100.559226	1,508,388.39	102.209400	1,533,141.00	24,752.61	0.60
		Base		100.559226	1,508,388.39	102.209400	1,533,141.00	24,752.61	0.60
693476BM4	PNC FUNDING CORP COMPANY GUAR 09/16 2.7					2.7	19 Sep 2016		
		Local	500,000.000	103.007330	515,036.65	103.015000	515,075.00	38.35	0.20
		Base		103.007330	515,036.65	103.015000	515,075.00	38.35	0.20
713448BX5	PEPSICO INC SR UNSECURED 03/15 0.75					0.75	05 Mar 2015		
		Local	330,000.000	100.170282	330,561.93	100.148000	330,488.40	-73.53	0.13
		Base		100.170282	330,561.93	100.148000	330,488.40	-73.53	0.13
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	100.188300	1,001,883.00	1,883.00	0.39
		Base		100.000000	1,000,000.00	100.188300	1,001,883.00	1,883.00	0.39
713448CF3	PEPSICO INC SR UNSECURED 02/16 VAR					0.4449	26 Feb 2016		
		Local	1,000,000.000	100.000000	1,000,000.00	100.040800	1,000,408.00	408.00	0.39
		Base		100.000000	1,000,000.00	100.040800	1,000,408.00	408.00	0.39
713448CL0	PEPSICO INC SR UNSECURED 02/17 0.95					0.95	22 Feb 2017		
		Local	1,000,000.000	99.911971	999,119.71	100.027800	1,000,278.00	1,158.29	0.39
		Base		99.911971	999,119.71	100.027800	1,000,278.00	1,158.29	0.39
717081DA8	PFIZER INC SR UNSECURED 03/15 5.35					5.35	15 Mar 2015		
		Local	1,000,000.000	101.679757	1,016,797.57	101.750500	1,017,505.00	707.43	0.40
		Base		101.679757	1,016,797.57	101.750500	1,017,505.00	707.43	0.40
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	1,000,000.000	99.902818	999,028.18	99.797400	997,974.00	-1,054.18	0.39
		Base		99.902818	999,028.18	99.797400	997,974.00	-1,054.18	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
718172AJ8	PHILIP MORRIS INTL INC SR UNSECURED 05/16 2.5					2.5	16 May 2016		
		Local	1,000,000.000	99.789533	997,895.33	102.781500	1,027,815.00	29,919.67	0.40
		Base		99.789533	997,895.33	102.781500	1,027,815.00	29,919.67	0.40
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	500,000.000	99.829828	499,149.14	101.480800	507,404.00	8,254.86	0.20
		Base		99.829828	499,149.14	101.480800	507,404.00	8,254.86	0.20
79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	4,000,000.000	101.013581	4,040,543.24	100.588000	4,023,520.00	-17,023.24	1.57
		Base		101.013581	4,040,543.24	100.588000	4,023,520.00	-17,023.24	1.57
882508AT1	TEXAS INSTRUMENTS INC SR UNSECURED 08/15 0.45					0.45	03 Aug 2015		
		Local	1,000,000.000	99.983592	999,835.92	100.115000	1,001,150.00	1,314.08	0.39
		Base		99.983592	999,835.92	100.115000	1,001,150.00	1,314.08	0.39
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	99.845260	499,226.30	99.938400	499,692.00	465.70	0.19
		Base		99.845260	499,226.30	99.938400	499,692.00	465.70	0.19
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	250,000.000	99.677524	249,193.81	101.432800	253,582.00	4,388.19	0.10
		Base		99.677524	249,193.81	101.432800	253,582.00	4,388.19	0.10
88579YAE1	3M COMPANY SR UNSECURED 06/17 1					1.0	26 Jun 2017		
		Local	500,000.000	100.325414	501,627.07	99.834900	499,174.50	-2,452.57	0.19
		Base		100.325414	501,627.07	99.834900	499,174.50	-2,452.57	0.19
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	500,000.000	99.966100	499,830.50	99.861500	499,307.50	-523.00	0.19
		Base		99.966100	499,830.50	99.861500	499,307.50	-523.00	0.19
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	100.230300	1,002,303.00	2,303.00	0.39
		Base		100.000000	1,000,000.00	100.230300	1,002,303.00	2,303.00	0.39
89236TAL9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/16 0.8					0.8	17 May 2016		
		Local	1,000,000.000	99.978997	999,789.97	100.342600	1,003,426.00	3,636.03	0.39
		Base		99.978997	999,789.97	100.342600	1,003,426.00	3,636.03	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TBB0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1					2.1	17 Jan 2019		
		Local	500,000.000	99.928486	499,642.43	100.646800	503,234.00	3,591.57	0.20
		Base		99.928486	499,642.43	100.646800	503,234.00	3,591.57	0.20
90327QCW7	USAA CAPITAL CORP SR UNSECURED 144A 12/16 2.25					2.25	13 Dec 2016		
		Local	500,000.000	99.925502	499,627.51	102.608300	513,041.50	13,413.99	0.20
		Base		99.925502	499,627.51	102.608300	513,041.50	13,413.99	0.20
91159HHD5	US BANCORP SR UNSECURED 05/17 1.65					1.65	15 May 2017		
		Local	1,000,000.000	99.907132	999,071.32	101.145300	1,011,453.00	12,381.68	0.39
		Base		99.907132	999,071.32	101.145300	1,011,453.00	12,381.68	0.39
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	100.490100	1,004,901.00	4,901.00	0.39
		Base		100.000000	1,000,000.00	100.490100	1,004,901.00	4,901.00	0.39
912828KZ2	US TREASURY N/B 06/16 3.25					3.25	30 Jun 2016		
		Local	1,000,000.000	103.719320	1,037,193.20	104.742200	1,047,422.00	10,228.80	0.41
		Base		103.719320	1,037,193.20	104.742200	1,047,422.00	10,228.80	0.41
912828MD9	US TREASURY N/B 12/16 3.25					3.25	31 Dec 2016		
		Local	1,000,000.000	104.549192	1,045,491.92	105.671900	1,056,719.00	11,227.08	0.41
		Base		104.549192	1,045,491.92	105.671900	1,056,719.00	11,227.08	0.41
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		Local	1,000,000.000	100.459799	1,004,597.99	100.523400	1,005,234.00	636.01	0.39
		Base		100.459799	1,004,597.99	100.523400	1,005,234.00	636.01	0.39
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	500,000.000	100.399476	501,997.38	101.140600	505,703.00	3,705.62	0.20
		Base		100.399476	501,997.38	101.140600	505,703.00	3,705.62	0.20
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		Local	1,000,000.000	100.404054	1,004,040.54	101.078100	1,010,781.00	6,740.46	0.39
		Base		100.404054	1,004,040.54	101.078100	1,010,781.00	6,740.46	0.39
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		Local	500,000.000	100.709398	503,546.99	102.218800	511,094.00	7,547.01	0.20
		Base		100.709398	503,546.99	102.218800	511,094.00	7,547.01	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92867MAB6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A2					0.37	20 Jan 2016		
		Local	212,322.930	99.997264	212,317.12	100.003100	212,329.51	12.39	0.08
Original Face:		Base	2,000,000.000	99.997264	212,317.12	100.003100	212,329.51	12.39	0.08
92976GAA9	WELLS FARGO BANK NA SUBORDINATED 08/15 5					5.0	15 Aug 2015		
		Local	198,000.000	101.980783	201,921.95	103.622000	205,171.56	3,249.61	0.08
		Base		101.980783	201,921.95	103.622000	205,171.56	3,249.61	0.08
929903DU3	WACHOVIA CORP SR UNSECURED 06/17 VAR					0.5041	15 Jun 2017		
		Local	1,000,000.000	98.631948	986,319.48	99.668900	996,689.00	10,369.52	0.39
		Base		98.631948	986,319.48	99.668900	996,689.00	10,369.52	0.39
931142DE0	WAL MART STORES INC SR UNSECURED 04/16 0.6					0.6	11 Apr 2016		
		Local	1,000,000.000	99.966046	999,660.46	100.063800	1,000,638.00	977.54	0.39
		Base		99.966046	999,660.46	100.063800	1,000,638.00	977.54	0.39
94974BFD7	WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1					2.1	08 May 2017		
		Local	1,000,000.000	100.165493	1,001,654.93	102.158800	1,021,588.00	19,933.07	0.40
		Base		100.165493	1,001,654.93	102.158800	1,021,588.00	19,933.07	0.40
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
		Local	1,000,000.000	99.886275	998,862.75	99.786200	997,862.00	-1,000.75	0.39
		Base		99.886275	998,862.75	99.786200	997,862.00	-1,000.75	0.39
94974BFL9	WELLS FARGO + COMPANY SR UNSECURED 07/16 1.25					1.25	20 Jul 2016		
		Local	2,000,000.000	99.944930	1,998,898.59	100.676200	2,013,524.00	14,625.41	0.79
		Base		99.944930	1,998,898.59	100.676200	2,013,524.00	14,625.41	0.79
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	99.929900	1,998,598.00	-1,402.00	0.78
		Base		100.000000	2,000,000.00	99.929900	1,998,598.00	-1,402.00	0.78
98385XAH9	XTO ENERGY INC COMPANY GUAR 04/16 5.65					5.65	01 Apr 2016		
		Local	1,000,000.000	106.270976	1,062,709.76	107.043600	1,070,436.00	7,726.24	0.42
		Base		106.270976	1,062,709.76	107.043600	1,070,436.00	7,726.24	0.42
US DOLLAR Total									
		Local	162,967,595.750		165,727,030.69		166,586,813.88	859,783.19	64.96
Original Face:		Base	142,059,358.000		165,727,030.69		166,586,813.88	859,783.19	64.96

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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
FIXED INCOME Total								
		162,967,595.750	Base	165,727,030.69		166,586,813.88	859,783.19	64.96
Original Face:		142,059,358.000						

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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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									
		252,792,324.040	Base		255,596,094.71		256,455,877.90	859,783.19	100.00
	Original Face:	142,059,358.000							

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			759,238.290	Local	1.000000	759,238.29	1.000000	759,238.29	0.00	0.52
				Base	1.000000	759,238.29	1.000000	759,238.29	0.00	0.52
US DOLLAR Total									
			759,238.290	Local		759,238.29		759,238.29	0.00	0.52
				Base		759,238.29		759,238.29	0.00	0.52
CASH Total									
			759,238.290	Base		759,238.29		759,238.29	0.00	0.52
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912820UZ8	STRIP PRINC 12/14 0.00000					0.01	31 Dec 2014		
			647,000.000	Local	99.966304	646,781.99	99.966304	646,781.99	0.00	0.45
				Base	99.966304	646,781.99	99.966304	646,781.99	0.00	0.45
912820ZR1	STRIP PRINC 01/15 0.00000					0.01	15 Jan 2015		
			334,000.000	Local	99.951180	333,836.94	99.951180	333,836.94	0.00	0.23
				Base	99.951180	333,836.94	99.951180	333,836.94	0.00	0.23
912834ED6	STRIPS 12/14 0.00000					0.01	31 Dec 2014		
			187,000.000	Local	99.962567	186,930.00	99.962567	186,930.00	0.00	0.13
				Base	99.962567	186,930.00	99.962567	186,930.00	0.00	0.13
923SER009	FDIC REPUBLIC BK OF ARIZONA 12/49 VAR					0.7	30 Jul 2015		
			245,000.000	Local	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
				Base	100.000000	245,000.00	100.000000	245,000.00	0.00	0.17
923TQW003	FDIC ARIZONA BUSINESS BANK 12/49 VAR					0.6	12 Mar 2016		
			249,615.270	Local	100.000000	249,615.27	100.000000	249,615.27	0.00	0.17
				Base	100.000000	249,615.27	100.000000	249,615.27	0.00	0.17

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	0.17
		Base		100.000000	247,834.16	100.000000	247,834.16	0.00	0.17
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	0.17
		Base		100.000000	245,980.00	100.000000	245,980.00	0.00	0.17
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	0.17
		Base		100.000000	246,712.93	100.000000	246,712.93	0.00	0.17
923UYC005	FDIC FIRST NATL BK SCOTTSDALE 12/49 VAR					0.5	01 Sep 2015		
		Local	246,474.830	100.000000	246,474.83	100.000000	246,474.83	0.00	0.17
		Base		100.000000	246,474.83	100.000000	246,474.83	0.00	0.17
923UYE001	FDIC METRO PHOENIX BANK 12/49 VAR					0.45	30 Aug 2015		
		Local	247,461.210	100.000000	247,461.21	100.000000	247,461.21	0.00	0.17
		Base		100.000000	247,461.21	100.000000	247,461.21	0.00	0.17
979RFK008	FDIC US BANK CDARS ACCOUNT					0.3	03 Nov 2014		
		Local	15,144,522.440	100.000000	15,144,522.44	100.000000	15,144,522.44	0.00	10.44
		Base		100.000000	15,144,522.44	100.000000	15,144,522.44	0.00	10.44
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	0.17
		Base		100.000000	246,842.67	100.000000	246,842.67	0.00	0.17
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.17	03 Nov 2014		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.07
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	2.07
US DOLLAR Total									
		Local	21,288,443.510		21,287,992.44		21,287,992.44	0.00	14.67
		Base			21,287,992.44		21,287,992.44	0.00	14.67
CASH EQUIVALENT Total									
		Base	21,288,443.510		21,287,992.44		21,287,992.44	0.00	14.67

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Base Currency: 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
038461AC3	AID EGYPT US GOVT GUAR 09/15 4.45					4.45	15 Sep 2015		
		Local	1,275,000.000	103.595798	1,320,846.42	103.601400	1,320,917.85	71.43	0.91
		Base		103.595798	1,320,846.42	103.601400	1,320,917.85	71.43	0.91
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
		Local	326,300.090	100.000000	326,300.09	100.000000	326,300.09	0.00	0.22
Original Face:		Base	2,000,000.000	100.000000	326,300.09	100.000000	326,300.09	0.00	0.22
36176S4T4	GNMA POOL 775134 GN 09/41 FIXED 4					4.0	15 Sep 2041		
		Local	3,443,326.950	106.633320	3,671,733.86	107.788643	3,711,515.39	39,781.53	2.56
Original Face:		Base	5,000,000.000	106.633320	3,671,733.86	107.788643	3,711,515.39	39,781.53	2.56
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.0	15 Aug 2027		
		Local	3,711,627.200	105.931222	3,931,772.05	104.592475	3,882,082.75	-49,689.30	2.68
Original Face:		Base	5,000,000.000	105.931222	3,931,772.05	104.592475	3,882,082.75	-49,689.30	2.68
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.5	20 Apr 2027		
		Local	3,190,119.280	104.669021	3,339,066.62	102.395660	3,266,543.69	-72,522.93	2.25
Original Face:		Base	4,372,786.000	104.669021	3,339,066.62	102.395660	3,266,543.69	-72,522.93	2.25
36179MAG5	GNMA II POOL MA0007 G2 04/27 FIXED 3					3.0	20 Apr 2027		
		Local	3,198,820.300	105.554124	3,376,486.74	104.921337	3,356,245.03	-20,241.71	2.31
Original Face:		Base	5,000,000.000	105.554124	3,376,486.74	104.921337	3,356,245.03	-20,241.71	2.31
36179MAH3	GNMA II POOL MA0008 G2 04/27 FIXED 3.5					3.5	20 Apr 2027		
		Local	3,668,950.880	105.786102	3,881,240.13	106.582634	3,910,464.49	29,224.36	2.69
Original Face:		Base	7,500,000.000	105.786102	3,881,240.13	106.582634	3,910,464.49	29,224.36	2.69
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.5	20 May 2027		
		Local	3,630,347.400	104.085099	3,778,650.68	102.394746	3,717,285.00	-61,365.68	2.56
Original Face:		Base	5,000,000.000	104.085099	3,778,650.68	102.394746	3,717,285.00	-61,365.68	2.56
36179MGN4	GNMA II POOL MA0205 G2 07/27 FIXED 3					3.0	20 Jul 2027		
		Local	3,627,068.700	105.723727	3,834,672.20	104.919091	3,805,487.51	-29,184.69	2.62
Original Face:		Base	5,000,000.000	105.723727	3,834,672.20	104.919091	3,805,487.51	-29,184.69	2.62

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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
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.5	20 Jul 2027		
		Local	2,335,559.780	106.580785	2,489,257.94	106.610643	2,489,955.30	697.36	1.72
Original Face:		Base	4,169,641.000	106.580785	2,489,257.94	106.610643	2,489,955.30	697.36	1.72
36179MGW4	GNMA II POOL MA0213 G2 07/42 FIXED 3					3.0	20 Jul 2042		
		Local	6,356,067.380	102.490211	6,514,346.90	101.129031	6,427,829.35	-86,517.55	4.43
Original Face:		Base	7,500,000.000	102.490211	6,514,346.90	101.129031	6,427,829.35	-86,517.55	4.43
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.0	20 May 2043		
		Local	1,748,679.820	101.446405	1,773,972.82	101.129919	1,768,438.49	-5,534.33	1.22
Original Face:		Base	2,000,000.000	101.446405	1,773,972.82	101.129919	1,768,438.49	-5,534.33	1.22
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5					3.5	20 Feb 2027		
		Local	1,633,591.710	104.494635	1,707,015.69	104.715760	1,710,627.97	3,612.28	1.18
Original Face:		Base	2,910,888.000	104.494635	1,707,015.69	104.715760	1,710,627.97	3,612.28	1.18
36202FL61	GNMA II POOL 004849 G2 11/40 FIXED 4					4.0	20 Nov 2040		
		Local	5,569,341.200	106.332125	5,921,998.86	106.080081	5,907,961.66	-14,037.20	4.07
Original Face:		Base	12,190,366.000	106.332125	5,921,998.86	106.080081	5,907,961.66	-14,037.20	4.07
3620C4U57	GNMA POOL 748604 GN 09/40 FIXED 4.5					4.5	15 Sep 2040		
		Local	2,546,297.150	108.689851	2,767,566.58	109.502368	2,788,255.68	20,689.10	1.92
Original Face:		Base	5,000,000.000	108.689851	2,767,566.58	109.502368	2,788,255.68	20,689.10	1.92
36225BWY0	GNMA POOL 781563 GN 02/18 FIXED 5					5.0	15 Feb 2018		
		Local	105,043.850	103.795739	109,031.04	105.828711	111,166.55	2,135.51	0.08
Original Face:		Base	2,255,000.000	103.795739	109,031.04	105.828711	111,166.55	2,135.51	0.08
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR					2.0	20 Sep 2040		
		Local	3,584,312.990	103.973369	3,726,730.98	104.039580	3,729,104.18	2,373.20	2.57
Original Face:		Base	9,450,000.000	103.973369	3,726,730.98	104.039580	3,729,104.18	2,373.20	2.57
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5					2.5	15 Dec 2027		
		Local	2,044,050.400	101.978204	2,084,485.88	102.516239	2,095,483.59	10,997.71	1.44
Original Face:		Base	2,500,000.000	101.978204	2,084,485.88	102.516239	2,095,483.59	10,997.71	1.44
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4					4.0	15 Nov 2040		
		Local	2,882,631.310	106.946942	3,082,886.03	107.054541	3,085,987.72	3,101.69	2.13
Original Face:		Base	5,872,458.000	106.946942	3,082,886.03	107.054541	3,085,987.72	3,101.69	2.13

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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
36241KZ76	GNMA POOL 782566 GN 02/24 FIXED 5.5					5.5	15 Feb 2024		
		Local	136,345.670	104.952530	143,098.23	108.608699	148,083.26	4,985.03	0.10
Original Face:		Base	1,000,000.000	104.952530	143,098.23	108.608699	148,083.26	4,985.03	0.10
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5					5.0	15 Dec 2035		
		Local	166,604.980	106.385836	177,244.10	110.869672	184,714.39	7,470.29	0.13
Original Face:		Base	1,000,000.000	106.385836	177,244.10	110.869672	184,714.39	7,470.29	0.13
36294XCP9	GNMA POOL 662578 GN 09/22 FIXED 5					5.0	15 Sep 2022		
		Local	1,631.020	103.465316	1,687.54	106.341012	1,734.44	46.90	0.00
Original Face:		Base	25,000.000	103.465316	1,687.54	106.341012	1,734.44	46.90	0.00
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5					5.0	15 Oct 2039		
		Local	352,715.240	104.186420	367,481.38	110.685876	390,405.95	22,924.57	0.27
Original Face:		Base	2,000,000.000	104.186420	367,481.38	110.685876	390,405.95	22,924.57	0.27
38374C5H0	GOVERNMENT NATIONAL MORTGAGE A GNR 2003 85 PD					4.0	20 Mar 2033		
		Local	31,283.040	100.000000	31,283.04	104.362100	32,647.64	1,364.60	0.02
Original Face:		Base	410,000.000	100.000000	31,283.04	104.362100	32,647.64	1,364.60	0.02
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	95,686.190	101.046797	96,687.83	102.498700	98,077.10	1,389.27	0.07
Original Face:		Base	500,000.000	101.046797	96,687.83	102.498700	98,077.10	1,389.27	0.07
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.0	20 Jul 2042		
		Local	3,501,036.620	102.615740	3,592,614.62	99.249600	3,474,764.84	-117,849.78	2.39
Original Face:		Base	4,400,000.000	102.615740	3,592,614.62	99.249600	3,474,764.84	-117,849.78	2.39
465139HR7	AID ISRAEL US GOVT GUAR 11/16 0.00000						15 Nov 2016		
		Local	5,000,000.000	98.649569	4,932,478.47	98.246300	4,912,315.00	-20,163.47	3.39
		Base		98.649569	4,932,478.47	98.246300	4,912,315.00	-20,163.47	3.39
465139UM3	AID ISRAEL US GOVT GUAR 11/16 0.00000						01 Nov 2016		
		Local	2,000,000.000	98.623811	1,972,476.22	98.299800	1,965,996.00	-6,480.22	1.35
		Base		98.623811	1,972,476.22	98.299800	1,965,996.00	-6,480.22	1.35
465139UN1	AID ISRAEL US GOVT GUAR 05/17 0.00000						01 May 2017		
		Local	1,410,000.000	98.069757	1,382,783.57	97.373000	1,372,959.30	-9,824.27	0.95
		Base		98.069757	1,382,783.57	97.373000	1,372,959.30	-9,824.27	0.95

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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
62889KAB7	NCUA GUARANTEED NOTES US GOVT GUAR 06/15 1.4					1.4	12 Jun 2015		
		Local	4,030,000.000	100.735636	4,059,646.14	100.663000	4,056,718.90	-2,927.24	2.80
		Base		100.735636	4,059,646.14	100.663000	4,056,718.90	-2,927.24	2.80
690353A56	OVERSEAS PRIVATE INV COR US GOVT GUAR 08/16 0.00000					0.01	20 Aug 2016		
		Local	3,000,000.000	100.134491	3,004,034.73	100.000000	3,000,000.00	-4,034.73	2.07
		Base		100.134491	3,004,034.73	100.000000	3,000,000.00	-4,034.73	2.07
690353UT2	OVERSEAS PRIVATE INV COR US GOVT GUAR 11/17 0.00000						17 Nov 2017		
		Local	2,000,000.000	102.654863	2,053,097.25	103.657300	2,073,146.00	20,048.75	1.43
		Base		102.654863	2,053,097.25	103.657300	2,073,146.00	20,048.75	1.43
690353WF0	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/17 0.57					0.57	15 Jun 2017		
		Local	2,605,263.120	100.071504	2,607,125.98	100.087866	2,607,552.26	426.28	1.80
Original Face:		Base	4,500,000.000	100.071504	2,607,125.98	100.087866	2,607,552.26	426.28	1.80
690353ZQ3	OVERSEAS PRIVATE INV COR US GOVT GUAR 06/25 0.6					0.01	21 Jun 2025		
		Local	1,000,000.000	100.281962	1,002,819.62	99.959800	999,598.00	-3,221.62	0.69
		Base		100.281962	1,002,819.62	99.959800	999,598.00	-3,221.62	0.69
903724AK8	UKRAINE AID US GOVT GUAR 05/19 1.844					1.844	16 May 2019		
		Local	2,270,000.000	99.997375	2,269,940.41	100.300000	2,276,810.00	6,869.59	1.57
		Base		99.997375	2,269,940.41	100.300000	2,276,810.00	6,869.59	1.57
911759JQ2	HOUSING URBAN DEVELOPMNT US GOVT GUAR 08/15 4.33					4.33	01 Aug 2015		
		Local	9,000,000.000	102.717121	9,244,540.93	103.036200	9,273,258.00	28,717.07	6.39
		Base		102.717121	9,244,540.93	103.036200	9,273,258.00	28,717.07	6.39
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		Local	500,000.000	102.478868	512,394.34	103.117200	515,586.00	3,191.66	0.36
		Base		102.478868	512,394.34	103.117200	515,586.00	3,191.66	0.36
912820F28	STRIP PRINC 07/15 0.00000						15 Jul 2015		
		Local	622,000.000	99.797862	620,742.70	99.926400	621,542.21	799.51	0.43
		Base		99.797862	620,742.70	99.926400	621,542.21	799.51	0.43
912820J32	STRIP PRINC 10/15 0.00000						31 Oct 2015		
		Local	291,000.000	99.663890	290,021.92	99.829800	290,504.72	482.80	0.20
		Base		99.663890	290,021.92	99.829800	290,504.72	482.80	0.20

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912820RY5	STRIP PRINC 09/15 0.00000						15 Sep 2015		
		217,000.000	Local	99.723770	216,400.58	99.877900	216,735.04	334.46	0.15
			Base	99.723770	216,400.58	99.877900	216,735.04	334.46	0.15
912820UY1	STRIP PRINC 12/16 0.00000						31 Dec 2016		
		686,000.000	Local	98.591751	676,339.41	98.679500	676,941.37	601.96	0.47
			Base	98.591751	676,339.41	98.679500	676,941.37	601.96	0.47
912820WD5	STRIP PRINC 06/15 0.00000						30 Jun 2015		
		315,000.000	Local	99.816213	314,421.07	99.934900	314,794.94	373.87	0.22
			Base	99.816213	314,421.07	99.934900	314,794.94	373.87	0.22
912820XG7	STRIP PRINC 12/15 0.00000						31 Dec 2015		
		152,000.000	Local	99.584533	151,368.49	99.758400	151,632.77	264.28	0.10
			Base	99.584533	151,368.49	99.758400	151,632.77	264.28	0.10
912828KR0	US TREASURY N/B 04/16 2.625					2.625	30 Apr 2016		
		2,000,000.000	Local	102.880837	2,057,616.73	103.398400	2,067,968.00	10,351.27	1.43
			Base	102.880837	2,057,616.73	103.398400	2,067,968.00	10,351.27	1.43
912828LL2	US TREASURY N/B 08/16 3					3.0	31 Aug 2016		
		5,000,000.000	Local	104.514026	5,225,701.30	104.617200	5,230,860.00	5,158.70	3.60
			Base	104.514026	5,225,701.30	104.617200	5,230,860.00	5,158.70	3.60
912828NZ9	US TREASURY N/B 09/15 1.25					1.25	30 Sep 2015		
		2,000,000.000	Local	100.042874	2,000,857.47	101.000000	2,020,000.00	19,142.53	1.39
			Base	100.042874	2,000,857.47	101.000000	2,020,000.00	19,142.53	1.39
912828PM6	US TREASURY N/B 12/15 2.125					2.125	31 Dec 2015		
		2,500,000.000	Local	101.937087	2,548,427.18	102.218800	2,555,470.00	7,042.82	1.76
			Base	101.937087	2,548,427.18	102.218800	2,555,470.00	7,042.82	1.76
912828RX0	US TREASURY N/B 12/16 0.875					0.875	31 Dec 2016		
		2,000,000.000	Local	100.145788	2,002,915.75	100.570300	2,011,406.00	8,490.25	1.39
			Base	100.145788	2,002,915.75	100.570300	2,011,406.00	8,490.25	1.39
912828SC5	US TREASURY N/B 01/17 0.875					0.875	31 Jan 2017		
		2,000,000.000	Local	100.436550	2,008,731.00	100.546900	2,010,938.00	2,207.00	1.39
			Base	100.436550	2,008,731.00	100.546900	2,010,938.00	2,207.00	1.39

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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
912828TG5	US TREASURY N/B 07/17 0.5					0.5	31 Jul 2017		
		2,000,000.000	Local	99.447833	1,988,956.66	99.023400	1,980,468.00	-8,488.66	1.36
			Base	99.447833	1,988,956.66	99.023400	1,980,468.00	-8,488.66	1.36
912828TW0	US TREASURY N/B 10/17 0.75					0.75	31 Oct 2017		
		5,000,000.000	Local	100.108623	5,005,431.17	99.343800	4,967,190.00	-38,241.17	3.42
			Base	100.108623	5,005,431.17	99.343800	4,967,190.00	-38,241.17	3.42
912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		2,500,000.000	Local	99.909092	2,497,727.29	100.070300	2,501,757.50	4,030.21	1.72
			Base	99.909092	2,497,727.29	100.070300	2,501,757.50	4,030.21	1.72
912834BF4	STRIPS 03/15 0.00000						31 Mar 2015		
		118,000.000	Local	99.885856	117,865.31	99.962100	117,955.28	89.97	0.08
			Base	99.885856	117,865.31	99.962100	117,955.28	89.97	0.08
912834BG2	STRIPS 09/15 0.00000						30 Sep 2015		
		114,000.000	Local	99.701500	113,659.71	99.854300	113,833.90	174.19	0.08
			Base	99.701500	113,659.71	99.854300	113,833.90	174.19	0.08
912834BH0	STRIPS 03/16 0.00000						31 Mar 2016		
		114,000.000	Local	99.412298	113,330.02	99.559000	113,497.26	167.24	0.08
			Base	99.412298	113,330.02	99.559000	113,497.26	167.24	0.08
912834EE4	STRIPS 06/15 0.00000						30 Jun 2015		
		166,000.000	Local	99.803127	165,673.19	99.924100	165,874.01	200.82	0.11
			Base	99.803127	165,673.19	99.924100	165,874.01	200.82	0.11
912834EF1	STRIPS 12/15 0.00000						31 Dec 2015		
		133,000.000	Local	99.584534	132,447.43	99.735700	132,648.48	201.05	0.09
			Base	99.584534	132,447.43	99.735700	132,648.48	201.05	0.09
US DOLLAR Total									
		119,905,702.270	Local		123,338,130.29		123,058,036.85	-280,093.44	84.81
	Original Face:	106,556,139.000	Base		123,338,130.29		123,058,036.85	-280,093.44	84.81
FIXED INCOME Total									
		119,905,702.270	Base		123,338,130.29		123,058,036.85	-280,093.44	84.81

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

Base Currency: USD - US DOLLAR

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

Original Face: 106,556,139.000

Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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								
		141,953,384.070	Base	145,385,361.02		145,105,267.58	-280,093.44	100.00
Original Face:		106,556,139.000						

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

Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-916,927.580	Local	1.000000	-916,927.58	1.000000	-916,927.58	0.00	0.05
			Base	1.000000	-916,927.58	1.000000	-916,927.58	0.00	0.05
US DOLLAR Total									
		-916,927.580	Local		-916,927.58		-916,927.58	0.00	0.05
			Base		-916,927.58		-916,927.58	0.00	0.05
CASH Total									
		-916,927.580	Base		-916,927.58		-916,927.58	0.00	0.05
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076504	31 Dec 2099		
		5,013,386.760	Local	100.000000	5,013,386.76	100.000000	5,013,386.76	0.00	0.27
			Base	100.000000	5,013,386.76	100.000000	5,013,386.76	0.00	0.27
US DOLLAR Total									
		5,013,386.760	Local		5,013,386.76		5,013,386.76	0.00	0.27
			Base		5,013,386.76		5,013,386.76	0.00	0.27
CASH EQUIVALENT Total									
		5,013,386.760	Base		5,013,386.76		5,013,386.76	0.00	0.27
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
00101J106	ADT CORP/THE COMMON STOCK USD.01								
		17,736.000	Local	25.848535	458,449.61	35.840000	635,658.24	177,208.63	0.03
			Base	25.848535	458,449.61	35.840000	635,658.24	177,208.63	0.03

& 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
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	46,179.000	38.957989	1,799,040.98	59.730000	2,758,271.67	959,230.69	0.15
		Base		38.957989	1,799,040.98	59.730000	2,758,271.67	959,230.69	0.15
001204106	AGL RESOURCES INC COMMON STOCK USD5.								
		Local	12,178.000	37.375653	455,160.70	53.910000	656,515.98	201,355.28	0.04
		Base		37.375653	455,160.70	53.910000	656,515.98	201,355.28	0.04
00130H105	AES CORP COMMON STOCK USD.01								
		Local	67,823.000	20.544220	1,393,370.66	14.070000	954,269.61	-439,101.05	0.05
		Base		20.544220	1,393,370.66	14.070000	954,269.61	-439,101.05	0.05
00206R102	AT+T INC COMMON STOCK USD1.								
		Local	528,599.000	37.539548	19,843,367.43	34.840000	18,416,389.16	-1,426,978.27	1.00
		Base		37.539548	19,843,367.43	34.840000	18,416,389.16	-1,426,978.27	1.00
002824100	ABBOTT LABORATORIES COMMON STOCK NPV								
		Local	153,269.000	23.393456	3,585,491.65	43.590000	6,680,995.71	3,095,504.06	0.36
		Base		23.393456	3,585,491.65	43.590000	6,680,995.71	3,095,504.06	0.36
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	162,239.000	26.162995	4,244,658.11	63.460000	10,295,686.94	6,051,028.83	0.56
		Base		26.162995	4,244,658.11	63.460000	10,295,686.94	6,051,028.83	0.56
00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		Local	48,161.000	31.661007	1,524,825.77	70.120000	3,377,049.32	1,852,223.55	0.18
		Base		31.661007	1,524,825.77	70.120000	3,377,049.32	1,852,223.55	0.18
00817Y108	AETNA INC COMMON STOCK USD.01								
		Local	36,144.000	30.121467	1,088,710.29	82.510000	2,982,241.44	1,893,531.15	0.16
		Base		30.121467	1,088,710.29	82.510000	2,982,241.44	1,893,531.15	0.16
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	5,662.000	205.389357	1,162,914.54	199.790000	1,131,210.98	-31,703.56	0.06
		Base		205.389357	1,162,914.54	199.790000	1,131,210.98	-31,703.56	0.06
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	33,994.000	41.818549	1,421,579.75	55.280000	1,879,188.32	457,608.57	0.10
		Base		41.818549	1,421,579.75	55.280000	1,879,188.32	457,608.57	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
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.								
		Local	19,542.000	63.695108	1,244,729.81	134.660000	2,631,525.72	1,386,795.91	0.14
		Base		63.695108	1,244,729.81	134.660000	2,631,525.72	1,386,795.91	0.14
009363102	AIRGAS INC COMMON STOCK USD.01								
		Local	6,837.000	55.562261	379,879.18	111.540000	762,598.98	382,719.80	0.04
		Base		55.562261	379,879.18	111.540000	762,598.98	382,719.80	0.04
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,159.000	42.308156	768,273.80	60.300000	1,094,987.70	326,713.90	0.06
		Base		42.308156	768,273.80	60.300000	1,094,987.70	326,713.90	0.06
013817101	ALCOA INC COMMON STOCK USD1.								
		Local	119,900.000	21.074197	2,526,796.18	16.760000	2,009,524.00	-517,272.18	0.11
		Base		21.074197	2,526,796.18	16.760000	2,009,524.00	-517,272.18	0.11
015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	20,162.000	95.581718	1,927,118.59	191.360000	3,858,200.32	1,931,081.73	0.21
		Base		95.581718	1,927,118.59	191.360000	3,858,200.32	1,931,081.73	0.21
01741R102	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	11,081.000	42.226152	467,907.99	32.850000	364,010.85	-103,897.14	0.02
		Base		42.226152	467,907.99	32.850000	364,010.85	-103,897.14	0.02
018490102	ALLERGAN INC COMMON STOCK USD.01								
		Local	30,291.000	57.584817	1,744,301.68	190.060000	5,757,107.46	4,012,805.78	0.31
		Base		57.584817	1,744,301.68	190.060000	5,757,107.46	4,012,805.78	0.31
018581108	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01								
		Local	5,659.000	250.433757	1,417,204.63	283.350000	1,603,477.65	186,273.02	0.09
		Base		250.433757	1,417,204.63	283.350000	1,603,477.65	186,273.02	0.09
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	44,175.000	38.731157	1,710,948.84	64.850000	2,864,748.75	1,153,799.91	0.16
		Base		38.731157	1,710,948.84	64.850000	2,864,748.75	1,153,799.91	0.16
021441100	ALTERA CORP COMMON STOCK USD.001								
		Local	31,494.000	30.413333	957,837.51	34.370000	1,082,448.78	124,611.27	0.06
		Base		30.413333	957,837.51	34.370000	1,082,448.78	124,611.27	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	202,170.000	16.774140	3,391,227.91	48.340000	9,772,897.80	6,381,669.89	0.53
		Base		16.774140	3,391,227.91	48.340000	9,772,897.80	6,381,669.89	0.53
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	38,617.000	110.731059	4,276,101.29	305.460000	11,795,948.82	7,519,847.53	0.64
		Base		110.731059	4,276,101.29	305.460000	11,795,948.82	7,519,847.53	0.64
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	24,731.000	39.140370	967,980.48	42.340000	1,047,110.54	79,130.06	0.06
		Base		39.140370	967,980.48	42.340000	1,047,110.54	79,130.06	0.06
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	49,809.000	36.489961	1,817,528.46	58.340000	2,905,857.06	1,088,328.60	0.16
		Base		36.489961	1,817,528.46	58.340000	2,905,857.06	1,088,328.60	0.16
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	91,741.000	43.676996	4,006,971.28	89.950000	8,252,102.95	4,245,131.67	0.45
		Base		43.676996	4,006,971.28	89.950000	8,252,102.95	4,245,131.67	0.45
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	145,440.000	111.219047	16,175,698.24	53.570000	7,791,220.80	-8,384,477.44	0.42
		Base		111.219047	16,175,698.24	53.570000	7,791,220.80	-8,384,477.44	0.42
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	40,378.000	46.990397	1,897,378.26	97.500000	3,936,855.00	2,039,476.74	0.21
		Base		46.990397	1,897,378.26	97.500000	3,936,855.00	2,039,476.74	0.21
03073E105	AMERISOURCEBERGEN CORP COMMON STOCK USD.01								
		Local	21,728.000	21.689744	471,274.75	85.410000	1,855,788.48	1,384,513.73	0.10
		Base		21.689744	471,274.75	85.410000	1,855,788.48	1,384,513.73	0.10
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	19,082.000	36.714778	700,591.40	126.170000	2,407,575.94	1,706,984.54	0.13
		Base		36.714778	700,591.40	126.170000	2,407,575.94	1,706,984.54	0.13
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	25,052.000	46.223182	1,157,983.15	52.150000	1,306,461.80	148,478.65	0.07
		Base		46.223182	1,157,983.15	52.150000	1,306,461.80	148,478.65	0.07

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	77,425.000	61.047758	4,726,622.70	162.180000	12,556,786.50	7,830,163.80	0.68
		Base		61.047758	4,726,622.70	162.180000	12,556,786.50	7,830,163.80	0.68
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	31,972.000	21.330149	681,967.52	50.580000	1,617,143.76	935,176.24	0.09
		Base		21.330149	681,967.52	50.580000	1,617,143.76	935,176.24	0.09
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
		Local	51,571.000	46.722716	2,409,537.21	91.780000	4,733,186.38	2,323,649.17	0.26
		Base		46.722716	2,409,537.21	91.780000	4,733,186.38	2,323,649.17	0.26
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	32,027.000	39.642144	1,269,618.94	49.620000	1,589,179.74	319,560.80	0.09
		Base		39.642144	1,269,618.94	49.620000	1,589,179.74	319,560.80	0.09
036752103	ANTHEM INC COMMON STOCK USD.01								
		Local	27,954.000	50.421067	1,409,470.51	126.690000	3,541,492.26	2,132,021.75	0.19
		Base		50.421067	1,409,470.51	126.690000	3,541,492.26	2,132,021.75	0.19
037411105	APACHE CORP COMMON STOCK USD.625								
		Local	38,985.000	68.021905	2,651,833.95	77.200000	3,009,642.00	357,808.05	0.16
		Base		68.021905	2,651,833.95	77.200000	3,009,642.00	357,808.05	0.16
03748R101	APARTMENT INVT + MGMT CO A REIT USD.01								
		Local	14,891.000	22.268762	331,604.13	35.790000	532,948.89	201,344.76	0.03
		Base		22.268762	331,604.13	35.790000	532,948.89	201,344.76	0.03
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	610,333.000	22.247107	13,578,143.81	108.000000	65,915,964.00	52,337,820.19	3.57
		Base		22.247107	13,578,143.81	108.000000	65,915,964.00	52,337,820.19	3.57
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	124,188.000	19.712949	2,448,111.71	22.090000	2,743,312.92	295,201.21	0.15
		Base		19.712949	2,448,111.71	22.090000	2,743,312.92	295,201.21	0.15
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK NPV								
		Local	65,797.000	23.484485	1,545,208.69	47.000000	3,092,459.00	1,547,250.31	0.17
		Base		23.484485	1,545,208.69	47.000000	3,092,459.00	1,547,250.31	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
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	7,276.000	52.248969	380,163.50	68.220000	496,368.72	116,205.22	0.03
		Base		52.248969	380,163.50	68.220000	496,368.72	116,205.22	0.03
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	23,162.000	25.754145	596,517.51	57.540000	1,332,741.48	736,223.97	0.07
		Base		25.754145	596,517.51	57.540000	1,332,741.48	736,223.97	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	49,019.000	39.649768	1,943,592.00	81.780000	4,008,773.82	2,065,181.82	0.22
		Base		39.649768	1,943,592.00	81.780000	4,008,773.82	2,065,181.82	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	7,974.000	36.316827	289,590.38	57.260000	456,591.24	167,000.86	0.02
		Base		36.316827	289,590.38	57.260000	456,591.24	167,000.86	0.02
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	3,323.000	206.229254	685,299.81	553.520000	1,839,346.96	1,154,047.15	0.10
		Base		206.229254	685,299.81	553.520000	1,839,346.96	1,154,047.15	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	13,371.000	126.942058	1,697,342.26	155.840000	2,083,736.64	386,394.38	0.11
		Base		126.942058	1,697,342.26	155.840000	2,083,736.64	386,394.38	0.11
053611109	AVERY DENNISON CORP COMMON STOCK USD1.								
		Local	9,554.000	49.364902	471,632.27	46.850000	447,604.90	-24,027.37	0.02
		Base		49.364902	471,632.27	46.850000	447,604.90	-24,027.37	0.02
054303102	AVON PRODUCTS INC COMMON STOCK USD.25								
		Local	44,300.000	26.555356	1,176,402.28	10.400000	460,720.00	-715,682.28	0.02
		Base		26.555356	1,176,402.28	10.400000	460,720.00	-715,682.28	0.02
054937107	BB+T CORP COMMON STOCK USD5.								
		Local	73,345.000	31.581221	2,316,324.64	37.880000	2,778,308.60	461,983.96	0.15
		Base		31.581221	2,316,324.64	37.880000	2,778,308.60	461,983.96	0.15
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
		Local	44,344.000	57.351100	2,543,177.18	52.960000	2,348,458.24	-194,718.94	0.13
		Base		57.351100	2,543,177.18	52.960000	2,348,458.24	-194,718.94	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
058498106	BALL CORP COMMON STOCK NPV								
		14,111.000	Local	17.507007	247,041.37	64.430000	909,171.73	662,130.36	0.05
			Base	17.507007	247,041.37	64.430000	909,171.73	662,130.36	0.05
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		1,071,863.000	Local	24.028998	25,755,794.36	17.160000	18,393,169.08	-7,362,625.28	1.00
			Base	24.028998	25,755,794.36	17.160000	18,393,169.08	-7,362,625.28	1.00
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		115,342.000	Local	35.211617	4,061,378.29	38.720000	4,466,042.24	404,663.95	0.24
			Base	35.211617	4,061,378.29	38.720000	4,466,042.24	404,663.95	0.24
067383109	CR BARD INC COMMON STOCK USD.25								
		7,608.000	Local	63.392039	482,286.63	163.970000	1,247,483.76	765,197.13	0.07
			Base	63.392039	482,286.63	163.970000	1,247,483.76	765,197.13	0.07
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.								
		55,212.000	Local	45.129521	2,491,691.09	70.140000	3,872,569.68	1,380,878.59	0.21
			Base	45.129521	2,491,691.09	70.140000	3,872,569.68	1,380,878.59	0.21
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.								
		19,554.000	Local	56.045890	1,095,921.34	128.700000	2,516,599.80	1,420,678.46	0.14
			Base	56.045890	1,095,921.34	128.700000	2,516,599.80	1,420,678.46	0.14
075896100	BED BATH + BEYOND INC COMMON STOCK USD.01								
		18,871.000	Local	33.384597	630,000.73	67.340000	1,270,773.14	640,772.41	0.07
			Base	33.384597	630,000.73	67.340000	1,270,773.14	640,772.41	0.07
081437105	BEMIS COMPANY COMMON STOCK USD.1								
		10,181.000	Local	25.488778	259,501.25	38.470000	391,663.07	132,161.82	0.02
			Base	25.488778	259,501.25	38.470000	391,663.07	132,161.82	0.02
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		185,817.000	Local	75.457752	14,021,333.16	140.160000	26,044,110.72	12,022,777.56	1.41
			Base	75.457752	14,021,333.16	140.160000	26,044,110.72	12,022,777.56	1.41
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		29,577.000	Local	32.193290	952,180.93	34.140000	1,009,758.78	57,577.85	0.05
			Base	32.193290	952,180.93	34.140000	1,009,758.78	57,577.85	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
09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005								
		Local	24,070.000	70.215103	1,690,077.53	321.080000	7,728,395.60	6,038,318.07	0.42
		Base		70.215103	1,690,077.53	321.080000	7,728,395.60	6,038,318.07	0.42
09247X101	BLACKROCK INC COMMON STOCK USD.01								
		Local	12,858.000	199.821728	2,569,307.78	341.110000	4,385,992.38	1,816,684.60	0.24
		Base		199.821728	2,569,307.78	341.110000	4,385,992.38	1,816,684.60	0.24
093671105	H+R BLOCK INC COMMON STOCK NPV								
		Local	28,039.000	18.377719	515,292.87	32.310000	905,940.09	390,647.22	0.05
		Base		18.377719	515,292.87	32.310000	905,940.09	390,647.22	0.05
097023105	BOEING CO/THE COMMON STOCK USD5.								
		Local	68,309.000	61.967090	4,232,909.92	124.910000	8,532,477.19	4,299,567.27	0.46
		Base		61.967090	4,232,909.92	124.910000	8,532,477.19	4,299,567.27	0.46
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	23,281.000	33.046247	769,349.67	57.020000	1,327,482.62	558,132.95	0.07
		Base		33.046247	769,349.67	57.020000	1,327,482.62	558,132.95	0.07
101121101	BOSTON PROPERTIES INC REIT USD.01								
		Local	15,605.000	89.535020	1,397,193.99	126.750000	1,977,933.75	580,739.76	0.11
		Base		89.535020	1,397,193.99	126.750000	1,977,933.75	580,739.76	0.11
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	135,127.000	17.057533	2,304,933.21	13.280000	1,794,486.56	-510,446.65	0.10
		Base		17.057533	2,304,933.21	13.280000	1,794,486.56	-510,446.65	0.10
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	168,987.000	39.231910	6,629,682.84	58.190000	9,833,353.53	3,203,670.69	0.53
		Base		39.231910	6,629,682.84	58.190000	9,833,353.53	3,203,670.69	0.53
111320107	BROADCOM CORP CL A COMMON STOCK USD.0001								
		Local	54,819.000	43.402544	2,379,284.08	41.880000	2,295,819.72	-83,464.36	0.12
		Base		43.402544	2,379,284.08	41.880000	2,295,819.72	-83,464.36	0.12
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	16,104.000	35.703627	574,971.21	92.670000	1,492,357.68	917,386.47	0.08
		Base		35.703627	574,971.21	92.670000	1,492,357.68	917,386.47	0.08

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124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
		Local	49,402.000	37.196371	1,837,575.10	54.220000	2,678,576.44	841,001.34	0.15
		Base		37.196371	1,837,575.10	54.220000	2,678,576.44	841,001.34	0.15
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	28,435.000	20.095113	571,404.53	32.000000	909,920.00	338,515.47	0.05
		Base		20.095113	571,404.53	32.000000	909,920.00	338,515.47	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	5,063.000	131.994561	668,288.46	260.000000	1,316,380.00	648,091.54	0.07
		Base		131.994561	668,288.46	260.000000	1,316,380.00	648,091.54	0.07
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	15,000.000	52.234876	783,523.14	69.210000	1,038,150.00	254,626.86	0.06
		Base		52.234876	783,523.14	69.210000	1,038,150.00	254,626.86	0.06
125509109	CIGNA CORP COMMON STOCK USD.25								
		Local	26,891.000	35.105471	944,021.22	99.570000	2,677,536.87	1,733,515.65	0.15
		Base		35.105471	944,021.22	99.570000	2,677,536.87	1,733,515.65	0.15
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	32,195.000	85.665249	2,757,992.70	83.810000	2,698,262.95	-59,729.75	0.15
		Base		85.665249	2,757,992.70	83.810000	2,698,262.95	-59,729.75	0.15
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	28,027.000	19.184014	537,670.37	32.670000	915,642.09	377,971.72	0.05
		Base		19.184014	537,670.37	32.670000	915,642.09	377,971.72	0.05
126408103	CSX CORP COMMON STOCK USD1.								
		Local	101,885.000	11.080131	1,128,899.19	35.630000	3,630,162.55	2,501,263.36	0.20
		Base		11.080131	1,128,899.19	35.630000	3,630,162.55	2,501,263.36	0.20
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	118,046.000	32.472674	3,833,269.24	85.810000	10,129,527.26	6,296,258.02	0.55
		Base		32.472674	3,833,269.24	85.810000	10,129,527.26	6,296,258.02	0.55
12673P105	CA INC COMMON STOCK USD.1								
		Local	32,662.000	31.500239	1,028,860.79	29.060000	949,157.72	-79,703.07	0.05
		Base		31.500239	1,028,860.79	29.060000	949,157.72	-79,703.07	0.05

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12686C109	CABLEVISION SYSTEMS NY GRP A COMMON STOCK USD.01								
		Local	22,108.000	23.402055	517,372.63	18.620000	411,650.96	-105,721.67	0.02
		Base		23.402055	517,372.63	18.620000	411,650.96	-105,721.67	0.02
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1								
		Local	42,534.000	16.111026	685,266.36	31.100000	1,322,807.40	637,541.04	0.07
		Base		16.111026	685,266.36	31.100000	1,322,807.40	637,541.04	0.07
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01								
		Local	20,682.000	42.699466	883,110.35	59.550000	1,231,613.10	348,502.75	0.07
		Base		42.699466	883,110.35	59.550000	1,231,613.10	348,502.75	0.07
134429109	CAMPBELL SOUP CO COMMON STOCK USD.0375								
		Local	18,238.000	34.509457	629,383.48	44.170000	805,572.46	176,188.98	0.04
		Base		34.509457	629,383.48	44.170000	805,572.46	176,188.98	0.04
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	57,215.000	55.047379	3,149,535.79	82.770000	4,735,685.55	1,586,149.76	0.26
		Base		55.047379	3,149,535.79	82.770000	4,735,685.55	1,586,149.76	0.26
14149Y108	CARDINAL HEALTH INC COMMON STOCK NPV								
		Local	34,315.000	40.129051	1,377,028.38	78.480000	2,693,041.20	1,316,012.82	0.15
		Base		40.129051	1,377,028.38	78.480000	2,693,041.20	1,316,012.82	0.15
14170T101	CAREFUSION CORP COMMON STOCK USD.01								
		Local	20,678.000	28.707258	593,608.69	57.370000	1,186,296.86	592,688.17	0.06
		Base		28.707258	593,608.69	57.370000	1,186,296.86	592,688.17	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	22,347.000	23.791321	531,664.65	55.910000	1,249,420.77	717,756.12	0.07
		Base		23.791321	531,664.65	55.910000	1,249,420.77	717,756.12	0.07
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	45,907.000	37.714031	1,731,338.04	40.150000	1,843,166.05	111,828.01	0.10
		Base		37.714031	1,731,338.04	40.150000	1,843,166.05	111,828.01	0.10
149123101	CATERPILLAR INC COMMON STOCK USD1.								
		Local	63,995.000	53.756919	3,440,174.05	101.410000	6,489,732.95	3,049,558.90	0.35
		Base		53.756919	3,440,174.05	101.410000	6,489,732.95	3,049,558.90	0.35

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151020104	CELGENE CORP COMMON STOCK USD.01								
		Local	81,493.000	30.372461	2,475,142.94	107.090000	8,727,085.37	6,251,942.43	0.47
		Base		30.372461	2,475,142.94	107.090000	8,727,085.37	6,251,942.43	0.47
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	43,808.000	18.553414	812,787.95	24.550000	1,075,486.40	262,698.45	0.06
		Base		18.553414	812,787.95	24.550000	1,075,486.40	262,698.45	0.06
156700106	CENTURYLINK INC COMMON STOCK USD1.								
		Local	58,116.000	63.247822	3,675,710.44	41.480000	2,410,651.68	-1,265,058.76	0.13
		Base		63.247822	3,675,710.44	41.480000	2,410,651.68	-1,265,058.76	0.13
156782104	CERNER CORP COMMON STOCK USD.01								
		Local	30,939.000	26.153466	809,162.08	63.340000	1,959,676.26	1,150,514.18	0.11
		Base		26.153466	809,162.08	63.340000	1,959,676.26	1,150,514.18	0.11
165167107	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01								
		Local	52,931.000	28.261728	1,495,921.55	22.180000	1,174,009.58	-321,911.97	0.06
		Base		28.261728	1,495,921.55	22.180000	1,174,009.58	-321,911.97	0.06
166764100	CHEVRONTEXACO CORP COMMON STOCK USD.75								
		Local	193,555.000	62.611050	12,118,681.79	119.950000	23,216,922.25	11,098,240.46	1.26
		Base		62.611050	12,118,681.79	119.950000	23,216,922.25	11,098,240.46	1.26
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	3,162.000	285.592653	903,043.97	638.000000	2,017,356.00	1,114,312.03	0.11
		Base		285.592653	903,043.97	638.000000	2,017,356.00	1,114,312.03	0.11
171232101	CHUBB CORP COMMON STOCK USD1.								
		Local	24,513.000	44.464968	1,089,969.75	99.360000	2,435,611.68	1,345,641.93	0.13
		Base		44.464968	1,089,969.75	99.360000	2,435,611.68	1,345,641.93	0.13
171798101	CIMAREX ENERGY CO COMMON STOCK USD.01								
		Local	8,870.000	141.519016	1,255,273.67	113.670000	1,008,252.90	-247,020.77	0.05
		Base		141.519016	1,255,273.67	113.670000	1,008,252.90	-247,020.77	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.								
		Local	15,012.000	35.736813	536,481.03	50.470000	757,655.64	221,174.61	0.04
		Base		35.736813	536,481.03	50.470000	757,655.64	221,174.61	0.04

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17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		519,753.000	Local	28.359454	14,739,911.10	24.470000	12,718,355.91	-2,021,555.19	0.69
			Base	28.359454	14,739,911.10	24.470000	12,718,355.91	-2,021,555.19	0.69
172908105	CINTAS CORP COMMON STOCK NPV								
		9,848.000	Local	36.346014	357,935.55	73.240000	721,267.52	363,331.97	0.04
			Base	36.346014	357,935.55	73.240000	721,267.52	363,331.97	0.04
172967424	CITIGROUP INC COMMON STOCK USD.01								
		309,024.000	Local	83.018964	25,654,852.21	53.530000	16,542,054.72	-9,112,797.49	0.90
			Base	83.018964	25,654,852.21	53.530000	16,542,054.72	-9,112,797.49	0.90
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
		16,764.000	Local	40.670616	681,802.20	64.230000	1,076,751.72	394,949.52	0.06
			Base	40.670616	681,802.20	64.230000	1,076,751.72	394,949.52	0.06
189054109	CLOROX COMPANY COMMON STOCK USD1.								
		13,132.000	Local	55.677131	731,152.09	99.500000	1,306,634.00	575,481.91	0.07
			Base	55.677131	731,152.09	99.500000	1,306,634.00	575,481.91	0.07
189754104	COACH INC COMMON STOCK USD.01								
		27,992.000	Local	32.173499	900,600.58	34.380000	962,364.96	61,764.38	0.05
			Base	32.173499	900,600.58	34.380000	962,364.96	61,764.38	0.05
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		402,344.000	Local	28.130423	11,318,106.90	41.880000	16,850,166.72	5,532,059.82	0.91
			Base	28.130423	11,318,106.90	41.880000	16,850,166.72	5,532,059.82	0.91
19122T109	COCA COLA ENTERPRISES COMMON STOCK USD.01								
		23,025.000	Local	22.474329	517,471.42	43.350000	998,133.75	480,662.33	0.05
			Base	22.474329	517,471.42	43.350000	998,133.75	480,662.33	0.05
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		61,964.000	Local	22.925494	1,420,555.28	48.850000	3,026,941.40	1,606,386.12	0.16
			Base	22.925494	1,420,555.28	48.850000	3,026,941.40	1,606,386.12	0.16
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.								
		87,507.000	Local	32.496284	2,843,652.33	66.880000	5,852,468.16	3,008,815.83	0.32
			Base	32.496284	2,843,652.33	66.880000	5,852,468.16	3,008,815.83	0.32

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20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	263,801.000	20.763878	5,477,531.78	55.350000	14,601,385.35	9,123,853.57	0.79
		Base		20.763878	5,477,531.78	55.350000	14,601,385.35	9,123,853.57	0.79
200340107	COMERICA INC COMMON STOCK USD5.								
		Local	18,432.000	44.507213	820,356.95	47.740000	879,943.68	59,586.73	0.05
		Base		44.507213	820,356.95	47.740000	879,943.68	59,586.73	0.05
205363104	COMPUTER SCIENCES CORP COMMON STOCK USD1.								
		Local	14,786.000	49.906657	737,919.83	60.400000	893,074.40	155,154.57	0.05
		Base		49.906657	737,919.83	60.400000	893,074.40	155,154.57	0.05
205887102	CONAGRA FOODS INC COMMON STOCK USD5.								
		Local	43,064.000	24.069320	1,036,521.21	34.350000	1,479,248.40	442,727.19	0.08
		Base		24.069320	1,036,521.21	34.350000	1,479,248.40	442,727.19	0.08
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	125,327.000	39.186322	4,911,104.16	72.150000	9,042,343.05	4,131,238.89	0.49
		Base		39.186322	4,911,104.16	72.150000	9,042,343.05	4,131,238.89	0.49
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
		Local	23,460.000	45.146791	1,059,143.71	36.800000	863,328.00	-195,815.71	0.05
		Base		45.146791	1,059,143.71	36.800000	863,328.00	-195,815.71	0.05
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	29,853.000	45.288243	1,351,989.92	63.360000	1,891,486.08	539,496.16	0.10
		Base		45.288243	1,351,989.92	63.360000	1,891,486.08	539,496.16	0.10
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	17,080.000	30.420394	519,580.33	91.540000	1,563,503.20	1,043,922.87	0.08
		Base		30.420394	519,580.33	91.540000	1,563,503.20	1,043,922.87	0.08
219350105	CORNING INC COMMON STOCK USD.5								
		Local	131,593.000	22.398125	2,947,436.45	20.430000	2,688,444.99	-258,991.46	0.15
		Base		22.398125	2,947,436.45	20.430000	2,688,444.99	-258,991.46	0.15
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	44,674.000	56.700291	2,533,028.80	133.370000	5,958,171.38	3,425,142.58	0.32
		Base		56.700291	2,533,028.80	133.370000	5,958,171.38	3,425,142.58	0.32

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228227104	CROWN CASTLE INTL CORP REIT USD.01								
		Local	34,029.000	59.123305	2,011,906.93	78.120000	2,658,345.48	646,438.55	0.14
		Base		59.123305	2,011,906.93	78.120000	2,658,345.48	646,438.55	0.14
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	17,433.000	38.582192	672,603.36	146.180000	2,548,355.94	1,875,752.58	0.14
		Base		38.582192	672,603.36	146.180000	2,548,355.94	1,875,752.58	0.14
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	33,806.000	27.333682	924,042.45	22.790000	770,438.74	-153,603.71	0.04
		Base		27.333682	924,042.45	22.790000	770,438.74	-153,603.71	0.04
233331107	DTE ENERGY COMPANY COMMON STOCK NPV								
		Local	18,040.000	45.125485	814,063.75	82.160000	1,482,166.40	668,102.65	0.08
		Base		45.125485	814,063.75	82.160000	1,482,166.40	668,102.65	0.08
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	62,134.000	34.929734	2,170,324.09	80.400000	4,995,573.60	2,825,249.51	0.27
		Base		34.929734	2,170,324.09	80.400000	4,995,573.60	2,825,249.51	0.27
237194105	DARDEN RESTAURANTS INC COMMON STOCK NPV								
		Local	13,486.000	29.769516	401,471.69	51.780000	698,305.08	296,833.39	0.04
		Base		29.769516	401,471.69	51.780000	698,305.08	296,833.39	0.04
23918K108	DAVITA HEALTHCARE PARTNERS I COMMON STOCK USD.001								
		Local	17,513.000	33.646065	589,243.53	78.070000	1,367,239.91	777,996.38	0.07
		Base		33.646065	589,243.53	78.070000	1,367,239.91	777,996.38	0.07
244199105	DEERE + CO COMMON STOCK USD1.								
		Local	36,534.000	41.173079	1,504,217.25	85.540000	3,125,118.36	1,620,901.11	0.17
		Base		41.173079	1,504,217.25	85.540000	3,125,118.36	1,620,901.11	0.17
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	85,927.000	22.540601	1,936,846.23	40.230000	3,456,843.21	1,519,996.98	0.19
		Base		22.540601	1,936,846.23	40.230000	3,456,843.21	1,519,996.98	0.19
247916208	DENBURY RESOURCES INC COMMON STOCK USD.001								
		Local	35,908.000	16.085321	577,591.70	12.400000	445,259.20	-132,332.50	0.02
		Base		16.085321	577,591.70	12.400000	445,259.20	-132,332.50	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
249030107	DENTSPLY INTERNATIONAL INC COMMON STOCK USD.01								
		Local	14,451.000	31.570195	456,220.89	50.770000	733,677.27	277,456.38	0.04
		Base		31.570195	456,220.89	50.770000	733,677.27	277,456.38	0.04
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	39,196.000	51.586704	2,021,992.44	60.000000	2,351,760.00	329,767.56	0.13
		Base		51.586704	2,021,992.44	60.000000	2,351,760.00	329,767.56	0.13
25271C102	DIAMOND OFFSHORE DRILLING COMMON STOCK USD.01								
		Local	6,850.000	64.072161	438,894.30	37.710000	258,313.50	-180,580.80	0.01
		Base		64.072161	438,894.30	37.710000	258,313.50	-180,580.80	0.01
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	160,968.000	32.112321	5,169,056.07	91.380000	14,709,255.84	9,540,199.77	0.80
		Base		32.112321	5,169,056.07	91.380000	14,709,255.84	9,540,199.77	0.80
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	47,082.000	20.570502	968,500.36	63.780000	3,002,889.96	2,034,389.60	0.16
		Base		20.570502	968,500.36	63.780000	3,002,889.96	2,034,389.60	0.16
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
		Local	15,082.000	17.983367	271,225.14	35.350000	533,148.70	261,923.56	0.03
		Base		17.983367	271,225.14	35.350000	533,148.70	261,923.56	0.03
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
		Local	27,853.000	21.662616	603,368.83	34.990000	974,576.47	371,207.64	0.05
		Base		21.662616	603,368.83	34.990000	974,576.47	371,207.64	0.05
25490A309	DIRECTV COMMON STOCK USD.01								
		Local	51,190.000	35.328878	1,808,485.29	86.790000	4,442,780.10	2,634,294.81	0.24
		Base		35.328878	1,808,485.29	86.790000	4,442,780.10	2,634,294.81	0.24
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	30,924.000	50.509039	1,561,941.51	62.670000	1,938,007.08	376,065.57	0.11
		Base		50.509039	1,561,941.51	62.670000	1,938,007.08	376,065.57	0.11
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	20,960.000	41.971420	879,720.96	60.570000	1,269,547.20	389,826.24	0.07
		Base		41.971420	879,720.96	60.570000	1,269,547.20	389,826.24	0.07

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25746U109	DOMINION RESOURCES INC/VA COMMON STOCK NPV								
		Local	59,390.000	36.863285	2,189,310.49	71.300000	4,234,507.00	2,045,196.51	0.23
		Base		36.863285	2,189,310.49	71.300000	4,234,507.00	2,045,196.51	0.23
260003108	DOVER CORP COMMON STOCK USD1.								
		Local	16,976.000	37.510211	636,773.34	79.440000	1,348,573.44	711,800.10	0.07
		Base		37.510211	636,773.34	79.440000	1,348,573.44	711,800.10	0.07
260543103	DOW CHEMICAL CO/THE COMMON STOCK USD2.5								
		Local	114,410.000	33.231442	3,802,009.32	49.400000	5,651,854.00	1,849,844.68	0.31
		Base		33.231442	3,802,009.32	49.400000	5,651,854.00	1,849,844.68	0.31
26138E109	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01								
		Local	19,889.000	25.874714	514,622.18	69.250000	1,377,313.25	862,691.07	0.07
		Base		25.874714	514,622.18	69.250000	1,377,313.25	862,691.07	0.07
263534109	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3								
		Local	93,290.000	48.551084	4,529,330.63	69.150000	6,451,003.50	1,921,672.87	0.35
		Base		48.551084	4,529,330.63	69.150000	6,451,003.50	1,921,672.87	0.35
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	72,091.000	52.118193	3,757,252.62	82.150000	5,922,275.65	2,165,023.03	0.32
		Base		52.118193	3,757,252.62	82.150000	5,922,275.65	2,165,023.03	0.32
26483E100	DUN + BRADSTREET CORP COMMON STOCK USD.01								
		Local	3,708.000	77.504649	287,387.24	122.810000	455,379.48	167,992.24	0.02
		Base		77.504649	287,387.24	122.810000	455,379.48	167,992.24	0.02
268648102	EMC CORP/MA COMMON STOCK USD.01								
		Local	206,778.000	27.043198	5,591,938.35	28.730000	5,940,731.94	348,793.59	0.32
		Base		27.043198	5,591,938.35	28.730000	5,940,731.94	348,793.59	0.32
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	55,801.000	34.928492	1,949,044.79	95.050000	5,303,885.05	3,354,840.26	0.29
		Base		34.928492	1,949,044.79	95.050000	5,303,885.05	3,354,840.26	0.29
26884L109	EQT CORP COMMON STOCK NPV								
		Local	15,443.000	39.429129	608,904.04	94.040000	1,452,259.72	843,355.68	0.08
		Base		39.429129	608,904.04	94.040000	1,452,259.72	843,355.68	0.08

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269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01								
		Local	29,428.000	26.276995	773,279.42	22.300000	656,244.40	-117,035.02	0.04
		Base		26.276995	773,279.42	22.300000	656,244.40	-117,035.02	0.04
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	15,201.000	32.969320	501,166.64	80.780000	1,227,936.78	726,770.14	0.07
		Base		32.969320	501,166.64	80.780000	1,227,936.78	726,770.14	0.07
278642103	EBAY INC COMMON STOCK USD.001								
		Local	115,129.000	27.275908	3,140,248.01	52.500000	6,044,272.50	2,904,024.49	0.33
		Base		27.275908	3,140,248.01	52.500000	6,044,272.50	2,904,024.49	0.33
278865100	ECOLAB INC COMMON STOCK USD1.								
		Local	27,487.000	46.031562	1,265,269.55	111.230000	3,057,379.01	1,792,109.46	0.17
		Base		46.031562	1,265,269.55	111.230000	3,057,379.01	1,792,109.46	0.17
281020107	EDISON INTERNATIONAL COMMON STOCK NPV								
		Local	33,209.000	34.249124	1,137,379.15	62.580000	2,078,219.22	940,840.07	0.11
		Base		34.249124	1,137,379.15	62.580000	2,078,219.22	940,840.07	0.11
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.								
		Local	10,807.000	86.931462	939,468.31	120.920000	1,306,782.44	367,314.13	0.07
		Base		86.931462	939,468.31	120.920000	1,306,782.44	367,314.13	0.07
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	31,865.000	33.316963	1,061,645.02	40.970000	1,305,509.05	243,864.03	0.07
		Base		33.316963	1,061,645.02	40.970000	1,305,509.05	243,864.03	0.07
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	71,138.000	38.533397	2,741,188.79	64.060000	4,557,100.28	1,815,911.49	0.25
		Base		38.533397	2,741,188.79	64.060000	4,557,100.28	1,815,911.49	0.25
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	18,307.000	60.016867	1,098,728.79	84.020000	1,538,154.14	439,425.35	0.08
		Base		60.016867	1,098,728.79	84.020000	1,538,154.14	439,425.35	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	12,413.000	31.442431	390,294.90	75.740000	940,160.62	549,865.72	0.05
		Base		31.442431	390,294.90	75.740000	940,160.62	549,865.72	0.05

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29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	36,871.000	42.555641	1,569,069.03	69.560000	2,564,746.76	995,677.73	0.14
		Base		42.555641	1,569,069.03	69.560000	2,564,746.76	995,677.73	0.14
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	6,470.000	174.494085	1,128,976.73	201.760000	1,305,387.20	176,410.47	0.07
		Base		174.494085	1,128,976.73	201.760000	1,305,387.20	176,410.47	0.07
30161N101	EXELON CORP COMMON STOCK NPV								
		Local	87,576.000	42.784166	3,746,866.16	36.590000	3,204,405.84	-542,460.32	0.17
		Base		42.784166	3,746,866.16	36.590000	3,204,405.84	-542,460.32	0.17
30212P303	EXPEDIA INC COMMON STOCK USD.001								
		Local	10,112.000	35.795732	361,966.44	84.970000	859,216.64	497,250.20	0.05
		Base		35.795732	361,966.44	84.970000	859,216.64	497,250.20	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	19,888.000	41.610044	827,540.56	42.660000	848,422.08	20,881.52	0.05
		Base		41.610044	827,540.56	42.660000	848,422.08	20,881.52	0.05
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01								
		Local	75,983.000	24.603081	1,869,415.94	76.820000	5,837,014.06	3,967,598.12	0.32
		Base		24.603081	1,869,415.94	76.820000	5,837,014.06	3,967,598.12	0.32
30231G102	EXXON MOBIL CORP COMMON STOCK NPV								
		Local	434,693.000	57.722724	25,091,664.05	96.710000	42,039,160.03	16,947,495.98	2.28
		Base		57.722724	25,091,664.05	96.710000	42,039,160.03	16,947,495.98	2.28
302445101	FLIR SYSTEMS INC COMMON STOCK USD.01								
		Local	14,446.000	29.116231	420,613.07	33.530000	484,374.38	63,761.31	0.03
		Base		29.116231	420,613.07	33.530000	484,374.38	63,761.31	0.03
302491303	FMC CORP COMMON STOCK USD.1								
		Local	13,573.000	29.837771	404,988.07	57.350000	778,411.55	373,423.48	0.04
		Base		29.837771	404,988.07	57.350000	778,411.55	373,423.48	0.04
30249U101	FMC TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,938.000	26.338358	630,487.62	56.040000	1,341,485.52	710,997.90	0.07
		Base		26.338358	630,487.62	56.040000	1,341,485.52	710,997.90	0.07

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30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
		Local	212,222.000	59.289503	12,582,536.81	74.990000	15,914,527.78	3,331,990.97	0.86
		Base		59.289503	12,582,536.81	74.990000	15,914,527.78	3,331,990.97	0.86
307000109	FAMILY DOLLAR STORES COMMON STOCK USD.1								
		Local	9,756.000	34.726758	338,794.25	78.290000	763,797.24	425,002.99	0.04
		Base		34.726758	338,794.25	78.290000	763,797.24	425,002.99	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	27,829.000	29.085699	809,425.93	44.040000	1,225,589.16	416,163.23	0.07
		Base		29.085699	809,425.93	44.040000	1,225,589.16	416,163.23	0.07
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	27,057.000	74.659533	2,020,062.99	167.400000	4,529,341.80	2,509,278.81	0.25
		Base		74.659533	2,020,062.99	167.400000	4,529,341.80	2,509,278.81	0.25
315616102	F5 NETWORKS INC COMMON STOCK NPV								
		Local	7,552.000	128.564363	970,918.07	122.980000	928,744.96	-42,173.11	0.05
		Base		128.564363	970,918.07	122.980000	928,744.96	-42,173.11	0.05
31620M106	FIDELITY NATIONAL INFORMATIO COMMON STOCK USD.01								
		Local	29,093.000	27.645446	804,288.96	58.390000	1,698,740.27	894,451.31	0.09
		Base		27.645446	804,288.96	58.390000	1,698,740.27	894,451.31	0.09
316773100	FIFTH THIRD BANCORP COMMON STOCK NPV								
		Local	85,033.000	24.401812	2,074,959.24	19.990000	1,699,809.67	-375,149.57	0.09
		Base		24.401812	2,074,959.24	19.990000	1,699,809.67	-375,149.57	0.09
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	7,659.000	107.124212	820,464.34	58.900000	451,115.10	-369,349.24	0.02
		Base		107.124212	820,464.34	58.900000	451,115.10	-369,349.24	0.02
337738108	FISERV INC COMMON STOCK USD.01								
		Local	25,402.000	21.423665	544,203.93	69.480000	1,764,930.96	1,220,727.03	0.10
		Base		21.423665	544,203.93	69.480000	1,764,930.96	1,220,727.03	0.10
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	42,845.000	45.641735	1,955,520.12	37.340000	1,599,832.30	-355,687.82	0.09
		Base		45.641735	1,955,520.12	37.340000	1,599,832.30	-355,687.82	0.09

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343412102	FLUOR CORP COMMON STOCK USD.01								
		Local	16,056.000	39.467881	633,696.29	66.340000	1,065,155.04	431,458.75	0.06
		Base		39.467881	633,696.29	66.340000	1,065,155.04	431,458.75	0.06
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25								
		Local	13,945.000	23.738054	331,027.16	67.990000	948,120.55	617,093.39	0.05
		Base		23.738054	331,027.16	67.990000	948,120.55	617,093.39	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	395,325.000	12.283031	4,855,789.22	14.090000	5,570,129.25	714,340.03	0.30
		Base		12.283031	4,855,789.22	14.090000	5,570,129.25	714,340.03	0.30
34988V106	FOSSIL GROUP INC COMMON STOCK USD.01								
		Local	4,746.000	129.304583	613,679.55	101.660000	482,478.36	-131,201.19	0.03
		Base		129.304583	613,679.55	101.660000	482,478.36	-131,201.19	0.03
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	40,153.000	25.179575	1,011,035.46	55.610000	2,232,908.33	1,221,872.87	0.12
		Base		25.179575	1,011,035.46	55.610000	2,232,908.33	1,221,872.87	0.12
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	105,908.000	30.974629	3,280,460.98	28.500000	3,018,378.00	-262,082.98	0.16
		Base		30.974629	3,280,460.98	28.500000	3,018,378.00	-262,082.98	0.16
35906A108	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25								
		Local	102,142.000	9.790791	1,000,051.02	6.540000	668,008.68	-332,042.34	0.04
		Base		9.790791	1,000,051.02	6.540000	668,008.68	-332,042.34	0.04
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001								
		Local	11,484.000	46.126715	529,719.20	42.760000	491,055.84	-38,663.36	0.03
		Base		46.126715	529,719.20	42.760000	491,055.84	-38,663.36	0.03
364730101	GANNETT CO COMMON STOCK USD1.								
		Local	23,000.000	47.473660	1,091,894.17	31.500000	724,500.00	-367,394.17	0.04
		Base		47.473660	1,091,894.17	31.500000	724,500.00	-367,394.17	0.04
364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	27,924.000	27.167149	758,615.47	37.890000	1,058,040.36	299,424.89	0.06
		Base		27.167149	758,615.47	37.890000	1,058,040.36	299,424.89	0.06

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369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.								
		Local	32,373.000	55.574858	1,799,124.88	139.760000	4,524,450.48	2,725,325.60	0.25
		Base		55.574858	1,799,124.88	139.760000	4,524,450.48	2,725,325.60	0.25
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06								
		Local	1,022,738.000	32.025967	32,754,173.80	25.810000	26,396,867.78	-6,357,306.02	1.43
		Base		32.025967	32,754,173.80	25.810000	26,396,867.78	-6,357,306.02	1.43
370023103	GENERAL GROWTH PROPERTIES REIT USD.01								
		Local	63,961.000	21.612777	1,382,374.81	25.910000	1,657,229.51	274,854.70	0.09
		Base		21.612777	1,382,374.81	25.910000	1,657,229.51	274,854.70	0.09
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	62,432.000	27.697086	1,729,184.50	51.960000	3,243,966.72	1,514,782.22	0.18
		Base		27.697086	1,729,184.50	51.960000	3,243,966.72	1,514,782.22	0.18
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	137,392.000	35.940166	4,937,891.35	31.400000	4,314,108.80	-623,782.55	0.23
		Base		35.940166	4,937,891.35	31.400000	4,314,108.80	-623,782.55	0.23
372460105	GENUINE PARTS CO COMMON STOCK USD1.								
		Local	15,605.000	40.299117	628,867.72	97.080000	1,514,933.40	886,065.68	0.08
		Base		40.299117	628,867.72	97.080000	1,514,933.40	886,065.68	0.08
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001								
		Local	50,617.000	23.228947	1,175,779.59	13.990000	708,131.83	-467,647.76	0.04
		Base		23.228947	1,175,779.59	13.990000	708,131.83	-467,647.76	0.04
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	154,082.000	18.687664	2,879,432.64	112.000000	17,257,184.00	14,377,751.36	0.94
		Base		18.687664	2,879,432.64	112.000000	17,257,184.00	14,377,751.36	0.94
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	41,765.000	116.125999	4,850,002.35	189.990000	7,934,932.35	3,084,930.00	0.43
		Base		116.125999	4,850,002.35	189.990000	7,934,932.35	3,084,930.00	0.43
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK NPV								
		Local	28,063.000	22.806691	640,024.16	24.230000	679,966.49	39,942.33	0.04
		Base		22.806691	640,024.16	24.230000	679,966.49	39,942.33	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
38259P508	GOOGLE INC CL A COMMON STOCK USD.001								
		Local	28,957.000	269.360085	7,799,859.99	567.870000	16,443,811.59	8,643,951.60	0.89
		Base		269.360085	7,799,859.99	567.870000	16,443,811.59	8,643,951.60	0.89
38259P706	GOOGLE INC CL C COMMON STOCK USD.001								
		Local	28,955.000	267.504455	7,745,591.49	559.080000	16,188,161.40	8,442,569.91	0.88
		Base		267.504455	7,745,591.49	559.080000	16,188,161.40	8,442,569.91	0.88
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	6,204.000	90.851796	563,644.54	246.800000	1,531,147.20	967,502.66	0.08
		Base		90.851796	563,644.54	246.800000	1,531,147.20	967,502.66	0.08
40414L109	HCP INC REIT USD1.								
		Local	46,766.000	35.809988	1,674,689.90	43.970000	2,056,301.02	381,611.12	0.11
		Base		35.809988	1,674,689.90	43.970000	2,056,301.02	381,611.12	0.11
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	86,692.000	31.397184	2,721,884.66	55.140000	4,780,196.88	2,058,312.22	0.26
		Base		31.397184	2,721,884.66	55.140000	4,780,196.88	2,058,312.22	0.26
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	22,166.000	42.616017	944,626.64	65.700000	1,456,306.20	511,679.56	0.08
		Base		42.616017	944,626.64	65.700000	1,456,306.20	511,679.56	0.08
413086109	HARMAN INTERNATIONAL COMMON STOCK USD.01								
		Local	6,941.000	76.539739	531,262.33	107.340000	745,046.94	213,784.61	0.04
		Base		76.539739	531,262.33	107.340000	745,046.94	213,784.61	0.04
413875105	HARRIS CORP COMMON STOCK USD1.								
		Local	10,679.000	44.717199	477,534.97	69.600000	743,258.40	265,723.43	0.04
		Base		44.717199	477,534.97	69.600000	743,258.40	265,723.43	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	45,643.000	43.914531	2,004,390.95	39.580000	1,806,549.94	-197,841.01	0.10
		Base		43.914531	2,004,390.95	39.580000	1,806,549.94	-197,841.01	0.10
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	11,695.000	27.709613	324,063.92	57.530000	672,813.35	348,749.43	0.04
		Base		27.709613	324,063.92	57.530000	672,813.35	348,749.43	0.04

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42217K106	HEALTH CARE REIT INC REIT USD1.								
		Local	33,029.000	51.798784	1,710,862.04	71.110000	2,348,692.19	637,830.15	0.13
		Base		51.798784	1,710,862.04	71.110000	2,348,692.19	637,830.15	0.13
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	11,031.000	46.036412	507,827.66	86.820000	957,711.42	449,883.76	0.05
		Base		46.036412	507,827.66	86.820000	957,711.42	449,883.76	0.05
427866108	HERSHEY CO/THE COMMON STOCK USD1.								
		Local	15,208.000	42.398568	644,797.42	95.910000	1,458,599.28	813,801.86	0.08
		Base		42.398568	644,797.42	95.910000	1,458,599.28	813,801.86	0.08
42809H107	HESS CORP COMMON STOCK USD1.								
		Local	26,661.000	52.380064	1,396,504.88	84.810000	2,261,119.41	864,614.53	0.12
		Base		52.380064	1,396,504.88	84.810000	2,261,119.41	864,614.53	0.12
428236103	HEWLETT PACKARD CO COMMON STOCK USD.01								
		Local	190,227.000	33.851414	6,439,452.96	35.880000	6,825,344.76	385,891.80	0.37
		Base		33.851414	6,439,452.96	35.880000	6,825,344.76	385,891.80	0.37
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	137,188.000	42.385116	5,814,729.36	97.520000	13,378,573.76	7,563,844.40	0.73
		Base		42.385116	5,814,729.36	97.520000	13,378,573.76	7,563,844.40	0.73
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.								
		Local	79,763.000	47.018442	3,750,331.96	96.120000	7,666,819.56	3,916,487.60	0.42
		Base		47.018442	3,750,331.96	96.120000	7,666,819.56	3,916,487.60	0.42
440452100	HORMEL FOODS CORP COMMON STOCK USD.0586								
		Local	13,696.000	18.786263	257,296.66	53.910000	738,351.36	481,054.70	0.04
		Base		18.786263	257,296.66	53.910000	738,351.36	481,054.70	0.04
441060100	HOSPIRA INC COMMON STOCK USD.01								
		Local	17,198.000	36.518668	628,048.06	53.700000	923,532.60	295,484.54	0.05
		Base		36.518668	628,048.06	53.700000	923,532.60	295,484.54	0.05
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	77,153.000	18.750073	1,446,624.37	23.310000	1,798,436.43	351,812.06	0.10
		Base		18.750073	1,446,624.37	23.310000	1,798,436.43	351,812.06	0.10

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443683107	HUDSON CITY BANCORP INC COMMON STOCK USD.01								
		Local	49,045.000	12.796491	627,603.88	9.650000	473,284.25	-154,319.63	0.03
		Base		12.796491	627,603.88	9.650000	473,284.25	-154,319.63	0.03
444859102	HUMANA INC COMMON STOCK USD.166								
		Local	15,723.000	39.202476	616,380.53	138.850000	2,183,138.55	1,566,758.02	0.12
		Base		39.202476	616,380.53	138.850000	2,183,138.55	1,566,758.02	0.12
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	83,276.000	10.241441	852,866.20	9.910000	825,265.16	-27,601.04	0.04
		Base		10.241441	852,866.20	9.910000	825,265.16	-27,601.04	0.04
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	37,183.000	43.207361	1,606,579.29	91.050000	3,385,512.15	1,778,932.86	0.18
		Base		43.207361	1,606,579.29	91.050000	3,385,512.15	1,778,932.86	0.18
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	504,647.000	28.544554	14,404,923.45	34.010000	17,163,044.47	2,758,121.02	0.93
		Base		28.544554	14,404,923.45	34.010000	17,163,044.47	2,758,121.02	0.93
45822P105	INTEGRYS ENERGY GROUP INC COMMON STOCK USD1.								
		Local	8,150.000	50.901941	414,850.82	72.680000	592,342.00	177,491.18	0.03
		Base		50.901941	414,850.82	72.680000	592,342.00	177,491.18	0.03
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	11,563.000	135.070044	1,561,814.92	208.290000	2,408,457.27	846,642.35	0.13
		Base		135.070044	1,561,814.92	208.290000	2,408,457.27	846,642.35	0.13
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	94,566.000	115.805153	10,951,230.12	164.400000	15,546,650.40	4,595,420.28	0.84
		Base		115.805153	10,951,230.12	164.400000	15,546,650.40	4,595,420.28	0.84
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	8,273.000	43.396132	359,016.20	99.150000	820,267.95	461,251.75	0.04
		Base		43.396132	359,016.20	99.150000	820,267.95	461,251.75	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.								
		Local	43,526.000	34.072951	1,483,059.26	50.620000	2,203,286.12	720,226.86	0.12
		Base		34.072951	1,483,059.26	50.620000	2,203,286.12	720,226.86	0.12

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460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	42,953.000	17.534300	753,150.78	19.390000	832,858.67	79,707.89	0.05
		Base		17.534300	753,150.78	19.390000	832,858.67	79,707.89	0.05
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	28,936.000	35.087314	1,015,286.51	88.010000	2,546,657.36	1,531,370.85	0.14
		Base		35.087314	1,015,286.51	88.010000	2,546,657.36	1,531,370.85	0.14
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	3,664.000	313.330502	1,148,042.96	495.800000	1,816,611.20	668,568.24	0.10
		Base		313.330502	1,148,042.96	495.800000	1,816,611.20	668,568.24	0.10
462846106	IRON MOUNTAIN INC REIT USD.01								
		Local	17,518.000	25.942430	454,459.49	36.070000	631,874.26	177,414.77	0.03
		Base		25.942430	454,459.49	36.070000	631,874.26	177,414.77	0.03
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	383,381.000	41.839968	16,040,648.69	60.480000	23,186,882.88	7,146,234.19	1.26
		Base		41.839968	16,040,648.69	60.480000	23,186,882.88	7,146,234.19	1.26
466313103	JABIL CIRCUIT INC COMMON STOCK USD.001								
		Local	20,368.000	21.911018	446,283.61	20.950000	426,709.60	-19,574.01	0.02
		Base		21.911018	446,283.61	20.950000	426,709.60	-19,574.01	0.02
469814107	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.								
		Local	13,562.000	75.339640	1,021,756.20	47.450000	643,516.90	-378,239.30	0.03
		Base		75.339640	1,021,756.20	47.450000	643,516.90	-378,239.30	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.								
		Local	287,467.000	59.603051	17,133,910.26	107.780000	30,983,193.26	13,849,283.00	1.68
		Base		59.603051	17,133,910.26	107.780000	30,983,193.26	13,849,283.00	1.68
478366107	JOHNSON CONTROLS INC COMMON STOCK USD.01388								
		Local	67,884.000	23.117966	1,569,340.02	47.250000	3,207,519.00	1,638,178.98	0.17
		Base		23.117966	1,569,340.02	47.250000	3,207,519.00	1,638,178.98	0.17
481165108	JOY GLOBAL INC COMMON STOCK USD1.								
		Local	10,007.000	89.677552	897,403.26	52.630000	526,668.41	-370,734.85	0.03
		Base		89.677552	897,403.26	52.630000	526,668.41	-370,734.85	0.03

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48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	40,931.000	19.388280	793,581.69	21.070000	862,416.17	68,834.48	0.05
		Base		19.388280	793,581.69	21.070000	862,416.17	68,834.48	0.05
482480100	KLA TENCOR CORP COMMON STOCK USD.001								
		Local	16,856.000	43.119195	726,817.15	79.150000	1,334,152.40	607,335.25	0.07
		Base		43.119195	726,817.15	79.150000	1,334,152.40	607,335.25	0.07
485170302	KANSAS CITY SOUTHERN COMMON STOCK USD.01								
		Local	11,246.000	111.791573	1,257,208.03	122.790000	1,380,896.34	123,688.31	0.07
		Base		111.791573	1,257,208.03	122.790000	1,380,896.34	123,688.31	0.07
487836108	KELLOGG CO COMMON STOCK USD.25								
		Local	26,061.000	43.587010	1,135,921.06	63.960000	1,666,861.56	530,940.50	0.09
		Base		43.587010	1,135,921.06	63.960000	1,666,861.56	530,940.50	0.09
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		Local	12,417.000	112.019380	1,390,944.64	151.750000	1,884,279.75	493,335.11	0.10
		Base		112.019380	1,390,944.64	151.750000	1,884,279.75	493,335.11	0.10
493267108	KEYCORP COMMON STOCK USD1.								
		Local	89,374.000	13.498140	1,206,382.74	13.200000	1,179,736.80	-26,645.94	0.06
		Base		13.498140	1,206,382.74	13.200000	1,179,736.80	-26,645.94	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	38,114.000	62.376935	2,377,434.50	114.270000	4,355,286.78	1,977,852.28	0.24
		Base		62.376935	2,377,434.50	114.270000	4,355,286.78	1,977,852.28	0.24
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	41,894.000	23.708199	993,231.30	24.950000	1,045,255.30	52,024.00	0.06
		Base		23.708199	993,231.30	24.950000	1,045,255.30	52,024.00	0.06
49456B101	KINDER MORGAN INC W/I COMMON STOCK USD.01								
		Local	67,055.000	31.733900	2,127,916.67	38.700000	2,595,028.50	467,111.83	0.14
		Base		31.733900	2,127,916.67	38.700000	2,595,028.50	467,111.83	0.14
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	20,861.000	51.107343	1,066,150.29	54.220000	1,131,083.42	64,933.13	0.06
		Base		51.107343	1,066,150.29	54.220000	1,131,083.42	64,933.13	0.06

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50076Q106	KRAFT FOODS GROUP INC COMMON STOCK								
		Local	60,543.000	27.832155	1,685,042.19	56.350000	3,411,598.05	1,726,555.86	0.18
		Base		27.832155	1,685,042.19	56.350000	3,411,598.05	1,726,555.86	0.18
501044101	KROGER CO COMMON STOCK USD1.								
		Local	49,835.000	23.806192	1,186,381.57	55.710000	2,776,307.85	1,589,926.28	0.15
		Base		23.806192	1,186,381.57	55.710000	2,776,307.85	1,589,926.28	0.15
501797104	L BRANDS INC COMMON STOCK USD.5								
		Local	25,031.000	25.582815	640,363.43	72.120000	1,805,235.72	1,164,872.29	0.10
		Base		25.582815	640,363.43	72.120000	1,805,235.72	1,164,872.29	0.10
502424104	L 3 COMMUNICATIONS HOLDINGS COMMON STOCK USD.01								
		Local	8,789.000	76.425127	671,700.44	121.460000	1,067,511.94	395,811.50	0.06
		Base		76.425127	671,700.44	121.460000	1,067,511.94	395,811.50	0.06
50540R409	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1								
		Local	8,653.000	58.889612	509,571.81	109.290000	945,686.37	436,114.56	0.05
		Base		58.889612	509,571.81	109.290000	945,686.37	436,114.56	0.05
512807108	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	16,520.000	35.678685	589,411.87	77.860000	1,286,247.20	696,835.33	0.07
		Base		35.678685	589,411.87	77.860000	1,286,247.20	696,835.33	0.07
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	22,931.000	31.238667	716,333.87	75.180000	1,723,952.58	1,007,618.71	0.09
		Base		31.238667	716,333.87	75.180000	1,723,952.58	1,007,618.71	0.09
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	13,991.000	22.095983	309,144.90	39.380000	550,965.58	241,820.68	0.03
		Base		22.095983	309,144.90	39.380000	550,965.58	241,820.68	0.03
524901105	LEGG MASON INC COMMON STOCK USD.1								
		Local	10,389.000	74.302519	771,928.87	52.000000	540,228.00	-231,700.87	0.03
		Base		74.302519	771,928.87	52.000000	540,228.00	-231,700.87	0.03
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	18,128.000	37.816858	685,544.00	43.080000	780,954.24	95,410.24	0.04
		Base		37.816858	685,544.00	43.080000	780,954.24	95,410.24	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
527288104	LEUCADIA NATIONAL CORP COMMON STOCK USD1.								
		32,304.000	Local	32.581088	1,052,499.48	23.780000	768,189.12	-284,310.36	0.04
			Base	32.581088	1,052,499.48	23.780000	768,189.12	-284,310.36	0.04
532457108	ELI LILLY + CO COMMON STOCK NPV								
		100,220.000	Local	58.129971	5,825,785.74	66.330000	6,647,592.60	821,806.86	0.36
			Base	58.129971	5,825,785.74	66.330000	6,647,592.60	821,806.86	0.36
534187109	LINCOLN NATIONAL CORP COMMON STOCK NPV								
		26,611.000	Local	39.734027	1,057,362.19	54.760000	1,457,218.36	399,856.17	0.08
			Base	39.734027	1,057,362.19	54.760000	1,457,218.36	399,856.17	0.08
535678106	LINEAR TECHNOLOGY CORP COMMON STOCK USD.001								
		24,311.000	Local	40.539595	985,558.09	42.840000	1,041,483.24	55,925.15	0.06
			Base	40.539595	985,558.09	42.840000	1,041,483.24	55,925.15	0.06
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.								
		27,498.000	Local	65.855510	1,810,894.82	190.570000	5,240,293.86	3,429,399.04	0.28
			Base	65.855510	1,810,894.82	190.570000	5,240,293.86	3,429,399.04	0.28
540424108	LOEWS CORP COMMON STOCK USD.01								
		31,076.000	Local	27.926421	867,841.47	43.600000	1,354,913.60	487,072.13	0.07
			Base	27.926421	867,841.47	43.600000	1,354,913.60	487,072.13	0.07
544147101	LORILLARD INC COMMON STOCK USD.01								
		36,696.000	Local	26.087421	957,303.99	61.500000	2,256,804.00	1,299,500.01	0.12
			Base	26.087421	957,303.99	61.500000	2,256,804.00	1,299,500.01	0.12
548661107	LOWE S COS INC COMMON STOCK USD.5								
		100,615.000	Local	22.375065	2,251,267.17	57.200000	5,755,178.00	3,503,910.83	0.31
			Base	22.375065	2,251,267.17	57.200000	5,755,178.00	3,503,910.83	0.31
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		13,451.000	Local	90.157651	1,212,710.57	122.180000	1,643,443.18	430,732.61	0.09
			Base	90.157651	1,212,710.57	122.180000	1,643,443.18	430,732.61	0.09
554382101	MACERICH CO/THE REIT USD.01								
		14,340.000	Local	69.936345	1,002,887.19	70.500000	1,010,970.00	8,082.81	0.05
			Base	69.936345	1,002,887.19	70.500000	1,010,970.00	8,082.81	0.05

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55616P104	MACY S INC COMMON STOCK USD.01								
		Local	35,994.000	31.850478	1,146,426.11	57.820000	2,081,173.08	934,746.97	0.11
		Base		31.850478	1,146,426.11	57.820000	2,081,173.08	934,746.97	0.11
565849106	MARATHON OIL CORP COMMON STOCK USD1.								
		Local	68,749.000	19.370072	1,331,673.08	35.400000	2,433,714.60	1,102,041.52	0.13
		Base		19.370072	1,331,673.08	35.400000	2,433,714.60	1,102,041.52	0.13
56585A102	MARATHON PETROLEUM CORP COMMON STOCK								
		Local	28,879.000	25.699890	742,187.13	90.900000	2,625,101.10	1,882,913.97	0.14
		Base		25.699890	742,187.13	90.900000	2,625,101.10	1,882,913.97	0.14
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.								
		Local	55,482.000	36.436300	2,021,558.82	54.370000	3,016,556.34	994,997.52	0.16
		Base		36.436300	2,021,558.82	54.370000	3,016,556.34	994,997.52	0.16
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	22,213.000	33.922700	753,524.93	75.750000	1,682,634.75	929,109.82	0.09
		Base		33.922700	753,524.93	75.750000	1,682,634.75	929,109.82	0.09
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	6,275.000	131.947100	827,968.05	116.920000	733,673.00	-94,295.05	0.04
		Base		131.947100	827,968.05	116.920000	733,673.00	-94,295.05	0.04
574599106	MASCO CORP COMMON STOCK USD1.								
		Local	36,332.000	22.433988	815,071.65	22.070000	801,847.24	-13,224.41	0.04
		Base		22.433988	815,071.65	22.070000	801,847.24	-13,224.41	0.04
57636Q104	MASTERCARD INC CLASS A COMMON STOCK USD.0001								
		Local	100,326.000	27.343221	2,743,236.02	83.750000	8,402,302.50	5,659,066.48	0.46
		Base		27.343221	2,743,236.02	83.750000	8,402,302.50	5,659,066.48	0.46
577081102	MATTEL INC COMMON STOCK USD1.								
		Local	34,437.000	21.615629	744,377.43	31.070000	1,069,957.59	325,580.16	0.06
		Base		21.615629	744,377.43	31.070000	1,069,957.59	325,580.16	0.06
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK NPV								
		Local	13,232.000	34.829154	460,859.37	70.720000	935,767.04	474,907.67	0.05
		Base		34.829154	460,859.37	70.720000	935,767.04	474,907.67	0.05

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	100,087.000	47.822087	4,786,369.24	93.730000	9,381,154.51	4,594,785.27	0.51
		Base		47.822087	4,786,369.24	93.730000	9,381,154.51	4,594,785.27	0.51
580645109	MCGRAW HILL FINANCIAL INC COMMON STOCK USD1.								
		Local	27,613.000	38.839149	1,072,465.43	90.480000	2,498,424.24	1,425,958.81	0.14
		Base		38.839149	1,072,465.43	90.480000	2,498,424.24	1,425,958.81	0.14
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	23,606.000	54.053030	1,275,975.83	203.410000	4,801,696.46	3,525,720.63	0.26
		Base		54.053030	1,275,975.83	203.410000	4,801,696.46	3,525,720.63	0.26
582839106	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01								
		Local	20,606.000	49.941571	1,029,096.02	99.310000	2,046,381.86	1,017,285.84	0.11
		Base		49.941571	1,029,096.02	99.310000	2,046,381.86	1,017,285.84	0.11
583334107	MEADWESTVACO CORP COMMON STOCK USD.01								
		Local	17,173.000	26.545464	455,865.26	44.170000	758,531.41	302,666.15	0.04
		Base		26.545464	455,865.26	44.170000	758,531.41	302,666.15	0.04
585055106	MEDTRONIC INC COMMON STOCK USD.1								
		Local	99,841.000	46.324111	4,625,045.57	68.160000	6,805,162.56	2,180,116.99	0.37
		Base		46.324111	4,625,045.57	68.160000	6,805,162.56	2,180,116.99	0.37
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	294,026.000	45.992551	13,523,005.77	57.940000	17,035,866.44	3,512,860.67	0.92
		Base		45.992551	13,523,005.77	57.940000	17,035,866.44	3,512,860.67	0.92
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	114,641.000	40.026011	4,588,621.87	54.240000	6,218,127.84	1,629,505.97	0.34
		Base		40.026011	4,588,621.87	54.240000	6,218,127.84	1,629,505.97	0.34
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	839,873.000	33.248806	27,924,774.15	46.950000	39,432,037.35	11,507,263.20	2.14
		Base		33.248806	27,924,774.15	46.950000	39,432,037.35	11,507,263.20	2.14
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	20,426.000	31.282945	638,985.44	43.110000	880,564.86	241,579.42	0.05
		Base		31.282945	638,985.44	43.110000	880,564.86	241,579.42	0.05

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595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	109,147.000	16.225074	1,770,918.19	33.090000	3,611,674.23	1,840,756.04	0.20
		Base		16.225074	1,770,918.19	33.090000	3,611,674.23	1,840,756.04	0.20
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,310.000	70.935361	447,602.13	142.040000	896,272.40	448,670.27	0.05
		Base		70.935361	447,602.13	142.040000	896,272.40	448,670.27	0.05
60871R209	MOLSON COORS BREWING CO B COMMON STOCK USD.01								
		Local	16,225.000	43.328824	703,010.17	74.380000	1,206,815.50	503,805.33	0.07
		Base		43.328824	703,010.17	74.380000	1,206,815.50	503,805.33	0.07
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK NPV								
		Local	171,840.000	16.901313	2,904,321.66	35.260000	6,059,078.40	3,154,756.74	0.33
		Base		16.901313	2,904,321.66	35.260000	6,059,078.40	3,154,756.74	0.33
61166W101	MONSANTO CO COMMON STOCK USD.01								
		Local	53,470.000	49.328495	2,637,594.63	115.040000	6,151,188.80	3,513,594.17	0.33
		Base		49.328495	2,637,594.63	115.040000	6,151,188.80	3,513,594.17	0.33
611740101	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	14,654.000	69.204544	1,014,123.39	100.880000	1,478,295.52	464,172.13	0.08
		Base		69.204544	1,014,123.39	100.880000	1,478,295.52	464,172.13	0.08
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	18,944.000	29.202202	553,206.51	99.230000	1,879,813.12	1,326,606.61	0.10
		Base		29.202202	553,206.51	99.230000	1,879,813.12	1,326,606.61	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	156,094.000	36.928367	5,764,296.59	34.950000	5,455,485.30	-308,811.29	0.30
		Base		36.928367	5,764,296.59	34.950000	5,455,485.30	-308,811.29	0.30
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	32,460.000	53.718422	1,743,699.98	44.310000	1,438,302.60	-305,397.38	0.08
		Base		53.718422	1,743,699.98	44.310000	1,438,302.60	-305,397.38	0.08
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	22,504.000	71.166640	1,601,534.06	64.500000	1,451,508.00	-150,026.06	0.08
		Base		71.166640	1,601,534.06	64.500000	1,451,508.00	-150,026.06	0.08

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626717102	MURPHY OIL CORP COMMON STOCK USD1.								
		Local	17,014.000	48.498100	825,146.67	53.390000	908,377.46	83,230.79	0.05
		Base		48.498100	825,146.67	53.390000	908,377.46	83,230.79	0.05
628530107	MYLAN INC COMMON STOCK USD.5								
		Local	38,125.000	21.001424	800,679.28	53.550000	2,041,593.75	1,240,914.47	0.11
		Base		21.001424	800,679.28	53.550000	2,041,593.75	1,240,914.47	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	34,422.000	24.112727	830,008.29	29.980000	1,031,971.56	201,963.27	0.06
		Base		24.112727	830,008.29	29.980000	1,031,971.56	201,963.27	0.06
631103108	NASDAQ OMX GROUP/THE COMMON STOCK USD.01								
		Local	12,039.000	29.796005	358,714.11	43.260000	520,807.14	162,093.03	0.03
		Base		29.796005	358,714.11	43.260000	520,807.14	162,093.03	0.03
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
		Local	43,853.000	46.997429	2,060,978.27	72.640000	3,185,481.92	1,124,503.65	0.17
		Base		46.997429	2,060,978.27	72.640000	3,185,481.92	1,124,503.65	0.17
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	42,753.000	16.583587	708,998.10	19.780000	845,654.34	136,656.24	0.05
		Base		16.583587	708,998.10	19.780000	845,654.34	136,656.24	0.05
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	32,542.000	35.178621	1,144,782.67	42.800000	1,392,797.60	248,014.93	0.08
		Base		35.178621	1,144,782.67	42.800000	1,392,797.60	248,014.93	0.08
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	6,124.000	180.005531	1,102,353.87	392.770000	2,405,323.48	1,302,969.61	0.13
		Base		180.005531	1,102,353.87	392.770000	2,405,323.48	1,302,969.61	0.13
651229106	NEWELL RUBBERMAID INC COMMON STOCK USD1.								
		Local	27,908.000	24.205894	675,538.08	33.330000	930,173.64	254,635.56	0.05
		Base		24.205894	675,538.08	33.330000	930,173.64	254,635.56	0.05
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
		Local	13,928.000	63.980305	891,117.69	32.610000	454,192.08	-436,925.61	0.02
		Base		63.980305	891,117.69	32.610000	454,192.08	-436,925.61	0.02

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651639106	NEWMONT MINING CORP COMMON STOCK USD1.6								
		50,837.000	Local	39.230715	1,994,371.86	18.760000	953,702.12	-1,040,669.74	0.05
			Base	39.230715	1,994,371.86	18.760000	953,702.12	-1,040,669.74	0.05
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		50,757.000	Local	11.922137	605,131.92	15.480000	785,718.36	180,586.44	0.04
			Base	11.922137	605,131.92	15.480000	785,718.36	180,586.44	0.04
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		44,477.000	Local	47.772722	2,124,787.37	100.220000	4,457,484.94	2,332,697.57	0.24
			Base	47.772722	2,124,787.37	100.220000	4,457,484.94	2,332,697.57	0.24
654106103	NIKE INC CL B COMMON STOCK NPV								
		71,689.000	Local	26.297924	1,885,271.85	92.970000	6,664,926.33	4,779,654.48	0.36
			Base	26.297924	1,885,271.85	92.970000	6,664,926.33	4,779,654.48	0.36
65473P105	NISOURCE INC COMMON STOCK USD.01								
		32,139.000	Local	22.311841	717,080.27	42.060000	1,351,766.34	634,686.07	0.07
			Base	22.311841	717,080.27	42.060000	1,351,766.34	634,686.07	0.07
655044105	NOBLE ENERGY INC COMMON STOCK USD.01								
		36,719.000	Local	42.396622	1,556,761.58	57.630000	2,116,115.97	559,354.39	0.11
			Base	42.396622	1,556,761.58	57.630000	2,116,115.97	559,354.39	0.11
655664100	NORDSTROM INC COMMON STOCK NPV								
		14,528.000	Local	27.608186	401,091.72	72.610000	1,054,878.08	653,786.36	0.06
			Base	27.608186	401,091.72	72.610000	1,054,878.08	653,786.36	0.06
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.								
		31,548.000	Local	41.334176	1,304,010.57	110.640000	3,490,470.72	2,186,460.15	0.19
			Base	41.334176	1,304,010.57	110.640000	3,490,470.72	2,186,460.15	0.19
664397106	NORTHEAST UTILITIES COMMON STOCK USD5.								
		32,207.000	Local	29.986046	965,760.59	49.350000	1,589,415.45	623,654.86	0.09
			Base	29.986046	965,760.59	49.350000	1,589,415.45	623,654.86	0.09
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.667								
		22,573.000	Local	57.033595	1,287,419.35	66.300000	1,496,589.90	209,170.55	0.08
			Base	57.033595	1,287,419.35	66.300000	1,496,589.90	209,170.55	0.08

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666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.								
		21,195.000	Local	50.371059	1,067,614.60	137.960000	2,924,062.20	1,856,447.60	0.16
			Base	50.371059	1,067,614.60	137.960000	2,924,062.20	1,856,447.60	0.16
670346105	NUCOR CORP COMMON STOCK USD.4								
		32,499.000	Local	34.373093	1,117,091.16	54.060000	1,756,895.94	639,804.78	0.10
			Base	34.373093	1,117,091.16	54.060000	1,756,895.94	639,804.78	0.10
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		52,475.000	Local	15.510679	813,922.89	19.540000	1,025,361.50	211,438.61	0.06
			Base	15.510679	813,922.89	19.540000	1,025,361.50	211,438.61	0.06
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		10,577.000	Local	44.187650	467,372.77	175.880000	1,860,282.76	1,392,909.99	0.10
			Base	44.187650	467,372.77	175.880000	1,860,282.76	1,392,909.99	0.10
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		79,467.000	Local	45.623208	3,625,539.46	88.930000	7,067,000.31	3,441,460.85	0.38
			Base	45.623208	3,625,539.46	88.930000	7,067,000.31	3,441,460.85	0.38
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		25,600.000	Local	42.043729	1,076,319.45	71.860000	1,839,616.00	763,296.55	0.10
			Base	42.043729	1,076,319.45	71.860000	1,839,616.00	763,296.55	0.10
682680103	ONEOK INC COMMON STOCK USD.01								
		21,201.000	Local	24.450388	518,372.68	58.940000	1,249,586.94	731,214.26	0.07
			Base	24.450388	518,372.68	58.940000	1,249,586.94	731,214.26	0.07
68389X105	ORACLE CORP COMMON STOCK USD.01								
		331,478.000	Local	20.963369	6,948,895.48	39.050000	12,944,215.90	5,995,320.42	0.70
			Base	20.963369	6,948,895.48	39.050000	12,944,215.90	5,995,320.42	0.70
690768403	OWENS ILLINOIS INC COMMON STOCK USD.01								
		16,802.000	Local	26.180346	439,882.18	25.770000	432,987.54	-6,894.64	0.02
			Base	26.180346	439,882.18	25.770000	432,987.54	-6,894.64	0.02
69331C108	P G + E CORP COMMON STOCK NPV								
		48,050.000	Local	36.493337	1,753,504.85	50.320000	2,417,876.00	664,371.15	0.13
			Base	36.493337	1,753,504.85	50.320000	2,417,876.00	664,371.15	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
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.								
		Local	55,098.000	80.403158	4,430,053.20	86.390000	4,759,916.22	329,863.02	0.26
		Base		80.403158	4,430,053.20	86.390000	4,759,916.22	329,863.02	0.26
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.67								
		Local	14,050.000	67.556618	949,170.48	203.690000	2,861,844.50	1,912,674.02	0.16
		Base		67.556618	949,170.48	203.690000	2,861,844.50	1,912,674.02	0.16
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	67,719.000	27.475990	1,860,646.54	34.990000	2,369,487.81	508,841.27	0.13
		Base		27.475990	1,860,646.54	34.990000	2,369,487.81	508,841.27	0.13
693656100	PVH CORP COMMON STOCK USD1.								
		Local	8,398.000	120.264668	1,009,982.68	114.350000	960,311.30	-49,671.38	0.05
		Base		120.264668	1,009,982.68	114.350000	960,311.30	-49,671.38	0.05
693718108	PACCAR INC COMMON STOCK USD1.								
		Local	36,160.000	29.273965	1,058,546.59	65.320000	2,361,971.20	1,303,424.61	0.13
		Base		29.273965	1,058,546.59	65.320000	2,361,971.20	1,303,424.61	0.13
696429307	PALL CORP COMMON STOCK USD.1								
		Local	10,887.000	33.851705	368,543.51	91.420000	995,289.54	626,746.03	0.05
		Base		33.851705	368,543.51	91.420000	995,289.54	626,746.03	0.05
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	15,166.000	49.500978	750,731.83	127.030000	1,926,536.98	1,175,805.15	0.10
		Base		49.500978	750,731.83	127.030000	1,926,536.98	1,175,805.15	0.10
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	8,820.000	36.784053	324,435.35	43.110000	380,230.20	55,794.85	0.02
		Base		36.784053	324,435.35	43.110000	380,230.20	55,794.85	0.02
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	33,309.000	32.169531	1,071,534.92	46.940000	1,563,524.46	491,989.54	0.08
		Base		32.169531	1,071,534.92	46.940000	1,563,524.46	491,989.54	0.08
712704105	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01								
		Local	31,628.000	16.467261	520,826.53	14.620000	462,401.36	-58,425.17	0.03
		Base		16.467261	520,826.53	14.620000	462,401.36	-58,425.17	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713291102	PEPCO HOLDINGS INC COMMON STOCK USD.01								
		Local	25,586.000	24.615016	629,799.79	27.340000	699,521.24	69,721.45	0.04
		Base		24.615016	629,799.79	27.340000	699,521.24	69,721.45	0.04
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	153,585.000	53.424952	8,205,271.26	96.170000	14,770,269.45	6,564,998.19	0.80
		Base		53.424952	8,205,271.26	96.170000	14,770,269.45	6,564,998.19	0.80
714046109	PERKINELMER INC COMMON STOCK USD1.								
		Local	11,510.000	25.314782	291,373.14	43.420000	499,764.20	208,391.06	0.03
		Base		25.314782	291,373.14	43.420000	499,764.20	208,391.06	0.03
716768106	PETSMART INC COMMON STOCK USD.0001								
		Local	10,124.000	67.594754	684,329.29	72.350000	732,471.40	48,142.11	0.04
		Base		67.594754	684,329.29	72.350000	732,471.40	48,142.11	0.04
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	646,314.000	28.012654	18,104,970.57	29.950000	19,357,104.30	1,252,133.73	1.05
		Base		28.012654	18,104,970.57	29.950000	19,357,104.30	1,252,133.73	1.05
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK NPV								
		Local	159,226.000	37.669434	5,997,953.37	89.010000	14,172,706.26	8,174,752.89	0.77
		Base		37.669434	5,997,953.37	89.010000	14,172,706.26	8,174,752.89	0.77
718546104	PHILLIPS 66 COMMON STOCK								
		Local	56,967.000	26.627205	1,516,871.99	78.500000	4,471,909.50	2,955,037.51	0.24
		Base		26.627205	1,516,871.99	78.500000	4,471,909.50	2,955,037.51	0.24
723484101	PINNACLE WEST CAPITAL COMMON STOCK NPV								
		Local	11,253.000	41.060333	462,051.93	61.470000	691,721.91	229,669.98	0.04
		Base		41.060333	462,051.93	61.470000	691,721.91	229,669.98	0.04
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		Local	14,585.000	79.454820	1,158,848.55	189.060000	2,757,440.10	1,598,591.55	0.15
		Base		79.454820	1,158,848.55	189.060000	2,757,440.10	1,598,591.55	0.15
724479100	PITNEY BOWES INC COMMON STOCK USD1.								
		Local	20,672.000	38.391162	793,622.11	24.740000	511,425.28	-282,196.83	0.03
		Base		38.391162	793,622.11	24.740000	511,425.28	-282,196.83	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
729251108	PLUM CREEK TIMBER CO REIT USD.01								
		Local	18,054.000	36.212502	653,780.51	41.010000	740,394.54	86,614.03	0.04
		Base		36.212502	653,780.51	41.010000	740,394.54	86,614.03	0.04
74005P104	PRAXAIR INC COMMON STOCK USD.01								
		Local	29,767.000	55.089347	1,639,844.59	125.990000	3,750,344.33	2,110,499.74	0.20
		Base		55.089347	1,639,844.59	125.990000	3,750,344.33	2,110,499.74	0.20
740189105	PRECISION CASTPARTS CORP COMMON STOCK NPV								
		Local	14,625.000	127.558483	1,865,542.82	220.700000	3,227,737.50	1,362,194.68	0.17
		Base		127.558483	1,865,542.82	220.700000	3,227,737.50	1,362,194.68	0.17
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	26,812.000	39.522322	1,059,672.50	82.090000	2,200,997.08	1,141,324.58	0.12
		Base		39.522322	1,059,672.50	82.090000	2,200,997.08	1,141,324.58	0.12
741503403	PRICELINE GROUP INC/THE COMMON STOCK USD.008								
		Local	5,344.000	320.493819	1,712,718.97	1,206.210000	6,445,986.24	4,733,267.27	0.35
		Base		320.493819	1,712,718.97	1,206.210000	6,445,986.24	4,733,267.27	0.35
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	27,860.000	31.776491	885,293.05	52.370000	1,459,028.20	573,735.15	0.08
		Base		31.776491	885,293.05	52.370000	1,459,028.20	573,735.15	0.08
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	275,986.000	52.335094	14,443,753.23	87.270000	24,085,298.22	9,641,544.99	1.31
		Base		52.335094	14,443,753.23	87.270000	24,085,298.22	9,641,544.99	1.31
743315103	PROGRESSIVE CORP COMMON STOCK USD1.								
		Local	54,862.000	15.809415	867,336.12	26.410000	1,448,905.42	581,569.30	0.08
		Base		15.809415	867,336.12	26.410000	1,448,905.42	581,569.30	0.08
74340W103	PROLOGIS INC REIT USD.01								
		Local	50,963.000	41.921611	2,136,451.04	41.650000	2,122,608.95	-13,842.09	0.12
		Base		41.921611	2,136,451.04	41.650000	2,122,608.95	-13,842.09	0.12
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	46,888.000	49.072433	2,300,908.26	88.540000	4,151,463.52	1,850,555.26	0.23
		Base		49.072433	2,300,908.26	88.540000	4,151,463.52	1,850,555.26	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
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK NPV								
		Local	51,568.000	28.948889	1,492,836.30	41.310000	2,130,274.08	637,437.78	0.12
		Base		28.948889	1,492,836.30	41.310000	2,130,274.08	637,437.78	0.12
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	14,781.000	90.231191	1,333,707.24	184.340000	2,724,729.54	1,391,022.30	0.15
		Base		90.231191	1,333,707.24	184.340000	2,724,729.54	1,391,022.30	0.15
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	34,488.000	17.977746	620,016.50	19.190000	661,824.72	41,808.22	0.04
		Base		17.977746	620,016.50	19.190000	661,824.72	41,808.22	0.04
74733V100	QEP RESOURCES INC COMMON STOCK USD.01								
		Local	16,888.000	31.147372	526,016.81	25.070000	423,382.16	-102,634.65	0.02
		Base		31.147372	526,016.81	25.070000	423,382.16	-102,634.65	0.02
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	170,835.000	42.814200	7,314,163.89	78.510000	13,412,255.85	6,098,091.96	0.73
		Base		42.814200	7,314,163.89	78.510000	13,412,255.85	6,098,091.96	0.73
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	22,098.000	23.393516	516,949.92	34.080000	753,099.84	236,149.92	0.04
		Base		23.393516	516,949.92	34.080000	753,099.84	236,149.92	0.04
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	14,719.000	44.153951	649,902.00	63.460000	934,067.74	284,165.74	0.05
		Base		44.153951	649,902.00	63.460000	934,067.74	284,165.74	0.05
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	6,185.000	94.651955	585,422.34	164.840000	1,019,535.40	434,113.06	0.06
		Base		94.651955	585,422.34	164.840000	1,019,535.40	434,113.06	0.06
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	17,195.000	54.198996	931,951.74	68.400000	1,176,138.00	244,186.26	0.06
		Base		54.198996	931,951.74	68.400000	1,176,138.00	244,186.26	0.06
755111507	RAYTHEON COMPANY COMMON STOCK USD.01								
		Local	31,672.000	44.581006	1,411,969.63	103.880000	3,290,087.36	1,878,117.73	0.18
		Base		44.581006	1,411,969.63	103.880000	3,290,087.36	1,878,117.73	0.18

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756577102	RED HAT INC COMMON STOCK USD.0001								
		Local	19,274.000	28.673032	552,644.01	58.920000	1,135,624.08	582,980.07	0.06
		Base		28.673032	552,644.01	58.920000	1,135,624.08	582,980.07	0.06
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	7,521.000	221.962513	1,669,380.06	393.720000	2,961,168.12	1,291,788.06	0.16
		Base		221.962513	1,669,380.06	393.720000	2,961,168.12	1,291,788.06	0.16
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	140,508.000	12.863746	1,807,459.25	9.930000	1,395,244.44	-412,214.81	0.08
		Base		12.863746	1,807,459.25	9.930000	1,395,244.44	-412,214.81	0.08
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	25,742.000	23.551534	606,263.58	38.400000	988,492.80	382,229.22	0.05
		Base		23.551534	606,263.58	38.400000	988,492.80	382,229.22	0.05
761713106	REYNOLDS AMERICAN INC COMMON STOCK USD.0001								
		Local	31,409.000	23.599608	741,240.08	62.910000	1,975,940.19	1,234,700.11	0.11
		Base		23.599608	741,240.08	62.910000	1,975,940.19	1,234,700.11	0.11
770323103	ROBERT HALF INTL INC COMMON STOCK USD.001								
		Local	14,013.000	29.161430	408,639.12	54.780000	767,632.14	358,993.02	0.04
		Base		29.161430	408,639.12	54.780000	767,632.14	358,993.02	0.04
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
		Local	14,054.000	45.003287	632,476.19	112.350000	1,578,966.90	946,490.71	0.09
		Base		45.003287	632,476.19	112.350000	1,578,966.90	946,490.71	0.09
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		Local	13,771.000	40.955133	563,993.13	84.150000	1,158,829.65	594,836.52	0.06
		Base		40.955133	563,993.13	84.150000	1,158,829.65	594,836.52	0.06
776696106	ROPER INDUSTRIES INC COMMON STOCK USD.01								
		Local	10,196.000	65.523342	668,075.99	158.300000	1,614,026.80	945,950.81	0.09
		Base		65.523342	668,075.99	158.300000	1,614,026.80	945,950.81	0.09
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,388.000	26.374543	564,098.72	80.720000	1,726,439.36	1,162,340.64	0.09
		Base		26.374543	564,098.72	80.720000	1,726,439.36	1,162,340.64	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
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	5,410.000	38.925087	210,584.72	88.470000	478,622.70	268,037.98	0.03
		Base		38.925087	210,584.72	88.470000	478,622.70	268,037.98	0.03
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	55,515.000	158.885714	8,820,540.42	201.660000	11,195,154.90	2,374,614.48	0.61
		Base		158.885714	8,820,540.42	201.660000	11,195,154.90	2,374,614.48	0.61
786514208	SAFEWAY INC COMMON STOCK USD.01								
		Local	23,484.000	33.285944	781,687.10	34.860000	818,652.24	36,965.14	0.04
		Base		33.285944	781,687.10	34.860000	818,652.24	36,965.14	0.04
790849103	ST JUDE MEDICAL INC COMMON STOCK USD.1								
		Local	29,018.000	32.559599	944,814.43	64.170000	1,862,085.06	917,270.63	0.10
		Base		32.559599	944,814.43	64.170000	1,862,085.06	917,270.63	0.10
79466L302	SALESFORCE.COM INC COMMON STOCK USD.001								
		Local	58,677.000	24.711862	1,450,017.90	63.990000	3,754,741.23	2,304,723.33	0.20
		Base		24.711862	1,450,017.90	63.990000	3,754,741.23	2,304,723.33	0.20
80004C101	SANDISK CORP COMMON STOCK USD.001								
		Local	22,856.000	48.627898	1,111,439.23	94.140000	2,151,663.84	1,040,224.61	0.12
		Base		48.627898	1,111,439.23	94.140000	2,151,663.84	1,040,224.61	0.12
80589M102	SCANA CORP COMMON STOCK NPV								
		Local	14,479.000	39.624861	573,728.36	54.890000	794,752.31	221,023.95	0.04
		Base		39.624861	573,728.36	54.890000	794,752.31	221,023.95	0.04
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	132,144.000	87.249074	11,529,441.62	98.660000	13,037,327.04	1,507,885.42	0.71
		Base		87.249074	11,529,441.62	98.660000	13,037,327.04	1,507,885.42	0.71
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	116,907.000	20.212512	2,362,984.18	28.670000	3,351,723.69	988,739.51	0.18
		Base		20.212512	2,362,984.18	28.670000	3,351,723.69	988,739.51	0.18
811065101	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01								
		Local	10,569.000	49.325961	521,326.08	77.240000	816,349.56	295,023.48	0.04
		Base		49.325961	521,326.08	77.240000	816,349.56	295,023.48	0.04

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81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	21,611.000	23.146095	500,210.25	36.250000	783,398.75	283,188.50	0.04
		Base		23.146095	500,210.25	36.250000	783,398.75	283,188.50	0.04
816851109	SEMPRA ENERGY COMMON STOCK NPV								
		Local	23,559.000	45.223098	1,065,410.96	110.000000	2,591,490.00	1,526,079.04	0.14
		Base		45.223098	1,065,410.96	110.000000	2,591,490.00	1,526,079.04	0.14
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.								
		Local	8,473.000	54.242912	459,600.19	229.560000	1,945,061.88	1,485,461.69	0.11
		Base		54.242912	459,600.19	229.560000	1,945,061.88	1,485,461.69	0.11
826552101	SIGMA ALDRICH COMMON STOCK USD1.								
		Local	12,126.000	37.654059	456,593.12	135.910000	1,648,044.66	1,191,451.54	0.09
		Base		37.654059	456,593.12	135.910000	1,648,044.66	1,191,451.54	0.09
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	31,675.000	75.543118	2,392,828.25	179.210000	5,676,476.75	3,283,648.50	0.31
		Base		75.543118	2,392,828.25	179.210000	5,676,476.75	3,283,648.50	0.31
832696405	JM SMUCKER CO/THE COMMON STOCK NPV								
		Local	10,379.000	47.120509	489,063.76	104.000000	1,079,416.00	590,352.24	0.06
		Base		47.120509	489,063.76	104.000000	1,079,416.00	590,352.24	0.06
833034101	SNAP ON INC COMMON STOCK USD1.								
		Local	5,924.000	43.201685	255,926.78	132.140000	782,797.36	526,870.58	0.04
		Base		43.201685	255,926.78	132.140000	782,797.36	526,870.58	0.04
842587107	SOUTHERN CO/THE COMMON STOCK USD5.								
		Local	91,296.000	31.093757	2,838,735.66	46.360000	4,232,482.56	1,393,746.90	0.23
		Base		31.093757	2,838,735.66	46.360000	4,232,482.56	1,393,746.90	0.23
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.								
		Local	69,836.000	13.756599	960,705.86	34.480000	2,407,945.28	1,447,239.42	0.13
		Base		13.756599	960,705.86	34.480000	2,407,945.28	1,447,239.42	0.13
845467109	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01								
		Local	35,996.000	42.559502	1,531,971.84	32.510000	1,170,229.96	-361,741.88	0.06
		Base		42.559502	1,531,971.84	32.510000	1,170,229.96	-361,741.88	0.06

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Base Currency: USD - US DOLLAR

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847560109	SPECTRA ENERGY CORP COMMON STOCK USD.001								
		Local	68,383.000	24.185071	1,653,847.74	39.130000	2,675,826.79	1,021,979.05	0.15
		Base		24.185071	1,653,847.74	39.130000	2,675,826.79	1,021,979.05	0.15
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	15,928.000	49.992407	796,279.06	93.640000	1,491,497.92	695,218.86	0.08
		Base		49.992407	796,279.06	93.640000	1,491,497.92	695,218.86	0.08
855030102	STAPLES INC COMMON STOCK USD.0006								
		Local	65,663.000	17.828398	1,170,666.13	12.680000	832,606.84	-338,059.29	0.05
		Base		17.828398	1,170,666.13	12.680000	832,606.84	-338,059.29	0.05
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	76,569.000	24.670412	1,888,988.80	75.560000	5,785,553.64	3,896,564.84	0.31
		Base		24.670412	1,888,988.80	75.560000	5,785,553.64	3,896,564.84	0.31
85590A401	STARWOOD HOTELS + RESORTS COMMON STOCK USD.01								
		Local	19,420.000	34.695519	673,786.97	76.660000	1,488,737.20	814,950.23	0.08
		Base		34.695519	673,786.97	76.660000	1,488,737.20	814,950.23	0.08
857477103	STATE STREET CORP COMMON STOCK USD1.								
		Local	43,169.000	51.300940	2,214,610.26	75.460000	3,257,532.74	1,042,922.48	0.18
		Base		51.300940	2,214,610.26	75.460000	3,257,532.74	1,042,922.48	0.18
858912108	STERICYCLE INC COMMON STOCK USD.01								
		Local	8,644.000	65.971865	570,260.80	126.000000	1,089,144.00	518,883.20	0.06
		Base		65.971865	570,260.80	126.000000	1,089,144.00	518,883.20	0.06
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	30,484.000	46.250402	1,409,897.26	87.530000	2,668,264.52	1,258,367.26	0.14
		Base		46.250402	1,409,897.26	87.530000	2,668,264.52	1,258,367.26	0.14
867914103	SUNTRUST BANKS INC COMMON STOCK USD1.								
		Local	54,118.000	42.826846	2,317,703.25	39.140000	2,118,178.52	-199,524.73	0.11
		Base		42.826846	2,317,703.25	39.140000	2,118,178.52	-199,524.73	0.11
871503108	SYMANTEC CORP COMMON STOCK USD.01								
		Local	70,379.000	29.217235	2,056,279.77	24.820000	1,746,806.78	-309,472.99	0.09
		Base		29.217235	2,056,279.77	24.820000	1,746,806.78	-309,472.99	0.09

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871829107	SYSCO CORP COMMON STOCK USD1.								
		59,808.000	Local	27.179001	1,625,521.68	38.540000	2,305,000.32	679,478.64	0.12
			Base	27.179001	1,625,521.68	38.540000	2,305,000.32	679,478.64	0.12
872375100	TECO ENERGY INC COMMON STOCK USD1.								
		23,779.000	Local	18.260202	434,209.34	19.610000	466,306.19	32,096.85	0.03
			Base	18.260202	434,209.34	19.610000	466,306.19	32,096.85	0.03
872540109	TJX COMPANIES INC COMMON STOCK USD1.								
		70,631.000	Local	15.098130	1,066,396.05	63.320000	4,472,354.92	3,405,958.87	0.24
			Base	15.098130	1,066,396.05	63.320000	4,472,354.92	3,405,958.87	0.24
87612E106	TARGET CORP COMMON STOCK USD.0833								
		64,593.000	Local	44.763375	2,891,400.70	61.820000	3,993,139.26	1,101,738.56	0.22
			Base	44.763375	2,891,400.70	61.820000	3,993,139.26	1,101,738.56	0.22
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		9,980.000	Local	43.770518	436,829.77	56.050000	559,379.00	122,549.23	0.03
			Base	43.770518	436,829.77	56.050000	559,379.00	122,549.23	0.03
88076W103	TERADATA CORP COMMON STOCK USD.01								
		15,799.000	Local	23.540418	371,915.06	42.320000	668,613.68	296,698.62	0.04
			Base	23.540418	371,915.06	42.320000	668,613.68	296,698.62	0.04
881609101	TESORO CORP COMMON STOCK USD.167								
		13,072.000	Local	38.678769	505,608.87	71.410000	933,471.52	427,862.65	0.05
			Base	38.678769	505,608.87	71.410000	933,471.52	427,862.65	0.05
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.								
		108,815.000	Local	35.084540	3,817,724.23	49.660000	5,403,752.90	1,586,028.67	0.29
			Base	35.084540	3,817,724.23	49.660000	5,403,752.90	1,586,028.67	0.29
883203101	TEXTRON INC COMMON STOCK USD.125								
		28,458.000	Local	31.578721	898,667.25	41.530000	1,181,860.74	283,193.49	0.06
			Base	31.578721	898,667.25	41.530000	1,181,860.74	283,193.49	0.06
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.								
		40,663.000	Local	49.723570	2,021,909.53	117.570000	4,780,748.91	2,758,839.38	0.26
			Base	49.723570	2,021,909.53	117.570000	4,780,748.91	2,758,839.38	0.26

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88579Y101	3M CO COMMON STOCK USD.01								
		66,046.000	Local	71.912317	4,749,520.91	153.770000	10,155,893.42	5,406,372.51	0.55
			Base	71.912317	4,749,520.91	153.770000	10,155,893.42	5,406,372.51	0.55
886547108	TIFFANY + CO COMMON STOCK USD.01								
		11,465.000	Local	42.949000	492,410.28	96.120000	1,102,015.80	609,605.52	0.06
			Base	42.949000	492,410.28	96.120000	1,102,015.80	609,605.52	0.06
887317303	TIME WARNER INC COMMON STOCK USD.01								
		87,132.000	Local	59.057996	5,145,841.35	79.470000	6,924,380.04	1,778,538.69	0.38
			Base	59.057996	5,145,841.35	79.470000	6,924,380.04	1,778,538.69	0.38
88732J207	TIME WARNER CABLE COMMON STOCK USD.01								
		28,398.000	Local	87.129417	2,474,301.19	147.210000	4,180,469.58	1,706,168.39	0.23
			Base	87.129417	2,474,301.19	147.210000	4,180,469.58	1,706,168.39	0.23
891027104	TORCHMARK CORP COMMON STOCK USD1.								
		13,311.000	Local	20.579647	273,935.68	52.960000	704,950.56	431,014.88	0.04
			Base	20.579647	273,935.68	52.960000	704,950.56	431,014.88	0.04
891906109	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1								
		16,845.000	Local	25.861596	435,638.59	33.790000	569,192.55	133,553.96	0.03
			Base	25.861596	435,638.59	33.790000	569,192.55	133,553.96	0.03
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		14,034.000	Local	71.807052	1,007,740.17	73.220000	1,027,569.48	19,829.31	0.06
			Base	71.807052	1,007,740.17	73.220000	1,027,569.48	19,829.31	0.06
89417E109	TRAVELERS COS INC/THE COMMON STOCK NPV								
		34,559.000	Local	43.790717	1,513,363.38	100.800000	3,483,547.20	1,970,183.82	0.19
			Base	43.790717	1,513,363.38	100.800000	3,483,547.20	1,970,183.82	0.19
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		11,351.000	Local	33.884592	384,624.00	88.660000	1,006,379.66	621,755.66	0.05
			Base	33.884592	384,624.00	88.660000	1,006,379.66	621,755.66	0.05
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
		191,977.000	Local	15.857482	3,044,271.74	34.480000	6,619,366.96	3,575,095.22	0.36
			Base	15.857482	3,044,271.74	34.480000	6,619,366.96	3,575,095.22	0.36

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902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	29,855.000	18.592028	555,064.99	40.350000	1,204,649.25	649,584.26	0.07
		Base		18.592028	555,064.99	40.350000	1,204,649.25	649,584.26	0.07
902973304	US BANCORP COMMON STOCK USD.01								
		Local	183,668.000	26.172197	4,806,995.14	42.600000	7,824,256.80	3,017,261.66	0.42
		Base		26.172197	4,806,995.14	42.600000	7,824,256.80	3,017,261.66	0.42
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	16,956.000	49.777895	844,033.99	65.580000	1,111,974.48	267,940.49	0.06
		Base		49.777895	844,033.99	65.580000	1,111,974.48	267,940.49	0.06
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	91,474.000	25.684755	2,349,487.27	116.450000	10,652,147.30	8,302,660.03	0.58
		Base		25.684755	2,349,487.27	116.450000	10,652,147.30	8,302,660.03	0.58
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	71,697.000	68.361951	4,901,346.80	104.910000	7,521,732.27	2,620,385.47	0.41
		Base		68.361951	4,901,346.80	104.910000	7,521,732.27	2,620,385.47	0.41
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	9,776.000	116.700000	1,140,859.20	110.060000	1,075,946.56	-64,912.64	0.06
		Base		116.700000	1,140,859.20	110.060000	1,075,946.56	-64,912.64	0.06
913017109	UNITED TECH CORP COMMON STOCK USD1.								
		Local	86,717.000	54.535126	4,729,122.49	107.000000	9,278,719.00	4,549,596.51	0.50
		Base		54.535126	4,729,122.49	107.000000	9,278,719.00	4,549,596.51	0.50
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	99,037.000	36.624813	3,627,211.64	95.010000	9,409,505.37	5,782,293.73	0.51
		Base		36.624813	3,627,211.64	95.010000	9,409,505.37	5,782,293.73	0.51
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	9,299.000	113.930000	1,059,435.07	103.710000	964,399.29	-95,035.78	0.05
		Base		113.930000	1,059,435.07	103.710000	964,399.29	-95,035.78	0.05
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	25,972.000	23.784762	617,737.84	33.460000	869,023.12	251,285.28	0.05
		Base		23.784762	617,737.84	33.460000	869,023.12	251,285.28	0.05

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917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	10,406.000	31.579714	328,618.50	30.360000	315,926.16	-12,692.34	0.02
		Base		31.579714	328,618.50	30.360000	315,926.16	-12,692.34	0.02
918204108	VF CORP COMMON STOCK NPV								
		Local	35,153.000	17.962604	631,439.42	67.680000	2,379,155.04	1,747,715.62	0.13
		Base		17.962604	631,439.42	67.680000	2,379,155.04	1,747,715.62	0.13
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	53,815.000	30.501965	1,641,463.26	50.090000	2,695,593.35	1,054,130.09	0.15
		Base		30.501965	1,641,463.26	50.090000	2,695,593.35	1,054,130.09	0.15
92220P105	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.								
		Local	10,520.000	49.762494	523,501.44	84.120000	884,942.40	361,440.96	0.05
		Base		49.762494	523,501.44	84.120000	884,942.40	361,440.96	0.05
92276F100	VENTAS INC REIT USD.25								
		Local	30,001.000	42.364593	1,270,980.16	68.510000	2,055,368.51	784,388.35	0.11
		Base		42.364593	1,270,980.16	68.510000	2,055,368.51	784,388.35	0.11
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	11,469.000	26.670818	305,887.61	59.760000	685,387.44	379,499.83	0.04
		Base		26.670818	305,887.61	59.760000	685,387.44	379,499.83	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	422,516.000	42.064464	17,772,909.11	50.250000	21,231,429.00	3,458,519.89	1.15
		Base		42.064464	17,772,909.11	50.250000	21,231,429.00	3,458,519.89	1.15
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	24,267.000	76.892873	1,865,959.34	112.640000	2,733,434.88	867,475.54	0.15
		Base		76.892873	1,865,959.34	112.640000	2,733,434.88	867,475.54	0.15
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001								
		Local	38,807.000	44.138671	1,712,889.42	72.680000	2,820,492.76	1,107,603.34	0.15
		Base		44.138671	1,712,889.42	72.680000	2,820,492.76	1,107,603.34	0.15
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	50,178.000	96.932149	4,863,861.37	241.430000	12,114,474.54	7,250,613.17	0.66
		Base		96.932149	4,863,861.37	241.430000	12,114,474.54	7,250,613.17	0.66

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929042109	VORNADO REALTY TRUST REIT USD.04								
		17,789.000	Local	79.949783	1,422,226.69	109.480000	1,947,539.72	525,313.03	0.11
			Base	79.949783	1,422,226.69	109.480000	1,947,539.72	525,313.03	0.11
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.								
		13,343.000	Local	55.737902	743,710.82	61.710000	823,396.53	79,685.71	0.04
			Base	55.737902	743,710.82	61.710000	823,396.53	79,685.71	0.04
931142103	WAL MART STORES INC COMMON STOCK USD.1								
		160,948.000	Local	53.369718	8,589,749.36	76.270000	12,275,503.96	3,685,754.60	0.67
			Base	53.369718	8,589,749.36	76.270000	12,275,503.96	3,685,754.60	0.67
931422109	WALGREEN CO COMMON STOCK USD.078125								
		89,700.000	Local	37.243014	3,340,698.38	64.220000	5,760,534.00	2,419,835.62	0.31
			Base	37.243014	3,340,698.38	64.220000	5,760,534.00	2,419,835.62	0.31
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		44,211.000	Local	29.633795	1,310,139.69	48.890000	2,161,475.79	851,336.10	0.12
			Base	29.633795	1,310,139.69	48.890000	2,161,475.79	851,336.10	0.12
941848103	WATERS CORP COMMON STOCK USD.01								
		8,559.000	Local	51.388243	439,831.97	110.800000	948,337.20	508,505.23	0.05
			Base	51.388243	439,831.97	110.800000	948,337.20	508,505.23	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		484,218.000	Local	36.559466	17,702,751.70	53.090000	25,707,133.62	8,004,381.92	1.39
			Base	36.559466	17,702,751.70	53.090000	25,707,133.62	8,004,381.92	1.39
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		22,421.000	Local	33.519770	751,546.77	98.370000	2,205,553.77	1,454,007.00	0.12
			Base	33.519770	751,546.77	98.370000	2,205,553.77	1,454,007.00	0.12
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		53,999.000	Local	17.290300	933,658.90	16.960000	915,823.04	-17,835.86	0.05
			Base	17.290300	933,658.90	16.960000	915,823.04	-17,835.86	0.05
962166104	WEYERHAEUSER CO REIT USD1.25								
		53,849.000	Local	30.337038	1,633,619.16	33.860000	1,823,327.14	189,707.98	0.10
			Base	30.337038	1,633,619.16	33.860000	1,823,327.14	189,707.98	0.10

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963320106	WHIRLPOOL CORP COMMON STOCK USD1.								
		7,949.000	Local	87.639093	696,643.15	172.050000	1,367,625.45	670,982.30	0.07
			Base	87.639093	696,643.15	172.050000	1,367,625.45	670,982.30	0.07
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV								
		36,822.000	Local	33.504775	1,233,712.81	39.330000	1,448,209.26	214,496.45	0.08
			Base	33.504775	1,233,712.81	39.330000	1,448,209.26	214,496.45	0.08
969457100	WILLIAMS COS INC COMMON STOCK USD1.								
		68,555.000	Local	27.352039	1,875,119.03	55.510000	3,805,488.05	1,930,369.02	0.21
			Base	27.352039	1,875,119.03	55.510000	3,805,488.05	1,930,369.02	0.21
97382A101	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001								
		61,429.000	Local	12.038639	739,521.53	10.480000	643,775.92	-95,745.61	0.03
			Base	12.038639	739,521.53	10.480000	643,775.92	-95,745.61	0.03
976657106	WISCONSIN ENERGY CORP COMMON STOCK USD.01								
		22,986.000	Local	24.303062	558,630.19	49.660000	1,141,484.76	582,854.57	0.06
			Base	24.303062	558,630.19	49.660000	1,141,484.76	582,854.57	0.06
98310W108	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01								
		12,758.000	Local	32.715686	417,386.72	77.670000	990,913.86	573,527.14	0.05
			Base	32.715686	417,386.72	77.670000	990,913.86	573,527.14	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		8,264.000	Local	71.090494	587,491.84	190.010000	1,570,242.64	982,750.80	0.09
			Base	71.090494	587,491.84	190.010000	1,570,242.64	982,750.80	0.09
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		51,511.000	Local	22.589726	1,163,619.39	33.470000	1,724,073.17	560,453.78	0.09
			Base	22.589726	1,163,619.39	33.470000	1,724,073.17	560,453.78	0.09
983919101	XILINX INC COMMON STOCK USD.01								
		27,365.000	Local	37.125991	1,015,952.75	44.480000	1,217,195.20	201,242.45	0.07
			Base	37.125991	1,015,952.75	44.480000	1,217,195.20	201,242.45	0.07
984121103	XEROX CORP COMMON STOCK USD1.0								
		110,487.000	Local	13.175193	1,455,687.56	13.280000	1,467,267.36	11,579.80	0.08
			Base	13.175193	1,455,687.56	13.280000	1,467,267.36	11,579.80	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
98419M100	XYLEM INC COMMON STOCK								
		18,621.000	Local	26.985034	502,488.31	36.360000	677,059.56	174,571.25	0.04
			Base	26.985034	502,488.31	36.360000	677,059.56	174,571.25	0.04
984332106	YAHOO INC COMMON STOCK USD.001								
		94,282.000	Local	28.725763	2,708,322.39	46.050000	4,341,686.10	1,633,363.71	0.24
			Base	28.725763	2,708,322.39	46.050000	4,341,686.10	1,633,363.71	0.24
988498101	YUM BRANDS INC COMMON STOCK								
		44,813.000	Local	26.607050	1,192,341.74	71.830000	3,218,917.79	2,026,576.05	0.17
			Base	26.607050	1,192,341.74	71.830000	3,218,917.79	2,026,576.05	0.17
98956P102	ZIMMER HOLDINGS INC COMMON STOCK USD.01								
		17,217.000	Local	58.678716	1,010,271.45	111.240000	1,915,219.08	904,947.63	0.10
			Base	58.678716	1,010,271.45	111.240000	1,915,219.08	904,947.63	0.10
989701107	ZIONS BANCORPORATION COMMON STOCK NPV								
		20,669.000	Local	37.593573	777,021.56	28.970000	598,780.93	-178,240.63	0.03
			Base	37.593573	777,021.56	28.970000	598,780.93	-178,240.63	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		51,085.000	Local	30.786146	1,572,710.28	37.160000	1,898,318.60	325,608.32	0.10
			Base	30.786146	1,572,710.28	37.160000	1,898,318.60	325,608.32	0.10
G0083B108	ACTAVIS PLC COMMON STOCK USD.0033								
		26,935.000	Local	93.364790	2,514,780.61	242.740000	6,538,201.90	4,023,421.29	0.35
			Base	93.364790	2,514,780.61	242.740000	6,538,201.90	4,023,421.29	0.35
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		9,793.000	Local	27.869196	272,923.04	53.090000	519,910.37	246,987.33	0.03
			Base	27.869196	272,923.04	53.090000	519,910.37	246,987.33	0.03
G0408V102	AON PLC COMMON STOCK USD.01								
		29,606.000	Local	38.585487	1,142,361.93	86.000000	2,546,116.00	1,403,754.07	0.14
			Base	38.585487	1,142,361.93	86.000000	2,546,116.00	1,403,754.07	0.14
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		64,342.000	Local	62.513430	4,022,239.14	81.120000	5,219,423.04	1,197,183.90	0.28
			Base	62.513430	4,022,239.14	81.120000	5,219,423.04	1,197,183.90	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
G2554F113	COVIDIEN PLC COMMON STOCK USD.2								
		46,046.000	Local	48.037960	2,211,955.89	92.440000	4,256,492.24	2,044,536.35	0.23
			Base	48.037960	2,211,955.89	92.440000	4,256,492.24	2,044,536.35	0.23
G27823106	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01								
		30,540.000	Local	38.678889	1,181,253.28	68.980000	2,106,649.20	925,395.92	0.11
			Base	38.678889	1,181,253.28	68.980000	2,106,649.20	925,395.92	0.11
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		48,508.000	Local	35.989859	1,745,796.09	68.390000	3,317,462.12	1,571,666.03	0.18
			Base	35.989859	1,745,796.09	68.390000	3,317,462.12	1,571,666.03	0.18
G3157S106	ENSCO PLC CL A COMMON STOCK USD.1								
		23,821.000	Local	56.440785	1,344,475.94	40.590000	966,894.39	-377,581.55	0.05
			Base	56.440785	1,344,475.94	40.590000	966,894.39	-377,581.55	0.05
G47791101	INGERSOLL RAND PLC COMMON STOCK USD1.								
		27,266.000	Local	34.992821	954,114.27	62.620000	1,707,396.92	753,282.65	0.09
			Base	34.992821	954,114.27	62.620000	1,707,396.92	753,282.65	0.09
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		44,102.000	Local	23.263766	1,025,978.60	40.470000	1,784,807.94	758,829.34	0.10
			Base	23.263766	1,025,978.60	40.470000	1,784,807.94	758,829.34	0.10
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
		11,545.000	Local	72.083670	832,205.97	92.180000	1,064,218.10	232,012.13	0.06
			Base	72.083670	832,205.97	92.180000	1,064,218.10	232,012.13	0.06
G60754101	MICHAEL KORS HOLDINGS LTD COMMON STOCK NPV								
		20,921.000	Local	81.538253	1,705,861.79	78.590000	1,644,181.39	-61,680.40	0.09
			Base	81.538253	1,705,861.79	78.590000	1,644,181.39	-61,680.40	0.09
G6359F103	NABORS INDUSTRIES LTD COMMON STOCK USD.001								
		29,495.000	Local	24.906127	734,606.22	17.850000	526,485.75	-208,120.47	0.03
			Base	24.906127	734,606.22	17.850000	526,485.75	-208,120.47	0.03
G65431101	NOBLE CORP PLC COMMON STOCK USD.01								
		25,916.000	Local	32.748953	848,721.87	20.920000	542,162.72	-306,559.15	0.03
			Base	32.748953	848,721.87	20.920000	542,162.72	-306,559.15	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
		Local	33,311.000	27.409311	913,031.55	62.830000	2,092,930.13	1,179,898.58	0.11
		Base		27.409311	913,031.55	62.830000	2,092,930.13	1,179,898.58	0.11
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	19,628.000	38.163700	749,077.10	67.050000	1,316,057.40	566,980.30	0.07
		Base		38.163700	749,077.10	67.050000	1,316,057.40	566,980.30	0.07
G97822103	PERRIGO CO PLC COMMON STOCK NPV								
		Local	13,639.000	118.004970	1,609,469.78	161.450000	2,202,016.55	592,546.77	0.12
		Base		118.004970	1,609,469.78	161.450000	2,202,016.55	592,546.77	0.12
G98290102	XL GROUP PLC COMMON STOCK USD.01								
		Local	27,062.000	37.163055	1,005,706.59	33.880000	916,860.56	-88,846.03	0.05
		Base		37.163055	1,005,706.59	33.880000	916,860.56	-88,846.03	0.05
H0023R105	ACE LTD COMMON STOCK CHF24.77								
		Local	34,218.000	59.190043	2,025,364.90	109.300000	3,740,027.40	1,714,662.50	0.20
		Base		59.190043	2,025,364.90	109.300000	3,740,027.40	1,714,662.50	0.20
H2906T109	GARMIN LTD COMMON STOCK CHF10.								
		Local	12,369.000	42.636566	527,371.68	55.480000	686,232.12	158,860.44	0.04
		Base		42.636566	527,371.68	55.480000	686,232.12	158,860.44	0.04
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
		Local	41,715.000	35.106399	1,464,463.44	61.130000	2,550,037.95	1,085,574.51	0.14
		Base		35.106399	1,464,463.44	61.130000	2,550,037.95	1,085,574.51	0.14
H8817H100	TRANSOCEAN LTD COMMON STOCK CHF15.								
		Local	34,701.000	47.807165	1,658,956.42	29.830000	1,035,130.83	-623,825.59	0.06
		Base		47.807165	1,658,956.42	29.830000	1,035,130.83	-623,825.59	0.06
H89128104	TYCO INTERNATIONAL LTD COMMON STOCK CHF6.7								
		Local	45,207.000	20.790574	939,879.48	42.930000	1,940,736.51	1,000,857.03	0.11
		Base		20.790574	939,879.48	42.930000	1,940,736.51	1,000,857.03	0.11
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK								
		Local	43,343.000	54.716247	2,371,566.30	91.630000	3,971,519.09	1,599,952.79	0.22
		Base		54.716247	2,371,566.30	91.630000	3,971,519.09	1,599,952.79	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N63218106	NIELSEN NV COMMON STOCK EUR.07								
		Local	31,010.000	37.570480	1,165,060.60	42.490000	1,317,614.90	152,554.30	0.07
		Base		37.570480	1,165,060.60	42.490000	1,317,614.90	152,554.30	0.07
Y0486S104	AVAGO TECHNOLOGIES LTD COMMON STOCK								
		Local	25,657.000	69.764609	1,789,950.57	86.250000	2,212,916.25	422,965.68	0.12
		Base		69.764609	1,789,950.57	86.250000	2,212,916.25	422,965.68	0.12
US DOLLAR Total									
		Local	30,296,789.000		1,148,071,286.32		1,838,732,063.40	690,660,777.08	99.68
		Base			1,148,071,286.32		1,838,732,063.40	690,660,777.08	99.68
EQUITY Total									
		Base	30,296,789.000		1,148,071,286.32		1,838,732,063.40	690,660,777.08	99.68

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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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								
		34,393,248.180	Base	1,152,167,745.50		1,842,828,522.58	690,660,777.08	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912828RZ5	US TREASURY N/B 01/15 0.25					0.25	15 Jan 2015		
			50,000,000.000	Local	100.013167	50,006,583.57	100.013167	50,006,583.57	0.00	5.65
				Base	100.013167	50,006,583.57	100.013167	50,006,583.57	0.00	5.65
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.17	03 Nov 2014		
			241,065,942.730	Local	100.000000	241,065,942.73	100.000000	241,065,942.73	0.00	27.26
				Base	100.000000	241,065,942.73	100.000000	241,065,942.73	0.00	27.26
US DOLLAR Total									
			291,065,942.730	Local		291,072,526.30		291,072,526.30	0.00	32.91
				Base		291,072,526.30		291,072,526.30	0.00	32.91
CASH EQUIVALENT Total									
			291,065,942.730	Base		291,072,526.30		291,072,526.30	0.00	32.91
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
30253XAA6	FDIC TRUST FDIC 2012 C1 A 144A					0.8406	25 May 2035		
			2,596,369.790	Local	100.000000	2,596,369.79	100.000000	2,596,369.79	0.00	0.29
		Original Face:	15,914,000.000	Base	100.000000	2,596,369.79	100.000000	2,596,369.79	0.00	0.29
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
			9,026,346.750	Local	103.398471	9,333,104.54	102.736719	9,273,372.50	-59,732.04	1.05
		Original Face:	15,000,000.000	Base	103.398471	9,333,104.54	102.736719	9,273,372.50	-59,732.04	1.05
36202D4H1	GNMA II POOL 003524 G2 03/19 FIXED 5					5.0	20 Mar 2019		
			15,475.580	Local	104.188664	16,123.80	106.325303	16,454.46	330.66	0.00
		Original Face:	159,822.000	Base	104.188664	16,123.80	106.325303	16,454.46	330.66	0.00
36202D6M8	GNMA II POOL 003576 G2 07/19 FIXED 5					5.0	20 Jul 2019		
			18,679.780	Local	104.320340	19,486.81	106.943935	19,976.89	490.08	0.00
		Original Face:	200,000.000	Base	104.320340	19,486.81	106.943935	19,976.89	490.08	0.00

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36202DUP4	GNMA II POOL 003290 G2 10/17 FIXED 5				5.0	20 Oct 2017		
	38,782.720	Local	103.471108	40,128.91	106.245622	41,204.94	1,076.03	0.00
Original Face:	1,170,550.000	Base	103.471108	40,128.91	106.245622	41,204.94	1,076.03	0.00
36202DW64	GNMA II POOL 003369 G2 04/18 FIXED 5				5.0	20 Apr 2018		
	156,321.390	Local	103.780532	162,231.17	105.946512	165,617.06	3,385.89	0.02
Original Face:	3,070,737.000	Base	103.780532	162,231.17	105.946512	165,617.06	3,385.89	0.02
36202DX30	GNMA II POOL 003398 G2 06/18 FIXED 5				5.0	20 Jun 2018		
	121,339.400	Local	103.838028	125,996.44	106.332211	129,022.87	3,026.43	0.01
Original Face:	2,150,000.000	Base	103.838028	125,996.44	106.332211	129,022.87	3,026.43	0.01
36202DYF2	GNMA II POOL 003410 G2 07/18 FIXED 5				5.0	20 Jul 2018		
	161,509.740	Local	103.873488	167,765.80	105.577315	170,517.65	2,751.85	0.02
Original Face:	3,000,000.000	Base	103.873488	167,765.80	105.577315	170,517.65	2,751.85	0.02
36202DYT2	GNMA II POOL 003422 G2 08/18 FIXED 5				5.0	20 Aug 2018		
	358,702.290	Local	103.944658	372,851.87	105.585642	378,738.12	5,886.25	0.04
Original Face:	6,427,055.000	Base	103.944658	372,851.87	105.585642	378,738.12	5,886.25	0.04
36202DZ79	GNMA II POOL 003466 G2 11/18 FIXED 5				5.0	20 Nov 2018		
	3,528.850	Local	104.048344	3,671.71	105.984000	3,740.02	68.31	0.00
Original Face:	50,000.000	Base	104.048344	3,671.71	105.984000	3,740.02	68.31	0.00
36202DZC8	GNMA II POOL 003439 G2 09/18 FIXED 5				5.0	20 Sep 2018		
	235,062.080	Local	104.000441	244,465.60	105.591621	248,205.86	3,740.26	0.03
Original Face:	2,975,426.000	Base	104.000441	244,465.60	105.591621	248,205.86	3,740.26	0.03
36202EDL0	GNMA II POOL 003707 G2 05/20 FIXED 5				5.0	20 May 2020		
	426,038.040	Local	104.617419	445,710.00	106.742510	454,763.70	9,053.70	0.05
Original Face:	2,793,101.000	Base	104.617419	445,710.00	106.742510	454,763.70	9,053.70	0.05
36202EEC9	GNMA II POOL 003731 G2 07/20 FIXED 5				5.0	20 Jul 2020		
	172,410.520	Local	104.729392	180,564.49	106.984296	184,452.18	3,887.69	0.02
Original Face:	1,680,083.000	Base	104.729392	180,564.49	106.984296	184,452.18	3,887.69	0.02
36202EJP5	GNMA II POOL 003870 G2 07/21 FIXED 5				5.0	20 Jul 2021		
	106,075.930	Local	104.943402	111,319.69	106.333711	112,794.47	1,474.78	0.01
Original Face:	754,224.000	Base	104.943402	111,319.69	106.333711	112,794.47	1,474.78	0.01

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36202EK32	GNMA II POOL 003914 G2 10/21 FIXED 5					5.0	20 Oct 2021		
		Local	46,327.460	104.161355	48,255.31	106.777265	49,467.19	1,211.88	0.01
Original Face:		Base	300,000.000	104.161355	48,255.31	106.777265	49,467.19	1,211.88	0.01
36202EL31	GNMA II POOL 003946 G2 02/22 FIXED 5					5.0	20 Feb 2022		
		Local	88,881.460	105.075580	93,392.71	106.684131	94,822.41	1,429.70	0.01
Original Face:		Base	300,000.000	105.075580	93,392.71	106.684131	94,822.41	1,429.70	0.01
36202ELP2	GNMA II POOL 003934 G2 01/22 FIXED 5					5.0	20 Jan 2022		
		Local	47,988.630	105.182978	50,475.87	106.684099	51,196.24	720.37	0.01
Original Face:		Base	1,297,789.000	105.182978	50,475.87	106.684099	51,196.24	720.37	0.01
36202EM48	GNMA II POOL 003979 G2 05/22 FIXED 5					5.0	20 May 2022		
		Local	86,110.520	105.138884	90,535.64	106.586072	91,781.82	1,246.18	0.01
Original Face:		Base	1,048,917.000	105.138884	90,535.64	106.586072	91,781.82	1,246.18	0.01
36202EMT3	GNMA II POOL 003970 G2 04/22 FIXED 5					5.0	20 Apr 2022		
		Local	102,711.510	105.111988	107,962.11	106.663274	109,555.46	1,593.35	0.01
Original Face:		Base	438,038.000	105.111988	107,962.11	106.663274	109,555.46	1,593.35	0.01
36241LTJ5	GNMA POOL 783253 GN 05/25 FIXED 4.5					4.5	15 May 2025		
		Local	4,040,773.000	104.937588	4,240,289.74	107.660929	4,350,333.75	110,044.01	0.49
Original Face:		Base	10,000,000.000	104.937588	4,240,289.74	107.660929	4,350,333.75	110,044.01	0.49
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.0	16 Jul 2039		
		Local	2,675,495.790	106.788774	2,857,129.16	105.589200	2,825,034.60	-32,094.56	0.32
Original Face:		Base	17,600,000.000	106.788774	2,857,129.16	105.589200	2,825,034.60	-32,094.56	0.32
38373V5B2	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 76 TA					4.5	16 Dec 2029		
		Local	534,223.860	101.093148	540,063.72	108.137900	577,698.46	37,634.74	0.07
Original Face:		Base	16,300,000.000	101.093148	540,063.72	108.137900	577,698.46	37,634.74	0.07
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.0	20 May 2039		
		Local	7,922,983.500	106.742499	8,457,190.61	106.121400	8,407,981.01	-49,209.60	0.95
Original Face:		Base	50,000,000.000	106.742499	8,457,190.61	106.121400	8,407,981.01	-49,209.60	0.95
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					0.557	20 Jun 2042		
		Local	4,634,650.060	100.162226	4,642,168.66	100.322700	4,649,606.08	7,437.42	0.53
Original Face:		Base	10,000,000.000	100.162226	4,642,168.66	100.322700	4,649,606.08	7,437.42	0.53

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38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.0	16 May 2042		
		Local	32,433,008.780	102.861877	33,361,201.55	98.371600	31,904,869.67	-1,456,331.88	3.61
Original Face:		Base	41,570,000.000	102.861877	33,361,201.55	98.371600	31,904,869.67	-1,456,331.88	3.61
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					0.4518	16 Jun 2037		
		Local	5,393,843.100	100.232160	5,406,365.42	100.019000	5,394,867.93	-11,497.49	0.61
Original Face:		Base	32,313,742.000	100.232160	5,406,365.42	100.019000	5,394,867.93	-11,497.49	0.61
38376EVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 110 MB					3.0	20 Apr 2037		
		Local	1,489,248.700	101.562395	1,512,516.65	102.213900	1,522,219.18	9,702.53	0.17
Original Face:		Base	5,130,000.000	101.562395	1,512,516.65	102.213900	1,522,219.18	9,702.53	0.17
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.5	16 Aug 2039		
		Local	2,694,741.830	107.903585	2,907,723.05	107.558100	2,898,413.11	-9,309.94	0.33
Original Face:		Base	10,300,000.000	107.903585	2,907,723.05	107.558100	2,898,413.11	-9,309.94	0.33
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
		Local	1,913,723.700	100.496245	1,923,220.45	102.498700	1,961,541.91	38,321.46	0.22
Original Face:		Base	10,000,000.000	100.496245	1,923,220.45	102.498700	1,961,541.91	38,321.46	0.22
38376PN97	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 116 JG					4.0	20 Dec 2038		
		Local	2,089,103.350	104.195500	2,176,751.69	105.374700	2,201,386.39	24,634.70	0.25
Original Face:		Base	5,000,000.000	104.195500	2,176,751.69	105.374700	2,201,386.39	24,634.70	0.25
38376TPK2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 7 BG					3.0	16 Sep 2024		
		Local	2,017,017.520	102.003968	2,057,437.90	103.937600	2,096,439.60	39,001.70	0.24
Original Face:		Base	8,000,000.000	102.003968	2,057,437.90	103.937600	2,096,439.60	39,001.70	0.24
38376XC92	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 TJ					4.0	20 Mar 2021		
		Local	9,608,879.600	102.871820	9,884,829.37	101.276600	9,731,546.56	-153,282.81	1.10
Original Face:		Base	20,000,000.000	102.871820	9,884,829.37	101.276600	9,731,546.56	-153,282.81	1.10
38376XQY2	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 29 CG					3.5	20 Dec 2038		
		Local	4,124,147.300	104.597411	4,313,751.29	104.285700	4,300,895.88	-12,855.41	0.49
Original Face:		Base	10,000,000.000	104.597411	4,313,751.29	104.285700	4,300,895.88	-12,855.41	0.49
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.0	20 Aug 2039		
		Local	1,842,132.480	106.819583	1,967,758.24	105.691100	1,946,970.08	-20,788.16	0.22
Original Face:		Base	7,350,000.000	106.819583	1,967,758.24	105.691100	1,946,970.08	-20,788.16	0.22

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38377JCU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 109 MH					3.0	20 Oct 2037		
		2,199,239.640	Local	100.516742	2,210,604.04	102.883900	2,262,663.51	52,059.47	0.26
Original Face:		4,400,000.000	Base	100.516742	2,210,604.04	102.883900	2,262,663.51	52,059.47	0.26
38377KA26	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 112 BG					2.0	16 Mar 2035		
		5,292,028.400	Local	101.098839	5,350,179.28	101.038600	5,346,991.41	-3,187.87	0.60
Original Face:		10,000,000.000	Base	101.098839	5,350,179.28	101.038600	5,346,991.41	-3,187.87	0.60
38377MTJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 144 BA					3.0	16 Sep 2037		
		2,169,926.860	Local	100.217058	2,174,636.85	103.036100	2,235,808.01	61,171.16	0.25
Original Face:		3,600,000.000	Base	100.217058	2,174,636.85	103.036100	2,235,808.01	61,171.16	0.25
38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		2,760,373.850	Local	99.958992	2,759,241.88	103.488600	2,856,672.25	97,430.37	0.32
Original Face:		5,000,000.000	Base	99.958992	2,759,241.88	103.488600	2,856,672.25	97,430.37	0.32
38377QTC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 25 AB					3.5	16 Dec 2025		
		1,462,199.050	Local	102.229842	1,494,803.78	104.759000	1,531,785.10	36,981.32	0.17
Original Face:		5,000,000.000	Base	102.229842	1,494,803.78	104.759000	1,531,785.10	36,981.32	0.17
38377RET8	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HJ					3.0	20 Oct 2039		
		5,541,027.600	Local	99.753833	5,527,387.43	103.141500	5,715,098.98	187,711.55	0.65
Original Face:		10,000,000.000	Base	99.753833	5,527,387.43	103.141500	5,715,098.98	187,711.55	0.65
38377REV3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 158 HA					3.5	20 Oct 2039		
		5,541,027.600	Local	101.276828	5,611,777.01	104.611000	5,796,524.38	184,747.37	0.66
Original Face:		10,000,000.000	Base	101.276828	5,611,777.01	104.611000	5,796,524.38	184,747.37	0.66
38377RUW3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 166 PM					2.75	20 Mar 2038		
		5,754,564.200	Local	99.945375	5,751,420.78	101.739900	5,854,687.86	103,267.08	0.66
Original Face:		10,000,000.000	Base	99.945375	5,751,420.78	101.739900	5,854,687.86	103,267.08	0.66
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.5	20 Feb 2026		
		1,033,419.050	Local	103.619607	1,070,824.76	109.183900	1,128,327.22	57,502.46	0.13
Original Face:		5,000,000.000	Base	103.619607	1,070,824.76	109.183900	1,128,327.22	57,502.46	0.13
38377TGH8	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 11 PA					3.0	20 Apr 2040		
		2,181,637.250	Local	99.890176	2,179,241.29	102.479900	2,235,739.67	56,498.38	0.25
Original Face:		5,000,000.000	Base	99.890176	2,179,241.29	102.479900	2,235,739.67	56,498.38	0.25

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38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	5,276,959.020	99.780061	5,265,352.93	102.023100	5,383,717.18	118,364.25	0.61
Original Face:		Base	10,815,142.000	99.780061	5,265,352.93	102.023100	5,383,717.18	118,364.25	0.61
38377UJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CA					3.0	16 Dec 2025		
		Local	1,578,353.950	102.355233	1,615,527.87	103.844700	1,639,036.92	23,509.05	0.19
Original Face:		Base	5,000,000.000	102.355233	1,615,527.87	103.844700	1,639,036.92	23,509.05	0.19
38377UKT4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 CE					2.5	16 Dec 2025		
		Local	3,156,707.900	100.809059	3,182,247.53	102.883000	3,247,715.79	65,468.26	0.37
Original Face:		Base	10,000,000.000	100.809059	3,182,247.53	102.883000	3,247,715.79	65,468.26	0.37
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA					4.0	20 Aug 2039		
		Local	1,936,841.560	102.926876	1,993,530.51	104.868300	2,031,132.82	37,602.31	0.23
Original Face:		Base	5,648,629.000	102.926876	1,993,530.51	104.868300	2,031,132.82	37,602.31	0.23
38377WL77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 94 AB					2.0	20 Jan 2039		
		Local	11,554,875.000	101.410178	11,717,819.32	100.966900	11,666,599.09	-51,220.23	1.32
Original Face:		Base	30,000,000.000	101.410178	11,717,819.32	100.966900	11,666,599.09	-51,220.23	1.32
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA					0.457	20 Nov 2042		
		Local	22,040,778.220	100.000000	22,040,778.22	99.536500	21,938,619.21	-102,159.01	2.48
Original Face:		Base	25,333,333.000	100.000000	22,040,778.22	99.536500	21,938,619.21	-102,159.01	2.48
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF					0.5018	16 Nov 2041		
		Local	6,432,819.500	100.173208	6,443,961.67	100.053100	6,436,235.33	-7,726.34	0.73
Original Face:		Base	10,000,000.000	100.173208	6,443,961.67	100.053100	6,436,235.33	-7,726.34	0.73
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ					3.5	20 Jun 2041		
		Local	4,691,485.130	105.453962	4,947,356.95	105.271000	4,938,773.31	-8,583.64	0.56
Original Face:		Base	10,359,452.000	105.453962	4,947,356.95	105.271000	4,938,773.31	-8,583.64	0.56
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF					0.5018	16 Dec 2041		
		Local	9,163,946.730	100.173248	9,179,823.07	99.928600	9,157,403.67	-22,419.40	1.04
Original Face:		Base	12,911,372.000	100.173248	9,179,823.07	99.928600	9,157,403.67	-22,419.40	1.04
38378BWG0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 79 A					1.8	16 Apr 2039		
		Local	18,424,860.400	101.557904	18,711,901.98	99.007700	18,242,030.51	-469,871.47	2.06
Original Face:		Base	20,000,000.000	101.557904	18,711,901.98	99.007700	18,242,030.51	-469,871.47	2.06

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38378CRA7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 7 ML					3.0	20 Feb 2038		
		Local	7,329,689.600	104.810217	7,682,263.54	102.573900	7,518,348.48	-163,915.06	0.85
Original Face:		Base	10,000,000.000	104.810217	7,682,263.54	102.573900	7,518,348.48	-163,915.06	0.85
38378EGJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA					1.5	20 Sep 2040		
		Local	19,255,876.750	101.200387	19,487,021.88	97.854300	18,842,703.40	-644,318.48	2.13
Original Face:		Base	25,000,000.000	101.200387	19,487,021.88	97.854300	18,842,703.40	-644,318.48	2.13
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB					1.75	16 Mar 2041		
		Local	7,766,595.000	100.215513	7,783,333.05	96.748900	7,514,095.23	-269,237.82	0.85
Original Face:		Base	10,000,000.000	100.215513	7,783,333.05	96.748900	7,514,095.23	-269,237.82	0.85
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	7,766,595.000	101.032197	7,846,761.56	97.699600	7,587,932.25	-258,829.31	0.86
Original Face:		Base	10,000,000.000	101.032197	7,846,761.56	97.699600	7,587,932.25	-258,829.31	0.86
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA					2.0	20 Jan 2042		
		Local	13,549,740.600	102.189816	13,846,455.02	98.334900	13,324,123.87	-522,331.15	1.51
Original Face:		Base	18,249,312.000	102.189816	13,846,455.02	98.334900	13,324,123.87	-522,331.15	1.51
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.5	20 Oct 2042		
		Local	8,680,253.200	100.000000	8,680,253.18	96.914700	8,412,441.35	-267,811.83	0.95
Original Face:		Base	10,000,000.000	100.000000	8,680,253.18	96.914700	8,412,441.35	-267,811.83	0.95
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.0	20 Oct 2042		
		Local	8,680,253.200	101.955852	8,850,026.08	97.300300	8,445,912.40	-404,113.68	0.96
Original Face:		Base	10,000,000.000	101.955852	8,850,026.08	97.300300	8,445,912.40	-404,113.68	0.96
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.0	16 Oct 2042		
		Local	8,288,572.600	102.133614	8,465,418.72	97.765900	8,103,397.60	-362,021.12	0.92
Original Face:		Base	10,000,000.000	102.133614	8,465,418.72	97.765900	8,103,397.60	-362,021.12	0.92
465138QP3	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	12,679,000.000	96.865778	12,281,612.04	95.342200	12,088,437.54	-193,174.50	1.37
		Base		96.865778	12,281,612.04	95.342200	12,088,437.54	-193,174.50	1.37
465139GA5	AID ISRAEL US GOVT GUAR 02/18 0.00000						15 Feb 2018		
		Local	15,151,000.000	96.658571	14,644,740.04	95.342200	14,445,296.72	-199,443.32	1.63
		Base		96.658571	14,644,740.04	95.342200	14,445,296.72	-199,443.32	1.63

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62889CAA7	NCUA GUARANTEED NOTES NGN 2011 R2 1A					0.553	06 Feb 2020		
		Local	2,453,512.820	94.957969	2,329,805.94	100.358000	2,462,296.40	132,490.46	0.28
Original Face:		Base	4,000,000.000	94.957969	2,329,805.94	100.358000	2,462,296.40	132,490.46	0.28
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.32	01 Apr 2027		
		Local	11,071,881.000	112.556671	12,462,140.66	111.715620	12,369,020.50	-93,120.16	1.40
Original Face:		Base	28,600,000.000	112.556671	12,462,140.66	111.715620	12,369,020.50	-93,120.16	1.40
83164LK83	SBA POOL 509319 SBA 12/18 VARIABLE					3.075	25 Dec 2018		
		Local	1,108,256.470	104.397937	1,156,996.89	103.592684	1,148,072.62	-8,924.27	0.13
Original Face:		Base	2,152,855.000	104.397937	1,156,996.89	103.592684	1,148,072.62	-8,924.27	0.13
83164LLC3	SBA POOL 509323 SBA 09/22 VARIABLE					2.825	25 Sep 2022		
		Local	1,294,958.040	106.397694	1,377,805.49	105.305359	1,363,660.21	-14,145.28	0.15
Original Face:		Base	2,348,960.000	106.397694	1,377,805.49	105.305359	1,363,660.21	-14,145.28	0.15
83164LLM1	SBA POOL 509332 SBA 08/24 VARIABLE					2.575	25 Aug 2024		
		Local	2,898,374.360	106.738325	3,093,676.23	105.602301	3,060,750.02	-32,926.21	0.35
Original Face:		Base	4,240,960.000	106.738325	3,093,676.23	105.602301	3,060,750.02	-32,926.21	0.35
83164LLS8	SBA POOL 509337 SBA 02/24 VARIABLE					2.825	25 Feb 2024		
		Local	4,321,894.950	107.394153	4,641,462.48	106.298541	4,594,111.28	-47,351.20	0.52
Original Face:		Base	6,113,646.000	107.394153	4,641,462.48	106.298541	4,594,111.28	-47,351.20	0.52
83164LLT6	SBA POOL 509338 SBA 07/24 VARIABLE					4.075	25 Jul 2024		
		Local	3,722,465.680	111.816860	4,162,344.24	110.115072	4,098,995.76	-63,348.48	0.46
Original Face:		Base	4,650,545.000	111.816860	4,162,344.24	110.115072	4,098,995.76	-63,348.48	0.46
83165ABF0	SBA POOL 521638 SBA 08/19 VARIABLE					4.217	25 Aug 2019		
		Local	1,365,483.940	106.631185	1,456,031.71	105.376533	1,438,899.63	-17,132.08	0.16
Original Face:		Base	5,080,000.000	106.631185	1,456,031.71	105.376533	1,438,899.63	-17,132.08	0.16
83165ALC6	SBA POOL 521923 SBA 11/24 VARIABLE					4.16	25 Nov 2024		
		Local	9,532,778.650	112.627941	10,736,572.32	111.252580	10,605,462.19	-131,110.13	1.20
Original Face:		Base	12,180,140.000	112.627941	10,736,572.32	111.252580	10,605,462.19	-131,110.13	1.20
83165ALV4	SBA POOL 521940 SBA 01/25 VARIABLE					4.069	25 Jan 2025		
		Local	8,776,759.920	112.118258	9,840,350.34	110.260750	9,677,321.31	-163,029.03	1.09
Original Face:		Base	10,243,765.000	112.118258	9,840,350.34	110.260750	9,677,321.31	-163,029.03	1.09

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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
912810DP0	US TREASURY N/B 02/15 11.25					11.25	15 Feb 2015		
		10,000,000.000	Local	103.126844	10,312,684.38	103.117200	10,311,720.00	-964.38	1.17
			Base	103.126844	10,312,684.38	103.117200	10,311,720.00	-964.38	1.17
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		10,000,000.000	Local	99.935208	9,993,520.79	100.140600	10,014,060.00	20,539.21	1.13
			Base	99.935208	9,993,520.79	100.140600	10,014,060.00	20,539.21	1.13
912828DM9	US TREASURY N/B 02/15 4					4.0	15 Feb 2015		
		70,000,000.000	Local	101.106231	70,774,361.52	101.093800	70,765,660.00	-8,701.52	8.00
			Base	101.106231	70,774,361.52	101.093800	70,765,660.00	-8,701.52	8.00
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		10,000,000.000	Local	104.462064	10,446,206.40	104.460900	10,446,090.00	-116.40	1.18
			Base	104.462064	10,446,206.40	104.460900	10,446,090.00	-116.40	1.18
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		10,000,000.000	Local	102.799874	10,279,987.35	102.898400	10,289,840.00	9,852.65	1.16
			Base	102.799874	10,279,987.35	102.898400	10,289,840.00	9,852.65	1.16
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		20,000,000.000	Local	101.188217	20,237,643.38	101.140600	20,228,120.00	-9,523.38	2.29
			Base	101.188217	20,237,643.38	101.140600	20,228,120.00	-9,523.38	2.29
912828PE4	US TREASURY N/B 10/15 1.25					1.25	31 Oct 2015		
		10,000,000.000	Local	100.732353	10,073,235.28	101.078100	10,107,810.00	34,574.72	1.14
			Base	100.732353	10,073,235.28	101.078100	10,107,810.00	34,574.72	1.14
912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		10,000,000.000	Local	102.145833	10,214,583.33	102.203100	10,220,310.00	5,726.67	1.16
			Base	102.145833	10,214,583.33	102.203100	10,220,310.00	5,726.67	1.16
912828QJ2	US TREASURY N/B 02/16 2.125					2.125	29 Feb 2016		
		10,000,000.000	Local	102.065717	10,206,571.66	102.484400	10,248,440.00	41,868.34	1.16
			Base	102.065717	10,206,571.66	102.484400	10,248,440.00	41,868.34	1.16
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		10,000,000.000	Local	99.933518	9,993,351.80	100.085900	10,008,590.00	15,238.20	1.13
			Base	99.933518	9,993,351.80	100.085900	10,008,590.00	15,238.20	1.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		10,000,000.000	Local	99.883919	9,988,391.94	100.093800	10,009,380.00	20,988.06	1.13
			Base	99.883919	9,988,391.94	100.093800	10,009,380.00	20,988.06	1.13
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		10,000,000.000	Local	99.997549	9,999,754.85	100.039100	10,003,910.00	4,155.15	1.13
			Base	99.997549	9,999,754.85	100.039100	10,003,910.00	4,155.15	1.13
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		5,000,000.000	Local	99.126905	4,956,345.27	98.070300	4,903,515.00	-52,830.27	0.55
			Base	99.126905	4,956,345.27	98.070300	4,903,515.00	-52,830.27	0.55
912828WK2	US TREASURY FRN 01/16 VAR					0.065001	31 Jan 2016		
		20,000,000.000	Local	100.001264	20,000,252.85	99.995200	19,999,040.00	-1,212.85	2.26
			Base	100.001264	20,000,252.85	99.995200	19,999,040.00	-1,212.85	2.26
US DOLLAR Total									
		586,109,647.700	Local		597,989,189.12		593,265,183.82	-4,724,005.30	67.09
	Original Face:	703,221,595.000	Base		597,989,189.12		593,265,183.82	-4,724,005.30	67.09
FIXED INCOME Total									
		586,109,647.700	Base		597,989,189.12		593,265,183.82	-4,724,005.30	67.09
	Original Face:	703,221,595.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		877,175,590.430	Base	889,061,715.42		884,337,710.12	-4,724,005.30	100.00
Original Face:		703,221,595.000						

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06945MLJ3	BARTON CAPITAL CORP.					0.17	18 Nov 2014		
			10,000,000.000	Local	99.991972	9,999,197.22	99.991972	9,999,197.22	0.00	0.74
				Base	99.991972	9,999,197.22	99.991972	9,999,197.22	0.00	0.74
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.4046	11 Dec 2014		
			3,974,164.000	Local	100.000000	3,974,164.00	100.000000	3,974,164.00	0.00	0.30
				Base	100.000000	3,974,164.00	100.000000	3,974,164.00	0.00	0.30
15060YN63	CEDAR SPRING CPTL CO					0.23	06 Jan 2015		
			30,000,000.000	Local	99.957833	29,987,350.00	99.957833	29,987,350.00	0.00	2.23
				Base	99.957833	29,987,350.00	99.957833	29,987,350.00	0.00	2.23
2063C1L32	CONCORD MIN CPTL CO					0.14	03 Nov 2014		
			8,000,000.000	Local	99.999222	7,999,937.78	99.999222	7,999,937.78	0.00	0.60
				Base	99.999222	7,999,937.78	99.999222	7,999,937.78	0.00	0.60
2063C1N55	CONCORD MIN CPTL CO					0.19	05 Jan 2015		
			25,000,000.000	Local	99.965694	24,991,423.61	99.965694	24,991,423.61	0.00	1.86
				Base	99.965694	24,991,423.61	99.965694	24,991,423.61	0.00	1.86
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
			2,838,688.000	Local	99.999871	2,838,684.35	99.999871	2,838,684.35	0.00	0.21
				Base	99.999871	2,838,684.35	99.999871	2,838,684.35	0.00	0.21
52952ML32	LEXINGTN PKR CAP CO LL					0.14	03 Nov 2014		
			30,000,000.000	Local	99.999222	29,999,766.67	99.999222	29,999,766.67	0.00	2.23
				Base	99.999222	29,999,766.67	99.999222	29,999,766.67	0.00	2.23
5766P1L33	MATCHPOINT MASTER TR					0.12	03 Nov 2014		
			40,000,000.000	Local	99.999333	39,999,733.33	99.999333	39,999,733.33	0.00	2.98
				Base	99.999333	39,999,733.33	99.999333	39,999,733.33	0.00	2.98
63743DL58	NATL RURAL UTIL COOP					0.08	05 Nov 2014		
			10,000,000.000	Local	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	0.74
				Base	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	0.74

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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
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		5,501,378.000	Local	100.233519	5,514,224.79	100.233519	5,514,224.79	0.00	0.41
			Base	100.233519	5,514,224.79	100.233519	5,514,224.79	0.00	0.41
78009NHT6	ROYAL BK OF CANADA					0.5831	14 Aug 2017		
		13,057,966.000	Local	100.000000	13,057,966.00	100.050000	13,064,494.98	6,528.98	0.97
			Base	100.000000	13,057,966.00	100.050000	13,064,494.98	6,528.98	0.97
79540BL38	SALISBURY RECEIVABLES CO					0.13	03 Nov 2014		
		10,000,000.000	Local	99.999278	9,999,927.78	99.999278	9,999,927.78	0.00	0.74
			Base	99.999278	9,999,927.78	99.999278	9,999,927.78	0.00	0.74
82124ML40	SHEFFIELD RECEIVABLE					0.12	04 Nov 2014		
		5,000,000.000	Local	99.999000	4,999,950.00	99.999000	4,999,950.00	0.00	0.37
			Base	99.999000	4,999,950.00	99.999000	4,999,950.00	0.00	0.37
86562LM41	SUMITOMO MTSU BKG CORP					0.14	04 Dec 2014		
		40,000,000.000	Local	99.987167	39,994,866.67	99.987167	39,994,866.67	0.00	2.98
			Base	99.987167	39,994,866.67	99.987167	39,994,866.67	0.00	2.98
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		8,516,065.000	Local	99.996794	8,515,791.99	99.996794	8,515,791.99	0.00	0.63
			Base	99.996794	8,515,791.99	99.996794	8,515,791.99	0.00	0.63
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.4041	05 Dec 2014		
		11,354,753.000	Local	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.85
			Base	100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.85
92646LL40	VICTORY RECEIVABLES					0.14	04 Nov 2014		
		15,404,000.000	Local	99.998833	15,403,820.29	99.998833	15,403,820.29	0.00	1.15
			Base	99.998833	15,403,820.29	99.998833	15,403,820.29	0.00	1.15
96442MNL5	WHITE POINT FDG INC					0.28	20 Jan 2015		
		45,701,000.000	Local	99.937778	45,672,563.82	99.937778	45,672,563.82	0.00	3.40
			Base	99.937778	45,672,563.82	99.937778	45,672,563.82	0.00	3.40
979QHR003	SOUTH STREET REPO					0.12	03 Nov 2014		
		80,000,000.000	Local	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	5.96
			Base	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	5.96

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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
979QHR003	SOUTH STREET REPO					0.19	03 Nov 2014		
		158,995,499.490	Local	100.000000	158,995,499.49	100.000000	158,995,499.49	0.00	11.84
			Base	100.000000	158,995,499.49	100.000000	158,995,499.49	0.00	11.84
US DOLLAR Total									
		553,343,513.490	Local		553,299,531.90		553,306,060.88	6,528.98	41.20
			Base		553,299,531.90		553,306,060.88	6,528.98	41.20
CASH EQUIVALENT Total									
		553,343,513.490	Base		553,299,531.90		553,306,060.88	6,528.98	41.20
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6201	12 Feb 2016		
		5,677,376.000	Local	100.000000	5,677,376.00	100.210000	5,689,298.49	11,922.49	0.42
			Base	100.000000	5,677,376.00	100.210000	5,689,298.49	11,922.49	0.42
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.9971	06 Nov 2015		
		8,516,065.000	Local	100.000000	8,516,065.00	100.560100	8,563,763.48	47,698.48	0.64
			Base	100.000000	8,516,065.00	100.560100	8,563,763.48	47,698.48	0.64
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.3033	15 Mar 2018		
		5,677,376.450	Local	100.000000	5,677,376.45	100.032200	5,679,204.57	1,828.12	0.42
Original Face:		5,677,376.000	Base	100.000000	5,677,376.45	100.032200	5,679,204.57	1,828.12	0.42
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		2,838,688.000	Local	100.454643	2,851,593.91	100.720800	2,859,149.26	7,555.35	0.21
			Base	100.454643	2,851,593.91	100.720800	2,859,149.26	7,555.35	0.21
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		786,317.000	Local	100.000000	786,317.00	100.103000	787,126.91	809.91	0.06
			Base	100.000000	786,317.00	100.103000	787,126.91	809.91	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5536	15 Sep 2017		
		8,516,064.680	Local	100.000000	8,516,064.68	100.155700	8,529,324.19	13,259.51	0.64
Original Face:		8,516,065.000	Base	100.000000	8,516,064.68	100.155700	8,529,324.19	13,259.51	0.64

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06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	5,677,376.000	99.920908	5,672,885.64	100.451700	5,703,020.71	30,135.07	0.42
		Base		99.920908	5,672,885.64	100.451700	5,703,020.71	30,135.07	0.42
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	4,541,901.000	99.939722	4,539,163.22	102.653600	4,662,424.88	123,261.66	0.35
		Base		99.939722	4,539,163.22	102.653600	4,662,424.88	123,261.66	0.35
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,838,688.000	100.000000	2,838,688.00	100.051300	2,840,144.25	1,456.25	0.21
		Base		100.000000	2,838,688.00	100.051300	2,840,144.25	1,456.25	0.21
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	3,747,068.000	114.387317	4,286,170.56	113.512900	4,253,405.55	-32,765.01	0.32
		Base		114.387317	4,286,170.56	113.512900	4,253,405.55	-32,765.01	0.32
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	2,270,950.580	99.991063	2,270,747.63	100.074300	2,272,637.90	1,890.27	0.17
	Original Face:	Base	2,270,951.000	99.991063	2,270,747.63	100.074300	2,272,637.90	1,890.27	0.17
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	897,025.000	105.319569	944,742.86	106.744700	957,526.65	12,783.79	0.07
		Base		105.319569	944,742.86	106.744700	957,526.65	12,783.79	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5349	23 May 2017		
		Local	10,948,820.000	99.117161	10,852,159.54	99.327200	10,875,156.34	22,996.80	0.81
		Base		99.117161	10,852,159.54	99.327200	10,875,156.34	22,996.80	0.81
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	10,219,278.000	99.993469	10,218,610.58	100.731700	10,294,052.46	75,441.88	0.77
	Original Face:	Base	10,219,278.000	99.993469	10,218,610.58	100.731700	10,294,052.46	75,441.88	0.77
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	4,541,901.000	99.909535	4,537,792.15	101.428600	4,606,786.60	68,994.45	0.34
		Base		99.909535	4,537,792.15	101.428600	4,606,786.60	68,994.45	0.34
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,703,213.000	99.992505	1,703,085.35	100.603100	1,713,485.08	10,399.73	0.13
	Original Face:	Base	1,703,213.000	99.992505	1,703,085.35	100.603100	1,713,485.08	10,399.73	0.13

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14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	7,948,327.000	99.990863	7,947,600.77	99.882400	7,938,979.77	-8,621.00	0.59
Original Face:		Base	7,948,327.000	99.990863	7,947,600.77	99.882400	7,938,979.77	-8,621.00	0.59
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,838,688.000	100.793830	2,861,222.36	102.284600	2,903,540.67	42,318.31	0.22
		Base		100.793830	2,861,222.36	102.284600	2,903,540.67	42,318.31	0.22
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.2833	15 Aug 2017		
		Local	5,166,412.570	100.000000	5,166,412.57	99.911500	5,161,840.29	-4,572.28	0.38
Original Face:		Base	5,166,413.000	100.000000	5,166,412.57	99.911500	5,161,840.29	-4,572.28	0.38
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	11,354,753.000	99.986511	11,353,221.37	100.150200	11,371,807.84	18,586.47	0.85
		Base		99.986511	11,353,221.37	100.150200	11,371,807.84	18,586.47	0.85
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	0.85
		Base		100.000000	11,354,753.00	100.000000	11,354,753.00	0.00	0.85
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	11,354,753.000	100.000000	11,354,753.00	100.508900	11,412,537.34	57,784.34	0.85
		Base		100.000000	11,354,753.00	100.508900	11,412,537.34	57,784.34	0.85
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	7,380,589.000	99.986418	7,379,586.56	100.829100	7,441,781.46	62,194.90	0.55
		Base		99.986418	7,379,586.56	100.829100	7,441,781.46	62,194.90	0.55
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	3,406,425.870	99.994453	3,406,236.91	100.236400	3,414,478.66	8,241.75	0.25
Original Face:		Base	3,406,426.000	99.994453	3,406,236.91	100.236400	3,414,478.66	8,241.75	0.25
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5228	15 Nov 2019		
		Local	4,541,901.160	100.000000	4,541,901.16	100.425400	4,561,222.41	19,321.25	0.34
Original Face:		Base	4,541,901.000	100.000000	4,541,901.16	100.425400	4,561,222.41	19,321.25	0.34
254683AZ8	DISCOVER CARD EXECUTION NOTE T DCENT 2012 B3 B3					0.6033	15 May 2018		
		Local	7,948,327.030	100.000000	7,948,327.03	100.130900	7,958,731.39	10,404.36	0.59
Original Face:		Base	7,948,327.000	100.000000	7,948,327.03	100.130900	7,958,731.39	10,404.36	0.59

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254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	7,948,327.030	99.989777	7,947,514.49	99.986300	7,947,238.11	-276.38	0.59
Original Face:		Base	7,948,327.000	99.989777	7,947,514.49	99.986300	7,947,238.11	-276.38	0.59
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	4,541,901.000	99.561396	4,521,980.05	100.362800	4,558,379.02	36,398.97	0.34
		Base		99.561396	4,521,980.05	100.362800	4,558,379.02	36,398.97	0.34
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,701,769.380	102.529098	1,744,808.80	103.849954	1,767,286.72	22,477.92	0.13
Original Face:		Base	2,752,950.000	102.529098	1,744,808.80	103.849954	1,767,286.72	22,477.92	0.13
3130A2Y67	FEDERAL HOME LOAN BANK BONDS 03/15 0.09					0.09	10 Mar 2015		
		Local	10,000,000.000	99.996223	9,999,622.26	99.984200	9,998,420.00	-1,202.26	0.74
		Base		99.996223	9,999,622.26	99.984200	9,998,420.00	-1,202.26	0.74
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	6,245,114.000	99.849540	6,235,717.61	102.530600	6,403,152.85	167,435.24	0.48
		Base		99.849540	6,235,717.61	102.530600	6,403,152.85	167,435.24	0.48
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	8,904,689.230	105.863054	9,426,775.93	103.570059	9,222,591.89	-204,184.04	0.69
Original Face:		Base	11,354,753.000	105.863054	9,426,775.93	103.570059	9,222,591.89	-204,184.04	0.69
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	3,990,970.900	105.737493	4,219,952.59	103.446657	4,128,525.98	-91,426.61	0.31
Original Face:		Base	5,677,376.000	105.737493	4,219,952.59	103.446657	4,128,525.98	-91,426.61	0.31
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1807	22 Sep 2015		
		Local	5,677,376.000	99.991509	5,676,893.94	100.073900	5,681,571.58	4,677.64	0.42
		Base		99.991509	5,676,893.94	100.073900	5,681,571.58	4,677.64	0.42
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	99.539800	12,726,613.35	-58,838.65	0.95
		Base		100.000000	12,785,452.00	99.539800	12,726,613.35	-58,838.65	0.95
3133ECNZ3	FEDERAL FARM CREDIT BANK BONDS 02/18 0.84					0.84	09 Feb 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.418600	11,288,736.47	-66,016.53	0.84
		Base		100.000000	11,354,753.00	99.418600	11,288,736.47	-66,016.53	0.84

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3133ECP40	FEDERAL FARM CREDIT BANK BONDS 05/17 0.64				0.64	09 May 2017		
	8,516,065.000	Local	100.000000	8,516,065.00	99.104400	8,439,795.12	-76,269.88	0.63
		Base	100.000000	8,516,065.00	99.104400	8,439,795.12	-76,269.88	0.63
3135G0NN9	FANNIE MAE NOTES 08/17 1.05				1.05	28 Aug 2017		
	2,554,819.000	Local	100.000000	2,554,819.00	99.810700	2,549,982.73	-4,836.27	0.19
		Base	100.000000	2,554,819.00	99.810700	2,549,982.73	-4,836.27	0.19
3135G0TM5	FANNIE MAE NOTES 01/18 1.02				1.02	30 Jan 2018		
	14,193,441.000	Local	100.000000	14,193,441.00	98.823500	14,026,455.17	-166,985.83	1.04
		Base	100.000000	14,193,441.00	98.823500	14,026,455.17	-166,985.83	1.04
3135G0XD0	FANNIE MAE 05/18 1				1.0	21 May 2018		
	22,709,506.000	Local	100.000000	22,709,506.00	98.841400	22,446,393.66	-263,112.34	1.67
		Base	100.000000	22,709,506.00	98.841400	22,446,393.66	-263,112.34	1.67
3136A0GS0	FANNIE MAE FNR 2011 75 HP				2.5	25 Jul 2040		
	1,476,089.520	Local	103.554396	1,528,555.58	102.577900	1,514,141.63	-14,413.95	0.11
Original Face:	2,838,688.000	Base	103.554396	1,528,555.58	102.577900	1,514,141.63	-14,413.95	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG				2.25	25 Dec 2038		
	3,717,072.030	Local	100.167355	3,723,292.73	101.578600	3,775,749.73	52,457.00	0.28
Original Face:	5,677,376.000	Base	100.167355	3,723,292.73	101.578600	3,775,749.73	52,457.00	0.28
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.0	25 Apr 2042		
	4,228,599.970	Local	101.862114	4,307,341.33	98.610400	4,169,839.34	-137,501.99	0.31
Original Face:	5,677,376.000	Base	101.862114	4,307,341.33	98.610400	4,169,839.34	-137,501.99	0.31
3136A76N7	FANNIE MAE FNR 2012 101 B				2.0	25 May 2039		
	9,312,373.740	Local	101.987845	9,497,489.25	98.598900	9,181,898.07	-315,591.18	0.68
Original Face:	11,275,256.000	Base	101.987845	9,497,489.25	98.598900	9,181,898.07	-315,591.18	0.68
3136A8YT1	FANNIE MAE FNR 2012 103 LE				1.75	25 May 2039		
	5,695,631.240	Local	101.008328	5,753,061.86	99.359300	5,659,139.33	-93,922.53	0.42
Original Face:	7,317,571.000	Base	101.008328	5,753,061.86	99.359300	5,659,139.33	-93,922.53	0.42
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.0	25 May 2040		
	3,968,272.580	Local	101.795173	4,039,509.93	101.635100	4,033,157.80	-6,352.13	0.30
Original Face:	5,677,376.000	Base	101.795173	4,039,509.93	101.635100	4,033,157.80	-6,352.13	0.30

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3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	5,927,119.360	101.005933	5,986,742.23	96.549500	5,722,604.11	-264,138.12	0.43
Original Face:		Base	6,713,909.000	101.005933	5,986,742.23	96.549500	5,722,604.11	-264,138.12	0.43
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	4,579,452.330	99.572879	4,559,892.52	95.915200	4,392,390.86	-167,501.66	0.33
Original Face:		Base	5,677,376.000	99.572879	4,559,892.52	95.915200	4,392,390.86	-167,501.66	0.33
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	6,072,576.380	101.895973	6,187,710.79	96.674700	5,870,645.00	-317,065.79	0.44
Original Face:		Base	6,995,663.000	101.895973	6,187,710.79	96.674700	5,870,645.00	-317,065.79	0.44
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	4,579,452.330	100.413343	4,598,381.18	96.452900	4,417,014.58	-181,366.60	0.33
Original Face:		Base	5,677,376.000	100.413343	4,598,381.18	96.452900	4,417,014.58	-181,366.60	0.33
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	9,748,188.980	100.853610	9,831,400.52	95.786700	9,337,468.53	-493,931.99	0.70
Original Face:		Base	11,354,753.000	100.853610	9,831,400.52	95.786700	9,337,468.53	-493,931.99	0.70
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	4,971,935.970	100.515080	4,997,545.42	96.804700	4,813,067.70	-184,477.72	0.36
Original Face:		Base	5,677,376.000	100.515080	4,997,545.42	96.804700	4,813,067.70	-184,477.72	0.36
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	6,739,586.080	102.036507	6,876,838.20	98.618600	6,646,485.44	-230,352.76	0.49
Original Face:		Base	8,516,065.000	102.036507	6,876,838.20	98.618600	6,646,485.44	-230,352.76	0.49
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	4,574,519.820	99.801985	4,565,461.58	98.034600	4,484,612.21	-80,849.37	0.33
Original Face:		Base	5,677,376.000	99.801985	4,565,461.58	98.034600	4,484,612.21	-80,849.37	0.33
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	21,886,286.000	100.000000	21,886,286.00	99.484400	21,773,440.31	-112,845.69	1.62
		Base		100.000000	21,886,286.00	99.484400	21,773,440.31	-112,845.69	1.62
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,323,483.180	97.771518	1,293,989.60	100.455800	1,329,515.62	35,526.02	0.10
Original Face:		Base	2,838,688.000	97.771518	1,293,989.60	100.455800	1,329,515.62	35,526.02	0.10

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3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	3,205,444.380	100.167936	3,210,827.48	100.216300	3,212,377.76	1,550.28	0.24
	Original Face:	Base	5,946,910.000	100.167936	3,210,827.48	100.216300	3,212,377.76	1,550.28	0.24
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,846,396.340	102.297023	1,888,808.48	102.736300	1,896,919.28	8,110.80	0.14
	Original Face:	Base	5,677,376.000	102.297023	1,888,808.48	102.736300	1,896,919.28	8,110.80	0.14
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	4,876,363.170	101.738375	4,961,132.65	99.780000	4,865,635.17	-95,497.48	0.36
	Original Face:	Base	11,354,753.000	101.738375	4,961,132.65	99.780000	4,865,635.17	-95,497.48	0.36
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	2,069,160.870	99.245312	2,053,545.17	99.668200	2,062,295.39	8,750.22	0.15
	Original Face:	Base	2,838,688.000	99.245312	2,053,545.17	99.668200	2,062,295.39	8,750.22	0.15
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,935,998.300	99.971841	1,935,453.15	100.601500	1,947,643.33	12,190.18	0.15
	Original Face:	Base	2,838,688.000	99.971841	1,935,453.15	100.601500	1,947,643.33	12,190.18	0.15
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	2,032,205.970	99.943730	2,031,062.44	99.850400	2,029,165.79	-1,896.65	0.15
	Original Face:	Base	3,247,459.000	99.943730	2,031,062.44	99.850400	2,029,165.79	-1,896.65	0.15
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	2,252,820.780	100.362141	2,260,979.17	99.514130	2,241,875.00	-19,104.17	0.17
	Original Face:	Base	5,677,376.000	100.362141	2,260,979.17	99.514130	2,241,875.00	-19,104.17	0.17
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	6,997,949.690	100.459562	7,030,109.58	97.796200	6,843,728.87	-186,380.71	0.51
	Original Face:	Base	8,516,065.000	100.459562	7,030,109.58	97.796200	6,843,728.87	-186,380.71	0.51
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	6,227,555.600	100.112246	6,234,545.81	96.411200	6,004,061.08	-230,484.73	0.45
	Original Face:	Base	7,380,589.000	100.112246	6,234,545.81	96.411200	6,004,061.08	-230,484.73	0.45
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	5,100,818.200	101.572692	5,181,038.35	95.803600	4,886,767.47	-294,270.88	0.36
	Original Face:	Base	5,677,376.000	101.572692	5,181,038.35	95.803600	4,886,767.47	-294,270.88	0.36

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3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	5,007,495.710	100.029662	5,008,981.03	96.883000	4,851,412.07	-157,568.96	0.36
	Original Face:	Base	5,677,376.000	100.029662	5,008,981.03	96.883000	4,851,412.07	-157,568.96	0.36
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	12,518,740.150	100.919681	12,633,872.65	98.435100	12,322,834.39	-311,038.26	0.92
	Original Face:	Base	14,193,441.000	100.919681	12,633,872.65	98.435100	12,322,834.39	-311,038.26	0.92
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	12,063,810.700	100.584626	12,134,338.88	99.988400	12,062,411.30	-71,927.58	0.90
	Original Face:	Base	14,193,441.000	100.584626	12,134,338.88	99.988400	12,062,411.30	-71,927.58	0.90
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	5,224,502.730	100.665627	5,259,278.42	97.140800	5,075,123.75	-184,154.67	0.38
	Original Face:	Base	5,677,376.000	100.665627	5,259,278.42	97.140800	5,075,123.75	-184,154.67	0.38
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	7,823,571.810	99.881133	7,814,272.13	96.787200	7,572,216.09	-242,056.04	0.56
	Original Face:	Base	8,516,065.000	99.881133	7,814,272.13	96.787200	7,572,216.09	-242,056.04	0.56
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	7,513,491.750	104.386521	7,843,072.66	101.916579	7,657,493.76	-185,578.90	0.57
	Original Face:	Base	8,516,065.000	104.386521	7,843,072.66	101.916579	7,657,493.76	-185,578.90	0.57
31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	104,785.410	99.575179	104,340.26	102.305000	107,200.71	2,860.45	0.01
	Original Face:	Base	8,516,065.000	99.575179	104,340.26	102.305000	107,200.71	2,860.45	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,909,361.230	101.659959	1,941,055.84	103.292100	1,972,219.31	31,163.47	0.15
	Original Face:	Base	44,567,405.000	101.659959	1,941,055.84	103.292100	1,972,219.31	31,163.47	0.15
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	2,281,791.240	106.920872	2,439,711.10	108.452700	2,474,664.21	34,953.11	0.18
	Original Face:	Base	24,898,134.000	106.920872	2,439,711.10	108.452700	2,474,664.21	34,953.11	0.18
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,673,080.590	99.011230	2,646,649.96	102.167700	2,731,024.96	84,375.00	0.20
	Original Face:	Base	5,677,376.000	99.011230	2,646,649.96	102.167700	2,731,024.96	84,375.00	0.20

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Base Currency: USD - US DOLLAR

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31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,612,370.010	106.429830	1,716,042.66	107.650500	1,735,724.38	19,681.72	0.13
Original Face:		Base	8,516,065.000	106.429830	1,716,042.66	107.650500	1,735,724.38	19,681.72	0.13
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	5,677,376.450	99.984042	5,676,470.47	100.222700	5,690,019.97	13,549.50	0.42
Original Face:		Base	5,677,376.000	99.984042	5,676,470.47	100.222700	5,690,019.97	13,549.50	0.42
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	5,677,376.450	99.982595	5,676,388.31	100.045400	5,679,953.98	3,565.67	0.42
Original Face:		Base	5,677,376.000	99.982595	5,676,388.31	100.045400	5,679,953.98	3,565.67	0.42
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	100.162700	3,980,629.48	6,465.96	0.30
Original Face:		Base	3,974,164.000	100.000000	3,974,163.52	100.162700	3,980,629.48	6,465.96	0.30
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	100.097900	11,365,869.20	11,116.30	0.85
Original Face:		Base	11,354,753.000	100.000000	11,354,752.90	100.097900	11,365,869.20	11,116.30	0.85
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	11,354,753.000	99.468829	11,294,439.87	100.004600	11,355,275.32	60,835.45	0.85
		Base		99.468829	11,294,439.87	100.004600	11,355,275.32	60,835.45	0.85
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	100.753100	2,860,066.16	21,378.16	0.21
		Base		100.000000	2,838,688.00	100.753100	2,860,066.16	21,378.16	0.21
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	1,135,475.000	99.992537	1,135,390.26	100.146500	1,137,138.47	1,748.21	0.08
		Base		99.992537	1,135,390.26	100.146500	1,137,138.47	1,748.21	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5326	29 Jan 2016		
		Local	1,419,344.000	100.000000	1,419,344.00	100.098300	1,420,739.22	1,395.22	0.11
		Base		100.000000	1,419,344.00	100.098300	1,420,739.22	1,395.22	0.11
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	5,677,376.000	100.654341	5,714,525.38	101.516200	5,763,456.37	48,930.99	0.43
		Base		100.654341	5,714,525.38	101.516200	5,763,456.37	48,930.99	0.43

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38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	54,070.590	100.145292	54,149.15	103.222500	55,813.01	1,663.86	0.00
	Original Face:	Base	2,469,659.000	100.145292	54,149.15	103.222500	55,813.01	1,663.86	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	8,149,872.580	102.635778	8,364,685.10	97.699600	7,962,392.91	-402,292.19	0.59
	Original Face:	Base	10,493,495.000	102.635778	8,364,685.10	97.699600	7,962,392.91	-402,292.19	0.59
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	1,135,475.000	99.989836	1,135,359.59	103.026500	1,169,840.15	34,480.56	0.09
		Base		99.989836	1,135,359.59	103.026500	1,169,840.15	34,480.56	0.09
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,703,213.000	99.941779	1,702,221.37	102.160100	1,740,004.10	37,782.73	0.13
		Base		99.941779	1,702,221.37	102.160100	1,740,004.10	37,782.73	0.13
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.1928	11 Feb 2016		
		Local	11,354,753.000	100.000000	11,354,753.00	100.004700	11,355,286.67	533.67	0.85
		Base		100.000000	11,354,753.00	100.004700	11,355,286.67	533.67	0.85
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	6,035,051.000	100.342091	6,055,696.34	102.185400	6,166,941.00	111,244.66	0.46
		Base		100.342091	6,055,696.34	102.185400	6,166,941.00	111,244.66	0.46
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	1,987,082.000	100.000000	1,987,082.00	100.549100	1,997,993.07	10,911.07	0.15
		Base		100.000000	1,987,082.00	100.549100	1,997,993.07	10,911.07	0.15
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	0.37
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3581	22 Sep 2015		
		Local	10,031,924.000	99.980108	10,029,928.48	100.751000	10,107,263.75	77,335.27	0.75
		Base		99.980108	10,029,928.48	100.751000	10,107,263.75	77,335.27	0.75
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1336	25 Jan 2018		
		Local	4,610,030.000	100.222891	4,620,305.35	101.287700	4,669,393.36	49,088.01	0.35
		Base		100.222891	4,620,305.35	101.287700	4,669,393.36	49,088.01	0.35

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48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5641	13 Jun 2016		
		Local	5,677,376.000	99.221448	5,633,174.69	99.718000	5,661,365.80	28,191.11	0.42
		Base		99.221448	5,633,174.69	99.718000	5,661,365.80	28,191.11	0.42
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5349	23 Nov 2016		
		Local	5,677,376.000	99.948533	5,674,454.02	100.625000	5,712,859.60	38,405.58	0.43
		Base		99.948533	5,674,454.02	100.625000	5,712,859.60	38,405.58	0.43
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,974,164.000	99.937611	3,971,684.54	99.752600	3,964,331.92	-7,352.62	0.30
		Base		99.937611	3,971,684.54	99.752600	3,964,331.92	-7,352.62	0.30
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,838,688.000	99.667222	2,829,241.46	99.448400	2,823,029.80	-6,211.66	0.21
		Base		99.667222	2,829,241.46	99.448400	2,823,029.80	-6,211.66	0.21
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,838,688.000	99.921238	2,836,452.20	101.125800	2,870,645.95	34,193.75	0.21
		Base		99.921238	2,836,452.20	101.125800	2,870,645.95	34,193.75	0.21
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6031	07 Jun 2017		
		Local	10,645,081.000	99.512457	10,593,181.70	99.213800	10,561,389.37	-31,792.33	0.79
		Base		99.512457	10,593,181.70	99.213800	10,561,389.37	-31,792.33	0.79
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	1,135,475.000	99.973162	1,135,170.26	100.169600	1,137,400.77	2,230.51	0.08
		Base		99.973162	1,135,170.26	100.169600	1,137,400.77	2,230.51	0.08
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,759,987.000	100.944523	1,776,610.49	101.315200	1,783,134.35	6,523.86	0.13
		Base		100.944523	1,776,610.49	101.315200	1,783,134.35	6,523.86	0.13
64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,974,164.000	99.933597	3,971,525.04	102.996800	4,093,261.75	121,736.71	0.30
		Base		99.933597	3,971,525.04	102.996800	4,093,261.75	121,736.71	0.30
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	8,516,065.000	99.972371	8,513,712.06	100.296400	8,541,306.62	27,594.56	0.64
		Base		99.972371	8,513,712.06	100.296400	8,541,306.62	27,594.56	0.64

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65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4536	15 Feb 2018		
		Local	7,948,327.000	100.000000	7,948,327.00	100.000000	7,948,327.00	0.00	0.59
Original Face:		Base	7,948,327.000	100.000000	7,948,327.00	100.000000	7,948,327.00	0.00	0.59
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5431	28 Jan 2016		
		Local	2,838,688.000	100.000000	2,838,688.00	100.126000	2,842,264.75	3,576.75	0.21
		Base		100.000000	2,838,688.00	100.126000	2,842,264.75	3,576.75	0.21
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	8,516,065.000	99.902818	8,507,788.95	99.797400	8,498,811.45	-8,977.50	0.63
		Base		99.902818	8,507,788.95	99.797400	8,498,811.45	-8,977.50	0.63
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5341	15 Jun 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.218400	5,689,775.39	12,399.39	0.42
		Base		100.000000	5,677,376.00	100.218400	5,689,775.39	12,399.39	0.42
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	3,406,426.000	101.176908	3,446,516.49	101.480800	3,456,868.36	10,351.87	0.26
		Base		101.176908	3,446,516.49	101.480800	3,456,868.36	10,351.87	0.26
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7326	30 Apr 2018		
		Local	11,354,753.000	99.739804	11,325,208.41	98.917400	11,231,826.44	-93,381.97	0.84
		Base		99.739804	11,325,208.41	98.917400	11,231,826.44	-93,381.97	0.84
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.752	25 Nov 2027		
		Local	2,441,660.190	99.846219	2,437,905.38	100.156200	2,445,474.06	7,568.68	0.18
Original Face:		Base	3,974,164.000	99.846219	2,437,905.38	100.156200	2,445,474.06	7,568.68	0.18
78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.555	15 Aug 2025		
		Local	1,066,562.340	100.000000	1,066,562.34	101.087500	1,078,161.21	11,598.87	0.08
Original Face:		Base	2,270,951.000	100.000000	1,066,562.34	101.087500	1,078,161.21	11,598.87	0.08
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.852	25 Jan 2029		
		Local	2,011,074.060	100.000000	2,011,074.06	100.934200	2,029,861.51	18,787.45	0.15
Original Face:		Base	2,838,688.000	100.000000	2,011,074.06	100.934200	2,029,861.51	18,787.45	0.15
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.432	25 Sep 2019		
		Local	2,502,958.800	100.000000	2,502,958.80	99.949200	2,501,687.30	-1,271.50	0.19
Original Face:		Base	2,838,688.000	100.000000	2,502,958.80	99.949200	2,501,687.30	-1,271.50	0.19

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78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.402	25 Sep 2019		
		Local	9,651,539.970	100.000000	9,651,539.97	99.866000	9,638,606.91	-12,933.06	0.72
Original Face:		Base	9,651,540.000	100.000000	9,651,539.97	99.866000	9,638,606.91	-12,933.06	0.72
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	1,135,475.000	99.677703	1,131,815.40	101.432800	1,151,744.09	19,928.69	0.09
		Base		99.677703	1,131,815.40	101.432800	1,151,744.09	19,928.69	0.09
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	4,541,901.000	99.806328	4,533,104.62	102.183500	4,641,073.41	107,968.79	0.35
		Base		99.806328	4,533,104.62	102.183500	4,641,073.41	107,968.79	0.35
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,838,688.000	99.966101	2,837,725.70	99.861500	2,834,756.42	-2,969.28	0.21
		Base		99.966101	2,837,725.70	99.861500	2,834,756.42	-2,969.28	0.21
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	2,838,688.000	99.665443	2,829,190.98	99.234700	2,816,963.52	-12,227.46	0.21
		Base		99.665443	2,829,190.98	99.234700	2,816,963.52	-12,227.46	0.21
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.4826	30 Apr 2018		
		Local	11,354,753.000	100.000000	11,354,753.00	99.928100	11,346,588.93	-8,164.07	0.84
		Base		100.000000	11,354,753.00	99.928100	11,346,588.93	-8,164.07	0.84
912828D64	US TREASURY N/B 08/16 0.5					0.5	31 Aug 2016		
		Local	10,000,000.000	99.935208	9,993,520.79	100.140600	10,014,060.00	20,539.21	0.75
		Base		99.935208	9,993,520.79	100.140600	10,014,060.00	20,539.21	0.75
912828EN6	US TREASURY N/B 11/15 4.5					4.5	15 Nov 2015		
		Local	10,000,000.000	104.462064	10,446,206.40	104.460900	10,446,090.00	-116.40	0.78
		Base		104.462064	10,446,206.40	104.460900	10,446,090.00	-116.40	0.78
912828KT6	US TREASURY N/B 03/16 2.375					2.375	31 Mar 2016		
		Local	10,000,000.000	102.799874	10,279,987.35	102.898400	10,289,840.00	9,852.65	0.77
		Base		102.799874	10,279,987.35	102.898400	10,289,840.00	9,852.65	0.77
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	10,000,000.000	101.188217	10,118,821.69	101.140600	10,114,060.00	-4,761.69	0.75
		Base		101.188217	10,118,821.69	101.140600	10,114,060.00	-4,761.69	0.75

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912828PS3	US TREASURY N/B 01/16 2					2.0	31 Jan 2016		
		Local	10,000,000.000	102.145833	10,214,583.33	102.203100	10,220,310.00	5,726.67	0.76
		Base		102.145833	10,214,583.33	102.203100	10,220,310.00	5,726.67	0.76
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	5,677,376.000	99.933518	5,673,601.56	100.085900	5,682,252.87	8,651.31	0.42
		Base		99.933518	5,673,601.56	100.085900	5,682,252.87	8,651.31	0.42
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	5,677,376.000	99.883919	5,670,785.67	100.093800	5,682,701.38	11,915.71	0.42
		Base		99.883919	5,670,785.67	100.093800	5,682,701.38	11,915.71	0.42
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	5,677,376.000	99.997549	5,677,236.82	100.039100	5,679,595.85	2,359.03	0.42
		Base		99.997549	5,677,236.82	100.039100	5,679,595.85	2,359.03	0.42
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,838,688.000	99.126905	2,813,903.57	98.070300	2,783,909.84	-29,993.73	0.21
		Base		99.126905	2,813,903.57	98.070300	2,783,909.84	-29,993.73	0.21
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	8,516,064.680	99.990927	8,515,292.04	99.884400	8,506,220.11	-9,071.93	0.63
	Original Face:	Base	8,516,065.000	99.990927	8,515,292.04	99.884400	8,506,220.11	-9,071.93	0.63
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	5,677,376.000	113.026524	6,416,940.72	112.847200	6,406,759.85	-10,180.87	0.48
		Base		113.026524	6,416,940.72	112.847200	6,406,759.85	-10,180.87	0.48
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8606	23 Apr 2018		
		Local	5,677,376.000	100.000000	5,677,376.00	100.455000	5,703,208.06	25,832.06	0.42
		Base		100.000000	5,677,376.00	100.455000	5,703,208.06	25,832.06	0.42
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	99.929900	4,538,717.13	-3,183.87	0.34
		Base		100.000000	4,541,901.00	99.929900	4,538,717.13	-3,183.87	0.34
US DOLLAR Total									
		Local	788,511,884.550		793,517,013.15		789,512,605.09	-4,004,408.06	58.80
	Original Face:	Base	468,513,243.000		793,517,013.15		789,512,605.09	-4,004,408.06	58.80

& 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
FIXED INCOME Total								
		788,511,884.550	Base	793,517,013.15		789,512,605.09	-4,004,408.06	58.80
Original Face:		468,513,243.000						

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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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									
		1,341,855,398.040	Base		1,346,816,545.05		1,342,818,665.97	-3,997,879.08	100.00
Original Face:		468,513,243.000							

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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	505,601.140	1.000000	505,601.14	1.000000	505,601.14	0.00	0.50
		Base		1.000000	505,601.14	1.000000	505,601.14	0.00	0.50
US DOLLAR Total									
		Local	505,601.140		505,601.14		505,601.14	0.00	0.50
		Base			505,601.14		505,601.14	0.00	0.50
CASH Total									
		Base	505,601.140		505,601.14		505,601.14	0.00	0.50
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
06417FBG4	BANK OF NOVA SCOTIA BBA LIBOR USD 3 MONTH					0.6746	11 Sep 2015		
		Local	320,000.000	100.089569	320,286.62	100.320200	321,024.64	738.02	0.32
		Base		100.089569	320,286.62	100.320200	321,024.64	738.02	0.32
25152XQL7	DEUTSCHE BANK AG NY BBA LIBOR USD 3 MONTH					0.5506	23 Jul 2015		
		Local	500,000.000	100.000000	500,000.00	100.016000	500,080.00	80.00	0.49
		Base		100.000000	500,000.00	100.016000	500,080.00	80.00	0.49
78009NNG7	ROYAL BK OF CANADA BBA LIBOR USD 3 MONTH					0.5831	21 Jun 2016		
		Local	1,800,000.000	100.066922	1,801,204.59	100.168100	1,803,025.80	1,821.21	1.77
		Base		100.066922	1,801,204.59	100.168100	1,803,025.80	1,821.21	1.77
85749P9B9	STATE STR INSTL LIQUID RESVS					0.076504	31 Dec 2099		
		Local	1,880,598.260	100.000000	1,880,598.26	100.000000	1,880,598.26	0.00	1.85
		Base		100.000000	1,880,598.26	100.000000	1,880,598.26	0.00	1.85
86958CZG2	SVENSKA HANDLSBNKN A BBA LIBOR USD 3 MONTH					0.4041	19 Dec 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.98
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
			5,500,598.260	Local	5,502,089.47		5,504,728.70	2,639.23	5.41
				Base	5,502,089.47		5,504,728.70	2,639.23	5.41
CASH EQUIVALENT Total									
			5,500,598.260	Base	5,502,089.47		5,504,728.70	2,639.23	5.41
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00206RBS0	AT+T INC SR UNSECURED 02/16 VAR					0.6201	12 Feb 2016		
			950,000.000	Local	100.000000	950,000.00	100.210000	951,995.00	1,995.00	0.94
				Base	100.000000	950,000.00	100.210000	951,995.00	1,995.00	0.94
025815AB7	AMERICAN EXPR CENTURION SR UNSECURED 11/15 VAR					0.6838	13 Nov 2015		
			1,000,000.000	Local	100.096416	1,000,964.16	100.317900	1,003,179.00	2,214.84	0.99
				Base	100.096416	1,000,964.16	100.317900	1,003,179.00	2,214.84	0.99
02582JGS3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 2 A					1.26	15 Jan 2020		
			540,000.000	Local	99.998102	539,989.75	100.159950	540,863.73	873.98	0.53
	Original Face:		540,000.000	Base	99.998102	539,989.75	100.159950	540,863.73	873.98	0.53
02582JGU8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2014 3 A					1.49	15 Apr 2020		
			325,000.000	Local	99.996138	324,987.45	100.463240	326,505.53	1,518.08	0.32
	Original Face:		325,000.000	Base	99.996138	324,987.45	100.463240	326,505.53	1,518.08	0.32
037833AH3	APPLE INC SR UNSECURED 05/16 0.45					0.45	03 May 2016		
			1,320,000.000	Local	99.893669	1,318,596.43	99.947600	1,319,308.32	711.89	1.30
				Base	99.893669	1,318,596.43	99.947600	1,319,308.32	711.89	1.30
037833AM2	APPLE INC SR UNSECURED 05/17 1.05					1.05	05 May 2017		
			535,000.000	Local	99.955664	534,762.80	99.991500	534,954.53	191.73	0.53
				Base	99.955664	534,762.80	99.991500	534,954.53	191.73	0.53
05578XAB4	BMW VEHICLE OWNER TRUST BMWOT 2013 A A2					0.41	25 Feb 2016		
			266,573.070	Local	99.997967	266,567.65	100.013100	266,607.99	40.34	0.26
	Original Face:		625,000.000	Base	99.997967	266,567.65	100.013100	266,607.99	40.34	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
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	100.040400	1,500,606.00	606.00	1.47
		Base		100.000000	1,500,000.00	100.040400	1,500,606.00	606.00	1.47
06050TLU4	BANK OF AMERICA NA SR UNSECURED 02/17 VAR					0.7031	14 Feb 2017		
		Local	500,000.000	100.000000	500,000.00	100.000200	500,001.00	1.00	0.49
		Base		100.000000	500,000.00	100.000200	500,001.00	1.00	0.49
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	1,000,000.000	102.384983	1,023,849.83	102.305600	1,023,056.00	-793.83	1.00
		Base		102.384983	1,023,849.83	102.305600	1,023,056.00	-793.83	1.00
06406HCD9	BANK OF NEW YORK MELLON SR UNSECURED 10/15 0.7					0.7	23 Oct 2015		
		Local	253,000.000	99.967798	252,918.53	100.286100	253,723.83	805.30	0.25
		Base		99.967798	252,918.53	100.286100	253,723.83	805.30	0.25
06406HCH0	BANK OF NEW YORK MELLON SR UNSECURED 03/16 VAR					0.4631	04 Mar 2016		
		Local	370,000.000	100.000000	370,000.00	100.039800	370,147.26	147.26	0.36
		Base		100.000000	370,000.00	100.039800	370,147.26	147.26	0.36
07330NAC9	BRANCH BANKING + TRUST SR UNSECURED 10/16 1.45					1.45	03 Oct 2016		
		Local	825,000.000	99.977772	824,816.62	101.049300	833,656.73	8,840.11	0.82
		Base		99.977772	824,816.62	101.049300	833,656.73	8,840.11	0.82
07330NAH8	BRANCH BANKING + TRUST SR UNSECURED 04/17 1					1.0	03 Apr 2017		
		Local	808,000.000	99.564113	804,478.03	99.588700	804,676.70	198.67	0.79
		Base		99.564113	804,478.03	99.588700	804,676.70	198.67	0.79
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	1,000,000.000	102.129824	1,021,298.24	102.179900	1,021,799.00	500.76	1.00
		Base		102.129824	1,021,298.24	102.179900	1,021,799.00	500.76	1.00
084664CA7	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/17 VAR					0.3791	10 Jan 2017		
		Local	320,000.000	100.000000	320,000.00	100.001400	320,004.48	4.48	0.31
		Base		100.000000	320,000.00	100.001400	320,004.48	4.48	0.31
084670BG2	BERKSHIRE HATHAWAY INC SR UNSECURED 02/16 0.8					0.8	11 Feb 2016		
		Local	275,000.000	100.232407	275,639.12	100.182100	275,500.78	-138.34	0.27
		Base		100.232407	275,639.12	100.182100	275,500.78	-138.34	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
09658UAB5	BMW VEHICLE OWNER TRUST BMWOT 2014 A A2					0.53	25 Apr 2017		
		Local	565,000.000	99.996681	564,981.25	100.007120	565,040.23	58.98	0.56
	Original Face:	Base	565,000.000	99.996681	564,981.25	100.007120	565,040.23	58.98	0.56
09658UAC3	BMW VEHICLE OWNER TRUST BMWOT 2014 A A3					0.97	26 Nov 2018		
		Local	390,000.000	99.999910	389,999.65	100.170730	390,665.85	666.20	0.38
	Original Face:	Base	390,000.000	99.999910	389,999.65	100.170730	390,665.85	666.20	0.38
10138MAD7	BOTTLING GROUP LLC COMPANY GUAR 06/15 4.125					4.125	15 Jun 2015		
		Local	500,000.000	102.101550	510,507.75	102.261500	511,307.50	799.75	0.50
		Base		102.101550	510,507.75	102.261500	511,307.50	799.75	0.50
12623MAC7	CNH EQUIPMENT TRUST CNH 2012 A A3					0.94	15 May 2017		
		Local	532,322.190	100.155799	533,151.54	100.058900	532,635.73	-515.81	0.52
	Original Face:	Base	2,000,000.000	100.155799	533,151.54	100.058900	532,635.73	-515.81	0.52
12623PAC0	CNH EQUIPMENT TRUST CNH 2014 B A3					0.91	15 May 2019		
		Local	435,000.000	99.997340	434,988.43	100.016500	435,071.78	83.35	0.43
	Original Face:	Base	435,000.000	99.997340	434,988.43	100.016500	435,071.78	83.35	0.43
12625HAB8	CNH EQUIPMENT TRUST CNH 2013 B A2					0.44	17 Oct 2016		
		Local	175,961.780	99.964271	175,898.91	100.002800	175,966.71	67.80	0.17
	Original Face:	Base	700,000.000	99.964271	175,898.91	100.002800	175,966.71	67.80	0.17
12625HAC6	CNH EQUIPMENT TRUST CNH 2013 B A3					0.69	15 Aug 2018		
		Local	1,000,000.000	99.983054	999,830.54	100.064600	1,000,646.00	815.46	0.98
	Original Face:	Base	1,000,000.000	99.983054	999,830.54	100.064600	1,000,646.00	815.46	0.98
14041NEK3	CAPITAL ONE MULTI ASSET EXECUT COMET 2013 A1 A1					0.63	15 Nov 2018		
		Local	1,000,000.000	100.000000	1,000,000.00	99.973000	999,730.00	-270.00	0.98
	Original Face:	Base	1,000,000.000	100.000000	1,000,000.00	99.973000	999,730.00	-270.00	0.98
14041NEP2	CAPITAL ONE MULTI ASSET EXECUT COMET 2014 A2 A2					1.26	15 Jan 2020		
		Local	330,000.000	99.995630	329,985.58	100.336100	331,109.13	1,123.55	0.33
	Original Face:	Base	330,000.000	99.995630	329,985.58	100.336100	331,109.13	1,123.55	0.33
14911RAJ8	CATERPILLAR FINANCIAL SE SR UNSECURED 06/15 4.625					4.625	01 Jun 2015		
		Local	1,008,000.000	102.319338	1,031,378.93	102.437100	1,032,565.97	1,187.04	1.01
		Base		102.319338	1,031,378.93	102.437100	1,032,565.97	1,187.04	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
14912L5D9	CATERPILLAR FINANCIAL SE SR UNSECURED 05/15 1.1					1.1	29 May 2015		
		Local	300,000.000	100.306947	300,920.84	100.443900	301,331.70	410.86	0.30
		Base		100.306947	300,920.84	100.443900	301,331.70	410.86	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	100.186400	611,137.04	1,137.04	0.60
		Base		100.000000	610,000.00	100.186400	611,137.04	1,137.04	0.60
161571FV1	CHASE ISSUANCE TRUST CHAIT 2013 A2 A2					0.2533	15 Feb 2017		
		Local	495,000.000	100.000000	495,000.00	99.990900	494,954.96	-45.04	0.49
Original Face:		Base	495,000.000	100.000000	495,000.00	99.990900	494,954.96	-45.04	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	100.510100	201,020.20	1,020.20	0.20
		Base		100.000000	200,000.00	100.510100	201,020.20	1,020.20	0.20
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	500,000.000	106.159576	530,797.88	106.354700	531,773.50	975.62	0.52
		Base		106.159576	530,797.88	106.354700	531,773.50	975.62	0.52
17275RAS1	CISCO SYSTEMS INC SR UNSECURED 03/17 VAR					0.5136	03 Mar 2017		
		Local	600,000.000	100.000000	600,000.00	100.115500	600,693.00	693.00	0.59
		Base		100.000000	600,000.00	100.115500	600,693.00	693.00	0.59
17305EFK6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A10 A10					0.73	07 Feb 2018		
		Local	1,500,000.000	99.993307	1,499,899.61	100.133400	1,502,001.00	2,101.39	1.48
Original Face:		Base	1,500,000.000	99.993307	1,499,899.61	100.133400	1,502,001.00	2,101.39	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	100.134400	600,806.40	806.40	0.59
Original Face:		Base	600,000.000	100.000000	600,000.00	100.134400	600,806.40	806.40	0.59
191216AP5	COCA COLA CO/THE SR UNSECURED 11/15 1.5					1.5	15 Nov 2015		
		Local	250,000.000	100.950160	252,375.40	101.090400	252,726.00	350.60	0.25
		Base		100.950160	252,375.40	101.090400	252,726.00	350.60	0.25
191216AY6	COCA COLA CO/THE SR UNSECURED 03/18 1.65					1.65	14 Mar 2018		
		Local	250,000.000	101.844192	254,610.48	100.591700	251,479.25	-3,131.23	0.25
		Base		101.844192	254,610.48	100.591700	251,479.25	-3,131.23	0.25

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Base Currency: USD - US DOLLAR

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191216BC3	COCA COLA CO/THE SR UNSECURED 11/16 VAR					0.3396	01 Nov 2016		
		Local	675,000.000	100.000000	675,000.00	100.059500	675,401.63	401.63	0.66
		Base		100.000000	675,000.00	100.059500	675,401.63	401.63	0.66
19416QDH0	COLGATE PALMOLIVE CO SR UNSECURED 11/16 5.2					5.2	07 Nov 2016		
		Local	217,000.000	108.977899	236,482.04	108.794300	236,083.63	-398.41	0.23
		Base		108.977899	236,482.04	108.794300	236,083.63	-398.41	0.23
19416QDQ0	COLGATE PALMOLIVE CO SR UNSECURED 11/15 1.375					1.375	01 Nov 2015		
		Local	305,000.000	100.789344	307,407.50	100.805600	307,457.08	49.58	0.30
		Base		100.789344	307,407.50	100.805600	307,457.08	49.58	0.30
22160KAD7	COSTCO WHOLESALE CORP SR UNSECURED 12/15 0.65					0.65	07 Dec 2015		
		Local	647,000.000	100.056119	647,363.09	100.233000	648,507.51	1,144.42	0.64
		Base		100.056119	647,363.09	100.233000	648,507.51	1,144.42	0.64
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	1,575,000.000	100.093339	1,576,470.09	99.986300	1,574,784.23	-1,685.86	1.55
Original Face:		Base	1,575,000.000	100.093339	1,576,470.09	99.986300	1,574,784.23	-1,685.86	1.55
254683BC8	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A3 A3					0.3336	15 Oct 2018		
		Local	730,000.000	100.000000	730,000.00	100.005600	730,040.88	40.88	0.72
Original Face:		Base	730,000.000	100.000000	730,000.00	100.005600	730,040.88	40.88	0.72
25468PCU8	WALT DISNEY COMPANY/THE SR UNSECURED 12/15 0.45					0.45	01 Dec 2015		
		Local	315,000.000	99.732232	314,156.53	99.962300	314,881.25	724.72	0.31
		Base		99.732232	314,156.53	99.962300	314,881.25	724.72	0.31
25468PCZ7	WALT DISNEY COMPANY/THE SR UNSECURED 05/17 0.875					0.875	30 May 2017		
		Local	660,000.000	99.845032	658,977.21	99.523500	656,855.10	-2,122.11	0.65
		Base		99.845032	658,977.21	99.523500	656,855.10	-2,122.11	0.65
263534CD9	E.I. DU PONT DE NEMOURS SR UNSECURED 01/16 1.95					1.95	15 Jan 2016		
		Local	425,000.000	101.637741	431,960.40	101.621700	431,892.23	-68.17	0.42
		Base		101.637741	431,960.40	101.621700	431,892.23	-68.17	0.42
26442RAA9	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/17 VAR					0.4331	06 Mar 2017		
		Local	245,000.000	100.000000	245,000.00	100.140200	245,343.49	343.49	0.24
		Base		100.000000	245,000.00	100.140200	245,343.49	343.49	0.24

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278642AM5	EBAY INC SR UNSECURED 07/17 VAR					0.4331	28 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.216100	992,161.00	-7,839.00	0.97
		Base		100.000000	1,000,000.00	99.216100	992,161.00	-7,839.00	0.97
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	100.072200	1,000,722.00	722.00	0.98
		Base		100.000000	1,000,000.00	100.072200	1,000,722.00	722.00	0.98
3130A2T97	FEDERAL HOME LOAN BANK BONDS 09/16 0.5					0.5	28 Sep 2016		
		Local	400,000.000	99.799713	399,198.85	99.801100	399,204.40	5.55	0.39
		Base		99.799713	399,198.85	99.801100	399,204.40	5.55	0.39
313373SZ6	FEDERAL HOME LOAN BANK BONDS 06/16 2.125					2.125	10 Jun 2016		
		Local	1,000,000.000	102.582631	1,025,826.31	102.617900	1,026,179.00	352.69	1.01
		Base		102.582631	1,025,826.31	102.617900	1,026,179.00	352.69	1.01
3133802C0	FEDERAL HOME LOAN BANK BONDS 07/17 1.05					1.05	26 Jul 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	99.796600	997,966.00	-2,034.00	0.98
		Base		100.000000	1,000,000.00	99.796600	997,966.00	-2,034.00	0.98
3133EA2D9	FEDERAL FARM CREDIT BANK BONDS 09/16 0.68					0.68	26 Sep 2016		
		Local	800,000.000	100.000000	800,000.00	99.939700	799,517.60	-482.40	0.79
		Base		100.000000	800,000.00	99.939700	799,517.60	-482.40	0.79
3133EAJU3	FEDERAL FARM CREDIT BANK BONDS 03/16 1.05					1.05	28 Mar 2016		
		Local	1,000,000.000	100.731298	1,007,312.98	100.884200	1,008,842.00	1,529.02	0.99
		Base		100.731298	1,007,312.98	100.884200	1,008,842.00	1,529.02	0.99
3133XXP43	FEDERAL HOME LOAN BANK BONDS 03/16 3.125					3.125	11 Mar 2016		
		Local	1,000,000.000	103.468579	1,034,685.79	103.710800	1,037,108.00	2,422.21	1.02
		Base		103.468579	1,034,685.79	103.710800	1,037,108.00	2,422.21	1.02
3134G3ZH6	FREDDIE MAC NOTES 07/17 1					1.0	25 Jul 2017		
		Local	1,000,000.000	99.803490	998,034.90	100.098000	1,000,980.00	2,945.10	0.98
		Base		99.803490	998,034.90	100.098000	1,000,980.00	2,945.10	0.98
3135G0MZ3	FANNIE MAE NOTES 08/17 0.875					0.875	28 Aug 2017		
		Local	1,500,000.000	99.706668	1,495,600.02	99.754600	1,496,319.00	718.98	1.47
		Base		99.706668	1,495,600.02	99.754600	1,496,319.00	718.98	1.47

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3135G0PQ0	FANNIE MAE NOTES 10/17 0.875					0.875	26 Oct 2017		
		1,100,000.000	Local	100.109268	1,101,201.95	99.551000	1,095,061.00	-6,140.95	1.08
			Base	100.109268	1,101,201.95	99.551000	1,095,061.00	-6,140.95	1.08
3135G0VA8	FANNIE MAE NOTES 03/16 0.5					0.5	30 Mar 2016		
		1,500,000.000	Local	99.977111	1,499,656.67	100.182000	1,502,730.00	3,073.33	1.48
			Base	99.977111	1,499,656.67	100.182000	1,502,730.00	3,073.33	1.48
3136A5KR6	FANNIE MAE FNR 2012 31 AD					1.75	25 Oct 2022		
		512,153.780	Local	101.329831	518,964.56	101.029800	517,427.94	-1,536.62	0.51
Original Face:		1,000,000.000	Base	101.329831	518,964.56	101.029800	517,427.94	-1,536.62	0.51
3136FPET0	FANNIE MAE NOTES 03/16 2					2.0	10 Mar 2016		
		500,000.000	Local	101.937530	509,687.65	102.220400	511,102.00	1,414.35	0.50
			Base	101.937530	509,687.65	102.220400	511,102.00	1,414.35	0.50
3137A0WM3	FREDDIE MAC FHR 3714 AG					3.0	15 Oct 2028		
		338,219.000	Local	101.943776	344,793.22	101.618600	343,693.41	-1,099.81	0.34
Original Face:		3,500,000.000	Base	101.943776	344,793.22	101.618600	343,693.41	-1,099.81	0.34
3137A4WA1	FREDDIE MAC FHR 3775 LH					2.25	15 Dec 2020		
		289,310.540	Local	102.192734	295,654.35	102.238500	295,786.76	132.41	0.29
Original Face:		1,000,000.000	Base	102.192734	295,654.35	102.238500	295,786.76	132.41	0.29
3137AHXC7	FREDDIE MAC FHR 3952 MK					3.0	15 Nov 2021		
		552,221.580	Local	102.910578	568,294.42	101.121800	558,416.40	-9,878.02	0.55
Original Face:		2,000,000.000	Base	102.910578	568,294.42	101.121800	558,416.40	-9,878.02	0.55
3137EADT3	FREDDIE MAC NOTES 02/17 0.875					0.875	22 Feb 2017		
		1,400,000.000	Local	100.156034	1,402,184.47	100.333700	1,404,671.80	2,487.33	1.38
			Base	100.156034	1,402,184.47	100.333700	1,404,671.80	2,487.33	1.38
3138NYD28	FNMA POOL AR1920 FN 01/23 FIXED 2.5					2.5	01 Jan 2023		
		381,203.880	Local	102.399795	390,351.99	103.012686	392,688.36	2,336.37	0.39
Original Face:		485,000.000	Base	102.399795	390,351.99	103.012686	392,688.36	2,336.37	0.39
31393TY75	FANNIE MAE FNR 2003 106 WE					4.5	25 Nov 2022		
		17,608.650	Local	102.844057	18,109.45	100.728100	17,736.86	-372.59	0.02
Original Face:		200,000.000	Base	102.844057	18,109.45	100.728100	17,736.86	-372.59	0.02

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31394DZR4	FANNIE MAE FNR 2005 48 MD					5.0	25 Apr 2034		
		Local	137,943.480	103.985081	143,440.64	104.052900	143,534.19	93.55	0.14
Original Face:		Base	281,000.000	103.985081	143,440.64	104.052900	143,534.19	93.55	0.14
31396QRU5	FANNIE MAE FNR 2009 57 EA					4.0	25 Dec 2026		
		Local	106,683.480	102.204962	109,035.81	100.356900	107,064.23	-1,971.58	0.11
Original Face:		Base	4,000,000.000	102.204962	109,035.81	100.356900	107,064.23	-1,971.58	0.11
31398PR76	FANNIE MAE FNR 2010 50 AD					3.0	25 Jan 2024		
		Local	190,739.670	101.697523	193,977.52	101.060800	192,763.04	-1,214.48	0.19
Original Face:		Base	3,300,000.000	101.697523	193,977.52	101.060800	192,763.04	-1,214.48	0.19
31398RB79	FANNIE MAE FNR 2010 57 AQ					3.0	25 Aug 2024		
		Local	134,060.780	101.610091	136,219.28	101.126200	135,570.57	-648.71	0.13
Original Face:		Base	3,300,000.000	101.610091	136,219.28	101.126200	135,570.57	-648.71	0.13
31398VAH9	FREDDIE MAC FHR 3649 HB					2.0	15 Nov 2018		
		Local	100,120.880	101.325847	101,448.33	101.661700	101,784.59	336.26	0.10
Original Face:		Base	550,000.000	101.325847	101,448.33	101.661700	101,784.59	336.26	0.10
31677QBA6	FIFTH THIRD BANK SR UNSECURED 06/17 1.35					1.35	01 Jun 2017		
		Local	1,200,000.000	99.961931	1,199,543.17	100.015900	1,200,190.80	647.63	1.18
		Base		99.961931	1,199,543.17	100.015900	1,200,190.80	647.63	1.18
31679JAB9	FIFTH THIRD AUTO TRUST FITAT 2014 1 A2					0.46	15 Aug 2016		
		Local	1,335,736.020	99.998874	1,335,720.98	99.990800	1,335,613.13	-107.85	1.31
Original Face:		Base	1,440,000.000	99.998874	1,335,720.98	99.990800	1,335,613.13	-107.85	1.31
31679JAC7	FIFTH THIRD AUTO TRUST FITAT 2014 1 A3					0.68	16 Apr 2018		
		Local	780,000.000	99.989614	779,918.99	99.944700	779,568.66	-350.33	0.77
Original Face:		Base	780,000.000	99.989614	779,918.99	99.944700	779,568.66	-350.33	0.77
31679MAB2	FIFTH THIRD AUTO TRUST FITAT 2014 3 A2A					0.57	15 May 2017		
		Local	355,000.000	99.992918	354,974.86	99.992880	354,974.72	-0.14	0.35
Original Face:		Base	355,000.000	99.992918	354,974.86	99.992880	354,974.72	-0.14	0.35
34530AAC9	FORD CREDIT AUTO OWNER TRUST FORDO 2012 D A3					0.51	15 Apr 2017		
		Local	676,802.400	99.914176	676,221.54	100.002300	676,817.97	596.43	0.66
Original Face:		Base	1,000,000.000	99.914176	676,221.54	100.002300	676,817.97	596.43	0.66

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34530DAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 C A2					0.55	15 Apr 2016		
		Local	199,752.470	99.999795	199,752.06	100.025400	199,803.21	51.15	0.20
Original Face:		Base	1,000,000.000	99.999795	199,752.06	100.025400	199,803.21	51.15	0.20
34530GAD4	FORD CREDIT AUTO OWNER TRUST FORDO 2013 D A3					0.67	15 Apr 2018		
		Local	1,400,000.000	99.933516	1,399,069.23	100.042100	1,400,589.40	1,520.17	1.38
Original Face:		Base	1,400,000.000	99.933516	1,399,069.23	100.042100	1,400,589.40	1,520.17	1.38
36962G5N0	GENERAL ELEC CAP CORP SR UNSECURED 01/17 2.9					2.9	09 Jan 2017		
		Local	1,100,000.000	103.806759	1,141,874.35	104.118600	1,145,304.60	3,430.25	1.13
		Base		103.806759	1,141,874.35	104.118600	1,145,304.60	3,430.25	1.13
36962G7J7	GENERAL ELEC CAP CORP SR UNSECURED 05/17 1.25					1.25	15 May 2017		
		Local	575,000.000	99.987397	574,927.53	100.255800	576,470.85	1,543.32	0.57
		Base		99.987397	574,927.53	100.255800	576,470.85	1,543.32	0.57
38377XPJ5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 115 PD					2.0	20 Oct 2038		
		Local	1,114,607.950	101.649563	1,132,994.11	100.928100	1,124,952.63	-8,041.48	1.11
Original Face:		Base	2,750,000.000	101.649563	1,132,994.11	100.928100	1,124,952.63	-8,041.48	1.11
40434CAA3	HSBC USA INC SR UNSECURED 06/17 1.3					1.3	23 Jun 2017		
		Local	630,000.000	99.866168	629,156.86	100.249200	631,569.96	2,413.10	0.62
		Base		99.866168	629,156.86	100.249200	631,569.96	2,413.10	0.62
43813EAC0	HONDA AUTO RECEIVABLES OWNER T HAROT 2012 2 A3					0.7	16 Feb 2016		
		Local	40,930.590	99.956756	40,912.89	100.053500	40,952.49	39.60	0.04
Original Face:		Base	124,000.000	99.956756	40,912.89	100.053500	40,952.49	39.60	0.04
43813JAC9	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A3					0.67	21 Nov 2017		
		Local	440,000.000	99.991120	439,960.93	99.896800	439,545.92	-415.01	0.43
Original Face:		Base	440,000.000	99.991120	439,960.93	99.896800	439,545.92	-415.01	0.43
43814CAC3	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A3					0.48	21 Nov 2016		
		Local	750,825.230	99.998269	750,812.23	99.989700	750,747.90	-64.33	0.74
Original Face:		Base	891,000.000	99.998269	750,812.23	99.989700	750,747.90	-64.33	0.74
43814CAD1	HONDA AUTO RECEIVABLES OWNER T HAROT 2013 1 A4					0.62	21 Mar 2019		
		Local	500,000.000	99.815526	499,077.63	99.845200	499,226.00	148.37	0.49
Original Face:		Base	500,000.000	99.815526	499,077.63	99.845200	499,226.00	148.37	0.49

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44890JAC3	HYUNDAI AUTO RECEIVABLES TRUST HART 2013 A A3					0.56	17 Jul 2017		
		Local	280,208.150	99.993715	280,190.54	100.060900	280,378.80	188.26	0.28
	Original Face:	Base	293,000.000	99.993715	280,190.54	100.060900	280,378.80	188.26	0.28
44890RAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A2					0.46	16 Jan 2017		
		Local	1,398,978.640	99.999697	1,398,974.40	100.017000	1,399,216.47	242.07	1.37
	Original Face:	Base	1,640,000.000	99.999697	1,398,974.40	100.017000	1,399,216.47	242.07	1.37
44890RAC5	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 A A3					0.79	16 Jul 2018		
		Local	305,000.000	99.985161	304,954.74	99.996700	304,989.94	35.20	0.30
	Original Face:	Base	305,000.000	99.985161	304,954.74	99.996700	304,989.94	35.20	0.30
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,042,000.000	102.191449	1,064,834.90	102.160100	1,064,508.24	-326.66	1.05
		Base		102.191449	1,064,834.90	102.160100	1,064,508.24	-326.66	1.05
458140AL4	INTEL CORP SR UNSECURED 12/17 1.35					1.35	15 Dec 2017		
		Local	500,000.000	100.483392	502,416.96	99.746600	498,733.00	-3,683.96	0.49
		Base		100.483392	502,416.96	99.746600	498,733.00	-3,683.96	0.49
459200GU9	IBM CORP SR UNSECURED 01/16 2					2.0	05 Jan 2016		
		Local	500,000.000	101.504606	507,523.03	101.795100	508,975.50	1,452.47	0.50
		Base		101.504606	507,523.03	101.795100	508,975.50	1,452.47	0.50
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	500,000.000	100.908698	504,543.49	100.569800	502,849.00	-1,694.49	0.49
		Base		100.908698	504,543.49	100.569800	502,849.00	-1,694.49	0.49
46623EJU4	JPMORGAN CHASE + CO SR UNSECURED 02/16 1.125					1.125	26 Feb 2016		
		Local	1,500,000.000	100.401667	1,506,025.00	100.245900	1,503,688.50	-2,336.50	1.48
		Base		100.401667	1,506,025.00	100.245900	1,503,688.50	-2,336.50	1.48
477879AC4	JOHN DEERE OWNER TRUST JDOT 2013 B A3					0.87	15 Aug 2017		
		Local	730,000.000	99.990425	729,930.10	100.274000	732,000.20	2,070.10	0.72
	Original Face:	Base	730,000.000	99.990425	729,930.10	100.274000	732,000.20	2,070.10	0.72
47787RAC4	JOHN DEERE OWNER TRUST JDOT 2012 B A3					0.53	15 Jul 2016		
		Local	532,483.550	100.000000	532,483.55	100.024200	532,612.41	128.86	0.52
	Original Face:	Base	1,000,000.000	100.000000	532,483.55	100.024200	532,612.41	128.86	0.52

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47787TAC0	JOHN DEERE OWNER TRUST JDOT 2013 A A3					0.6	15 Mar 2017		
		Local	725,000.000	99.847821	723,896.70	100.163700	726,186.83	2,290.13	0.71
Original Face:		Base	725,000.000	99.847821	723,896.70	100.163700	726,186.83	2,290.13	0.71
49327M2E3	KEY BANK NA SR UNSECURED 11/16 VAR					0.7249	25 Nov 2016		
		Local	750,000.000	100.000000	750,000.00	100.286300	752,147.25	2,147.25	0.74
		Base		100.000000	750,000.00	100.286300	752,147.25	2,147.25	0.74
55279HAC4	MANUF + TRADERS TRUST CO SR UNSECURED 01/17 VAR					0.6076	30 Jan 2017		
		Local	1,000,000.000	100.000000	1,000,000.00	100.125200	1,001,252.00	1,252.00	0.98
		Base		100.000000	1,000,000.00	100.125200	1,001,252.00	1,252.00	0.98
55279HAF7	MANUF + TRADERS TRUST CO SR UNSECURED 07/17 1.4					1.4	25 Jul 2017		
		Local	590,000.000	99.965529	589,796.62	100.145900	590,860.81	1,064.19	0.58
		Base		99.965529	589,796.62	100.145900	590,860.81	1,064.19	0.58
57629WBQ2	MASSMUTUAL GLOBAL FUNDIN SR SECURED 144A 04/17 2					2.0	05 Apr 2017		
		Local	491,000.000	101.820982	499,941.02	101.915300	500,404.12	463.10	0.49
		Base		101.820982	499,941.02	101.915300	500,404.12	463.10	0.49
587680AC3	MERCEDES BENZ AUTO RECEIVABLES MBART 2012 1 A3					0.47	17 Oct 2016		
		Local	373,035.530	100.045754	373,206.21	100.039700	373,183.63	-22.58	0.37
Original Face:		Base	750,000.000	100.045754	373,206.21	100.039700	373,183.63	-22.58	0.37
587729AB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A2					0.43	15 Feb 2017		
		Local	1,160,000.000	99.956933	1,159,500.42	99.967000	1,159,617.20	116.78	1.14
Original Face:		Base	1,160,000.000	99.956933	1,159,500.42	99.967000	1,159,617.20	116.78	1.14
587729AC8	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A3					0.87	15 Oct 2018		
		Local	705,000.000	99.984745	704,892.45	99.985000	704,894.25	1.80	0.69
Original Face:		Base	705,000.000	99.984745	704,892.45	99.985000	704,894.25	1.80	0.69
58933YAD7	MERCK + CO INC SR UNSECURED 05/16 0.7					0.7	18 May 2016		
		Local	1,210,000.000	99.986144	1,209,832.34	100.190500	1,212,305.05	2,472.71	1.19
		Base		99.986144	1,209,832.34	100.190500	1,212,305.05	2,472.71	1.19
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	1,000,000.000	101.052296	1,010,522.96	101.125800	1,011,258.00	735.04	0.99
		Base		101.052296	1,010,522.96	101.125800	1,011,258.00	735.04	0.99

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594918AK0	MICROSOFT CORP SR UNSECURED 02/16 2.5					2.5	08 Feb 2016		
		Local	500,000.000	102.363656	511,818.28	102.511300	512,556.50	738.22	0.50
		Base		102.363656	511,818.28	102.511300	512,556.50	738.22	0.50
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	100.127200	1,001,272.00	1,272.00	0.98
		Base		100.000000	1,000,000.00	100.127200	1,001,272.00	1,272.00	0.98
65476VAE9	NISSAN AUTO LEASE TRUST NALT 2013 A A2B					0.2833	15 Sep 2015		
		Local	339,631.290	99.956856	339,484.76	99.984300	339,577.97	93.21	0.33
Original Face:		Base	1,100,000.000	99.956856	339,484.76	99.984300	339,577.97	93.21	0.33
65477KAB8	NISSAN AUTO LEASE TRUST NALT 2013 B A2A					0.57	15 Jan 2016		
		Local	957,715.670	99.994428	957,662.31	100.031900	958,021.18	358.87	0.94
Original Face:		Base	1,290,000.000	99.994428	957,662.31	100.031900	958,021.18	358.87	0.94
68389XAR6	ORACLE CORP SR UNSECURED 01/19 VAR					0.8136	15 Jan 2019		
		Local	500,000.000	100.760250	503,801.25	100.793500	503,967.50	166.25	0.50
		Base		100.760250	503,801.25	100.793500	503,967.50	166.25	0.50
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	500,000.000	105.369048	526,845.24	105.592900	527,964.50	1,119.26	0.52
		Base		105.369048	526,845.24	105.592900	527,964.50	1,119.26	0.52
69349LAL2	PNC BANK NA SR UNSECURED 04/16 VAR					0.5526	29 Apr 2016		
		Local	1,400,000.000	100.000000	1,400,000.00	100.040700	1,400,569.80	569.80	1.38
		Base		100.000000	1,400,000.00	100.040700	1,400,569.80	569.80	1.38
69353RDY1	PNC BANK NA SR UNSECURED 10/17 1.5					1.5	18 Oct 2017		
		Local	500,000.000	99.981762	499,908.81	100.200300	501,001.50	1,092.69	0.49
		Base		99.981762	499,908.81	100.200300	501,001.50	1,092.69	0.49
69371RL87	PACCAR FINANCIAL CORP SR UNSECURED 06/17 1.1					1.1	06 Jun 2017		
		Local	795,000.000	99.888420	794,112.94	99.749800	793,010.91	-1,102.03	0.78
		Base		99.888420	794,112.94	99.749800	793,010.91	-1,102.03	0.78
713448BT4	PEPSICO INC SR UNSECURED 05/16 2.5					2.5	10 May 2016		
		Local	440,000.000	102.638064	451,607.48	102.774400	452,207.36	599.88	0.44
		Base		102.638064	451,607.48	102.774400	452,207.36	599.88	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
74005PBC7	PRAXAIR INC SR UNSECURED 11/17 1.05					1.05	07 Nov 2017		
		Local	500,000.000	99.278370	496,391.85	99.343200	496,716.00	324.15	0.49
		Base		99.278370	496,391.85	99.343200	496,716.00	324.15	0.49
742718DQ9	PROCTER + GAMBLE CO/THE SR UNSECURED 09/15 3.15					3.15	01 Sep 2015		
		Local	775,000.000	102.204000	792,081.00	102.283800	792,699.45	618.45	0.78
		Base		102.204000	792,081.00	102.283800	792,699.45	618.45	0.78
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	139,000.000	101.171978	140,629.05	101.480800	141,058.31	429.26	0.14
		Base		101.171978	140,629.05	101.480800	141,058.31	429.26	0.14
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	1,000,000.000	101.490415	1,014,904.15	101.402100	1,014,021.00	-883.15	1.00
		Base		101.490415	1,014,904.15	101.402100	1,014,021.00	-883.15	1.00
842400GB3	SOUTHERN CAL EDISON 1ST REF MORT 05/17 1.125					1.125	01 May 2017		
		Local	300,000.000	99.973177	299,919.53	99.905900	299,717.70	-201.83	0.29
		Base		99.973177	299,919.53	99.905900	299,717.70	-201.83	0.29
857477AK9	STATE STREET CORP SR UNSECURED 05/18 1.35					1.35	15 May 2018		
		Local	705,000.000	99.932386	704,523.32	98.608100	695,187.11	-9,336.21	0.68
		Base		99.932386	704,523.32	98.608100	695,187.11	-9,336.21	0.68
882508AR5	TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375					2.375	16 May 2016		
		Local	903,000.000	102.817444	928,441.52	102.800500	928,288.52	-153.00	0.91
		Base		102.817444	928,441.52	102.800500	928,288.52	-153.00	0.91
882508AX2	TEXAS INSTRUMENTS INC SR UNSECURED 03/17 0.875					0.875	12 Mar 2017		
		Local	500,000.000	100.099884	500,499.42	99.938400	499,692.00	-807.42	0.49
		Base		100.099884	500,499.42	99.938400	499,692.00	-807.42	0.49
89190AAC4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 C A3					0.93	16 Jul 2018		
		Local	565,000.000	99.995724	564,975.84	100.301700	566,704.61	1,728.77	0.56
Original Face:		Base	565,000.000	99.995724	564,975.84	100.301700	566,704.61	1,728.77	0.56
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	830,000.000	99.984678	829,872.83	100.005900	830,048.97	176.14	0.82
Original Face:		Base	830,000.000	99.984678	829,872.83	100.005900	830,048.97	176.14	0.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89236TBH7	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/17 1.125					1.125	16 May 2017		
		Local	1,000,000.000	99.955172	999,551.72	99.854600	998,546.00	-1,005.72	0.98
		Base		99.955172	999,551.72	99.854600	998,546.00	-1,005.72	0.98
89236VAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2013 B A2					0.48	15 Feb 2016		
		Local	71,437.500	99.997074	71,435.41	100.025100	71,455.43	20.02	0.07
Original Face:		Base	160,000.000	99.997074	71,435.41	100.025100	71,455.43	20.02	0.07
90520EAC5	MUFG UNION BANK NA SR UNSECURED 06/16 3					3.0	06 Jun 2016		
		Local	1,600,000.000	103.517534	1,656,280.54	103.050400	1,648,806.40	-7,474.14	1.62
		Base		103.517534	1,656,280.54	103.050400	1,648,806.40	-7,474.14	1.62
92343VBH6	VERIZON COMMUNICATIONS SR UNSECURED 11/15 0.7					0.7	02 Nov 2015		
		Local	185,000.000	99.993984	184,988.87	100.073800	185,136.53	147.66	0.18
		Base		99.993984	184,988.87	100.073800	185,136.53	147.66	0.18
92867LAC6	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2012 2 A3					0.46	20 Jan 2017		
		Local	605,494.170	99.991686	605,443.83	99.993300	605,453.60	9.77	0.59
Original Face:		Base	800,000.000	99.991686	605,443.83	99.993300	605,453.60	9.77	0.59
92867MAC4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A3					0.56	21 Aug 2017		
		Local	500,000.000	99.935606	499,678.03	99.991600	499,958.00	279.97	0.49
Original Face:		Base	500,000.000	99.935606	499,678.03	99.991600	499,958.00	279.97	0.49
92867PAB9	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A2					0.42	20 Jul 2016		
		Local	786,205.680	99.997624	786,187.00	100.012700	786,305.53	118.53	0.77
Original Face:		Base	1,200,000.000	99.997624	786,187.00	100.012700	786,305.53	118.53	0.77
92867PAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 2 A3					0.7	20 Apr 2018		
		Local	450,000.000	100.000000	450,000.00	99.922500	449,651.25	-348.75	0.44
Original Face:		Base	450,000.000	100.000000	450,000.00	99.922500	449,651.25	-348.75	0.44
931142BY8	WAL MART STORES INC SR UNSECURED 07/15 4.5					4.5	01 Jul 2015		
		Local	337,000.000	102.558549	345,622.31	102.733700	346,212.57	590.26	0.34
		Base		102.558549	345,622.31	102.733700	346,212.57	590.26	0.34
931142CX9	WAL MART STORES INC SR UNSECURED 10/15 1.5					1.5	25 Oct 2015		
		Local	1,400,000.000	100.958474	1,413,418.63	101.149100	1,416,087.40	2,668.77	1.39
		Base		100.958474	1,413,418.63	101.149100	1,416,087.40	2,668.77	1.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94985H5G5	WELLS FARGO BANK NA SR UNSECURED 07/15 VAR					0.51075	20 Jul 2015		
		Local	2,300,000.000	100.000000	2,300,000.00	100.163400	2,303,758.20	3,758.20	2.26
		Base		100.000000	2,300,000.00	100.163400	2,303,758.20	3,758.20	2.26
98385XAF3	XTO ENERGY INC COMPANY GUAR 01/15 5					5.0	31 Jan 2015		
		Local	628,000.000	101.059201	634,651.78	101.163700	635,308.04	656.26	0.62
		Base		101.059201	634,651.78	101.163700	635,308.04	656.26	0.62
US DOLLAR Total									
		Local	95,186,967.600		95,772,811.91		95,786,876.29	14,064.38	94.10
Original Face:		Base	57,309,000.000		95,772,811.91		95,786,876.29	14,064.38	94.10
FIXED INCOME Total									
		Base	95,186,967.600		95,772,811.91		95,786,876.29	14,064.38	94.10
Original Face:			57,309,000.000						

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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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								
		101,193,167.000	Base	101,780,502.52		101,797,206.13	16,703.61	100.00
Original Face:		57,309,000.000						

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.020	Local	1.000000	-0.02	1.000000	-0.02	0.00	0.00
			Base	1.000000	-0.02	1.000000	-0.02	0.00	0.00
US DOLLAR Total									
		-0.020	Local		-0.02		-0.02	0.00	0.00
			Base		-0.02		-0.02	0.00	0.00
CASH Total									
		-0.020	Base		-0.02		-0.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
313384BD0	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000					0.1	28 Jan 2015		
		40,000,000.000	Local	99.984783	39,993,913.33	99.984783	39,993,913.33	0.00	4.97
			Base	99.984783	39,993,913.33	99.984783	39,993,913.33	0.00	4.97
3134A2HF8	FREDDIE MAC NOTES 11/14 0.00000					0.01	24 Nov 2014		
		5,000,000.000	Local	99.950360	4,997,517.98	99.950360	4,997,517.98	0.00	0.62
			Base	99.950360	4,997,517.98	99.950360	4,997,517.98	0.00	0.62
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		5,000,000.000	Local	99.999872	4,999,993.58	99.999872	4,999,993.58	0.00	0.62
			Base	99.999872	4,999,993.58	99.999872	4,999,993.58	0.00	0.62
979QHR003	SOUTH STREET REPO					0.19	03 Nov 2014		
		153,753,041.990	Local	100.000000	153,753,041.99	100.000000	153,753,041.99	0.00	19.10
			Base	100.000000	153,753,041.99	100.000000	153,753,041.99	0.00	19.10
US DOLLAR Total									
		203,753,041.990	Local		203,744,466.88		203,744,466.88	0.00	25.30
			Base		203,744,466.88		203,744,466.88	0.00	25.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
			203,753,041.990	Base	203,744,466.88		203,744,466.88	0.00	25.30
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
			19,204,113.700	Local	105.863053	20,330,061.15	103.570059	19,889,711.89	-440,349.26	2.47
Original Face:			24,487,993.000	Base	105.863053	20,330,061.15	103.570059	19,889,711.89	-440,349.26	2.47
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
			7,029,604.700	Local	105.737493	7,432,927.79	103.446657	7,271,891.06	-161,036.73	0.90
Original Face:			10,000,000.000	Base	105.737493	7,432,927.79	103.446657	7,271,891.06	-161,036.73	0.90
31331KHV5	FEDERAL FARM CREDIT BANK BONDS 04/16 VAR					0.227	20 Apr 2016		
			10,000,000.000	Local	100.022371	10,002,237.06	100.136200	10,013,620.00	11,382.94	1.24
				Base	100.022371	10,002,237.06	100.136200	10,013,620.00	11,382.94	1.24
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	99.268500	32,252,335.65	-237,664.35	4.01
				Base	100.000000	32,490,000.00	99.268500	32,252,335.65	-237,664.35	4.01
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
			9,000,000.000	Local	99.169891	8,925,290.18	99.241400	8,931,726.00	6,435.82	1.11
				Base	99.169891	8,925,290.18	99.241400	8,931,726.00	6,435.82	1.11
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	99.719400	12,489,854.85	-35,145.15	1.55
				Base	100.000000	12,525,000.00	99.719400	12,489,854.85	-35,145.15	1.55
3133EA5D6	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.173	23 Apr 2015		
			20,000,000.000	Local	99.996134	19,999,226.81	100.045100	20,009,020.00	9,793.19	2.49
				Base	99.996134	19,999,226.81	100.045100	20,009,020.00	9,793.19	2.49
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1807	22 Sep 2015		
			30,000,000.000	Local	99.997170	29,999,150.90	100.073900	30,022,170.00	23,019.10	3.73
				Base	99.997170	29,999,150.90	100.073900	30,022,170.00	23,019.10	3.73

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3133EAR34	FEDERAL FARM CREDIT BANK BONDS 04/15 VAR					0.182	06 Apr 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.043300	10,004,330.00	4,330.00	1.24
		Base		100.000000	10,000,000.00	100.043300	10,004,330.00	4,330.00	1.24
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	99.643200	9,964,320.00	-35,680.00	1.24
		Base		100.000000	10,000,000.00	99.643200	9,964,320.00	-35,680.00	1.24
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	99.773600	9,977,360.00	-22,640.00	1.24
		Base		100.000000	10,000,000.00	99.773600	9,977,360.00	-22,640.00	1.24
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	99.547600	19,909,520.00	-90,480.00	2.47
		Base		100.000000	20,000,000.00	99.547600	19,909,520.00	-90,480.00	2.47
3133ECAW4	FEDERAL FARM CREDIT BANK BONDS 02/16 VAR					0.203	24 Feb 2016		
		Local	20,000,000.000	100.000000	20,000,000.00	100.108300	20,021,660.00	21,660.00	2.49
		Base		100.000000	20,000,000.00	100.108300	20,021,660.00	21,660.00	2.49
3133ECE34	FEDERAL FARM CREDIT BANK BONDS 01/18 VAR					0.2135	30 Jan 2018		
		Local	20,000,000.000	100.000000	20,000,000.00	100.072600	20,014,520.00	14,520.00	2.49
		Base		100.000000	20,000,000.00	100.072600	20,014,520.00	14,520.00	2.49
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	99.539800	9,953,980.00	-46,020.00	1.24
		Base		100.000000	10,000,000.00	99.539800	9,953,980.00	-46,020.00	1.24
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	99.418600	9,941,860.00	-58,140.00	1.23
		Base		100.000000	10,000,000.00	99.418600	9,941,860.00	-58,140.00	1.23
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	99.104400	9,910,440.00	-89,560.00	1.23
		Base		100.000000	10,000,000.00	99.104400	9,910,440.00	-89,560.00	1.23
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		Local	12,455,000.000	100.000000	12,455,000.00	99.511600	12,394,169.78	-60,830.22	1.54
		Base		100.000000	12,455,000.00	99.511600	12,394,169.78	-60,830.22	1.54

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Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3135G0WB5	FANNIE MAE NOTES 04/18 1.2					1.2	18 Apr 2018		
		39,675,000.000	Local	100.000000	39,675,000.00	99.282000	39,390,133.50	-284,866.50	4.89
			Base	100.000000	39,675,000.00	99.282000	39,390,133.50	-284,866.50	4.89
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		10,000,000.000	Local	100.000000	10,000,000.00	98.841400	9,884,140.00	-115,860.00	1.23
			Base	100.000000	10,000,000.00	98.841400	9,884,140.00	-115,860.00	1.23
3135G0XG3	FANNIE MAE 05/18 1					1.0	21 May 2018		
		19,726,000.000	Local	100.000000	19,726,000.00	98.742100	19,477,866.65	-248,133.35	2.42
			Base	100.000000	19,726,000.00	98.742100	19,477,866.65	-248,133.35	2.42
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		3,273,582.750	Local	100.167348	3,279,061.03	101.578600	3,325,259.53	46,198.50	0.41
	Original Face:	5,000,000.000	Base	100.167348	3,279,061.03	101.578600	3,325,259.53	46,198.50	0.41
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.75	25 Apr 2042		
		9,275,343.680	Local	99.710409	9,248,483.09	96.861500	8,984,237.02	-264,246.07	1.12
	Original Face:	11,452,445.000	Base	99.710409	9,248,483.09	96.861500	8,984,237.02	-264,246.07	1.12
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.75	25 Aug 2042		
		9,795,098.890	Local	100.355940	9,829,963.53	94.072200	9,214,465.02	-615,498.51	1.14
	Original Face:	11,058,708.000	Base	100.355940	9,829,963.53	94.072200	9,214,465.02	-615,498.51	1.14
3136G1CK3	FANNIE MAE NOTES 11/16 0.66					0.66	21 Nov 2016		
		14,000,000.000	Local	100.000000	14,000,000.00	100.003300	14,000,462.00	462.00	1.74
			Base	100.000000	14,000,000.00	100.003300	14,000,462.00	462.00	1.74
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		2,589,336.350	Local	98.201736	2,542,773.25	102.254200	2,647,705.17	104,931.92	0.33
	Original Face:	5,000,000.000	Base	98.201736	2,542,773.25	102.254200	2,647,705.17	104,931.92	0.33
3137A1X99	FREDDIE MAC FHR 3719 LE					4.0	15 Aug 2028		
		371,404.160	Local	102.739762	381,579.75	103.237700	383,429.11	1,849.36	0.05
	Original Face:	2,245,000.000	Base	102.739762	381,579.75	103.237700	383,429.11	1,849.36	0.05
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		923,856.950	Local	102.715884	948,947.83	105.094300	970,920.99	21,973.16	0.12
	Original Face:	5,000,000.000	Base	102.715884	948,947.83	105.094300	970,920.99	21,973.16	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
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,626,100.100	102.297022	1,663,451.98	102.736300	1,670,595.08	7,143.10	0.21
Original Face:		Base	5,000,000.000	102.297022	1,663,451.98	102.736300	1,670,595.08	7,143.10	0.21
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	6,820,046.100	99.971844	6,818,125.87	100.601500	6,861,068.68	42,942.81	0.85
Original Face:		Base	10,000,000.000	99.971844	6,818,125.87	100.601500	6,861,068.68	42,942.81	0.85
3137ALET2	FREDDIE MAC FHR 4001 MH					2.0	15 Jan 2039		
		Local	2,593,242.470	99.548838	2,581,542.74	101.305100	2,627,086.88	45,544.14	0.33
Original Face:		Base	3,637,904.000	99.548838	2,581,542.74	101.305100	2,627,086.88	45,544.14	0.33
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,984,033.450	100.362143	1,991,218.48	99.514130	1,974,393.63	-16,824.85	0.25
Original Face:		Base	5,000,000.000	100.362143	1,991,218.48	99.514130	1,974,393.63	-16,824.85	0.25
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	6,389,474.130	100.458603	6,418,776.46	99.020400	6,326,882.84	-91,893.62	0.79
Original Face:		Base	9,640,000.000	100.458603	6,418,776.46	99.020400	6,326,882.84	-91,893.62	0.79
3137APS27	FREDDIE MAC FHR 4053 PA					3.0	15 Apr 2040		
		Local	4,858,407.300	103.687742	5,037,572.85	102.235800	4,967,031.57	-70,541.28	0.62
Original Face:		Base	10,000,000.000	103.687742	5,037,572.85	102.235800	4,967,031.57	-70,541.28	0.62
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.0	15 Sep 2041		
		Local	8,568,724.150	100.920732	8,647,619.11	96.847800	8,298,620.83	-348,998.28	1.03
Original Face:		Base	12,022,600.000	100.920732	8,647,619.11	96.847800	8,298,620.83	-348,998.28	1.03
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	12,624,885.290	100.459562	12,682,904.44	97.796200	12,346,658.07	-336,246.37	1.53
Original Face:		Base	15,363,692.000	100.459562	12,682,904.44	97.796200	12,346,658.07	-336,246.37	1.53
3137ARV78	FREDDIE MAC FHR 4079 AH					2.0	15 Jul 2027		
		Local	17,727,211.680	102.349901	18,143,783.60	99.920600	17,713,136.27	-430,647.33	2.20
Original Face:		Base	24,000,000.000	102.349901	18,143,783.60	99.920600	17,713,136.27	-430,647.33	2.20
3137ASUV4	FREDDIE MAC FHR 4094 CA					2.0	15 Aug 2039		
		Local	8,319,762.900	100.430298	8,355,562.64	98.217100	8,171,429.85	-184,132.79	1.01
Original Face:		Base	10,000,000.000	100.430298	8,355,562.64	98.217100	8,171,429.85	-184,132.79	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
3137AUBR9	FREDDIE MAC FHR 4111 AG					1.75	15 Aug 2039		
		Local	23,745,702.350	100.965894	23,975,060.77	98.678100	23,431,807.91	-543,252.86	2.91
	Original Face:	Base	29,723,368.000	100.965894	23,975,060.77	98.678100	23,431,807.91	-543,252.86	2.91
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.0	15 Feb 2042		
		Local	4,507,477.700	102.054363	4,600,077.66	99.515200	4,485,625.45	-114,452.21	0.56
	Original Face:	Base	9,815,000.000	102.054363	4,600,077.66	99.515200	4,485,625.45	-114,452.21	0.56
3137GACU9	FREDDIE MAC FHR 3721 DB					3.0	15 Sep 2030		
		Local	3,950,320.000	102.580082	4,052,241.49	101.278200	4,000,812.99	-51,428.50	0.50
	Original Face:	Base	10,000,000.000	102.580082	4,052,241.49	101.278200	4,000,812.99	-51,428.50	0.50
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.5	25 Oct 2031		
		Local	3,303,532.960	113.212042	3,739,997.13	111.207300	3,673,769.81	-66,227.32	0.46
	Original Face:	Base	12,777,000.000	113.212042	3,739,997.13	111.207300	3,673,769.81	-66,227.32	0.46
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	916,450.700	106.920873	979,877.09	108.452700	993,915.53	14,038.44	0.12
	Original Face:	Base	10,000,000.000	106.920873	979,877.09	108.452700	993,915.53	14,038.44	0.12
31397QKZ0	FANNIE MAE FNR 2011 4 JP					4.0	25 Jun 2039		
		Local	1,301,152.720	104.157116	1,355,243.15	102.598200	1,334,959.27	-20,283.88	0.17
	Original Face:	Base	7,000,000.000	104.157116	1,355,243.15	102.598200	1,334,959.27	-20,283.88	0.17
31397UG52	FANNIE MAE FNR 2011 64 DB					4.0	25 Jul 2041		
		Local	1,168,125.350	105.242384	1,229,362.97	104.114000	1,216,182.03	-13,180.94	0.15
	Original Face:	Base	5,000,000.000	105.242384	1,229,362.97	104.114000	1,216,182.03	-13,180.94	0.15
31398CD47	FREDDIE MAC FHR 3527 DA					4.0	15 Apr 2029		
		Local	2,026,631.680	104.164090	2,111,022.45	106.287400	2,154,054.12	43,031.67	0.27
	Original Face:	Base	16,000,000.000	104.164090	2,111,022.45	106.287400	2,154,054.12	43,031.67	0.27
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	786,729.500	102.033459	802,727.32	103.599600	815,048.62	12,321.30	0.10
	Original Face:	Base	10,000,000.000	102.033459	802,727.32	103.599600	815,048.62	12,321.30	0.10
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	946,663.750	106.429825	1,007,532.57	107.650500	1,019,088.26	11,555.69	0.13
	Original Face:	Base	5,000,000.000	106.429825	1,007,532.57	107.650500	1,019,088.26	11,555.69	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
31771EAB7	FICO STRIP PRN 2 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	9,650,000.000	97.072704	9,367,515.94	96.106000	9,274,229.00	-93,286.94	1.15
		Base		97.072704	9,367,515.94	96.106000	9,274,229.00	-93,286.94	1.15
31771EAC5	FICO STRIP PRN 3 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.072704	9,707,270.40	96.106000	9,610,600.00	-96,670.40	1.19
		Base		97.072704	9,707,270.40	96.106000	9,610,600.00	-96,670.40	1.19
31771EAD3	FICO STRIP PRN 4 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.339087	9,733,908.72	96.470800	9,647,080.00	-86,828.72	1.20
		Base		97.339087	9,733,908.72	96.470800	9,647,080.00	-86,828.72	1.20
31771EAJ0	FICO STRIP PRN 9 DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	5,810,000.000	97.339087	5,655,400.97	96.470800	5,604,953.48	-50,447.49	0.70
		Base		97.339087	5,655,400.97	96.470800	5,604,953.48	-50,447.49	0.70
31771EAK7	FICO STRIP PRN10 DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	97.072704	9,707,270.40	96.106000	9,610,600.00	-96,670.40	1.19
		Base		97.072704	9,707,270.40	96.106000	9,610,600.00	-96,670.40	1.19
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.679254	9,667,925.38	95.530100	9,553,010.00	-114,915.38	1.19
		Base		96.679254	9,667,925.38	95.530100	9,553,010.00	-114,915.38	1.19
31771KAB3	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.283076	9,728,307.60	96.470800	9,647,080.00	-81,227.60	1.20
		Base		97.283076	9,728,307.60	96.470800	9,647,080.00	-81,227.60	1.20
31771KAC1	FICO STRIP PRIN DEBENTURES 10/17 0.00000						06 Oct 2017		
		Local	10,000,000.000	97.339087	9,733,908.72	96.583000	9,658,300.00	-75,608.72	1.20
		Base		97.339087	9,733,908.72	96.583000	9,658,300.00	-75,608.72	1.20
31771KAD9	FICO STRIP PRIN DEBENTURES 11/17 0.00000						30 Nov 2017		
		Local	10,000,000.000	96.999788	9,699,978.76	96.106000	9,610,600.00	-89,378.76	1.19
		Base		96.999788	9,699,978.76	96.106000	9,610,600.00	-89,378.76	1.19
31771KAE7	FICO STRIP PRN DEBENTURES 02/18 0.00000						08 Feb 2018		
		Local	10,000,000.000	96.725153	9,672,515.26	95.592000	9,559,200.00	-113,315.26	1.19
		Base		96.725153	9,672,515.26	95.592000	9,559,200.00	-113,315.26	1.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					2.5	20 Apr 2042		
		Local	5,942,841.390	103.398423	6,144,804.27	102.736719	6,105,480.26	-39,324.01	0.76
Original Face:		Base	9,875,825.000	103.398423	6,144,804.27	102.736719	6,105,480.26	-39,324.01	0.76
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.0	20 Aug 2041		
		Local	8,338,594.300	101.241175	8,442,090.81	98.564000	8,218,852.09	-223,238.72	1.02
Original Face:		Base	10,000,000.000	101.241175	8,442,090.81	98.564000	8,218,852.09	-223,238.72	1.02
US DOLLAR Total									
		Local	606,239,451.150		607,245,300.37		601,433,260.74	-5,812,039.63	74.70
Original Face:		Base	314,099,535.000		607,245,300.37		601,433,260.74	-5,812,039.63	74.70
FIXED INCOME Total									
		Base	606,239,451.150		607,245,300.37		601,433,260.74	-5,812,039.63	74.70
Original Face:			314,099,535.000						

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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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									
		809,992,493.120	Base		810,989,767.23		805,177,727.60	-5,812,039.63	100.00
Original Face:		314,099,535.000							

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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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	1.000000	-0.01	0.00	0.00
US DOLLAR Total									
		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00
CASH Total									
		-0.010	Base		-0.01		-0.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1NL9	ABBEY NATIONAL NA LL					0.21	20 Jan 2015		
		10,000,000.000	Local	99.953333	9,995,333.34	99.953333	9,995,333.34	0.00	0.73
			Base	99.953333	9,995,333.34	99.953333	9,995,333.34	0.00	0.73
00282DLJ7	ABBOT LABORATORIES					0.1	18 Nov 2014		
		5,000,000.000	Local	99.995278	4,999,763.89	99.995278	4,999,763.89	0.00	0.37
			Base	99.995278	4,999,763.89	99.995278	4,999,763.89	0.00	0.37
00282DNL0	ABBOT LABORATORIES					0.09	20 Jan 2015		
		10,000,000.000	Local	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.73
			Base	99.980000	9,998,000.00	99.980000	9,998,000.00	0.00	0.73
00850VNT5	AGRICULTURAL BANK CHINA					0.6	27 Jan 2015		
		10,000,000.000	Local	99.855000	9,985,500.00	99.855000	9,985,500.00	0.00	0.73
			Base	99.855000	9,985,500.00	99.855000	9,985,500.00	0.00	0.73
00850VNW8	AGRICULTURAL BANK CHINA					0.59	30 Jan 2015		
		9,300,000.000	Local	99.852500	9,286,282.50	99.858110	9,286,804.23	521.73	0.68
			Base	99.852500	9,286,282.50	99.858110	9,286,804.23	521.73	0.68

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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
02665WAD3	AMERICAN HONDA FINANCE UNSECURED 12/14 VAR					0.2346	05 Dec 2014		
		5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
			Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
06366CEZ7	BANK OF MONTREAL- BBA LIBOR USD 1 MONTH					0.2128	14 Apr 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	99.995400	9,999,540.00	-460.00	0.73
			Base	100.000000	10,000,000.00	99.995400	9,999,540.00	-460.00	0.73
06417HVM5	BANK OF NOVA SCOTIA/THE					0.16	02 Feb 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
06538HRM4	BNK OF TKYO-MTBSHI L					0.21	03 Nov 2014		
		6,800,000.000	Local	100.000611	6,800,041.53	100.000611	6,800,041.53	0.00	0.50
			Base	100.000611	6,800,041.53	100.000611	6,800,041.53	0.00	0.50
06945ML61	BARTON CAPITAL CORP.					0.18	06 Nov 2014		
		10,000,000.000	Local	99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.73
			Base	99.997500	9,999,750.00	99.997500	9,999,750.00	0.00	0.73
06945MM52	BARTON CAPITAL CORP.					0.15	05 Dec 2014		
		10,000,000.000	Local	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.73
			Base	99.985833	9,998,583.33	99.985833	9,998,583.33	0.00	0.73
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.4046	11 Dec 2014		
		3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.22
			Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.22
12476FM37	CAFCO LLC					0.17	03 Dec 2014		
		5,000,000.000	Local	99.984889	4,999,244.44	99.984889	4,999,244.44	0.00	0.37
			Base	99.984889	4,999,244.44	99.984889	4,999,244.44	0.00	0.37
12476FMJ2	CAFCO LLC					0.16	18 Dec 2014		
		5,000,000.000	Local	99.979111	4,998,955.56	99.979111	4,998,955.56	0.00	0.37
			Base	99.979111	4,998,955.56	99.979111	4,998,955.56	0.00	0.37
12622VLD4	CRC FUNDING LLC					0.17	13 Nov 2014		
		5,000,000.000	Local	99.994333	4,999,716.67	99.994333	4,999,716.67	0.00	0.37
			Base	99.994333	4,999,716.67	99.994333	4,999,716.67	0.00	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12622VLH5	CRC FUNDING LLC					0.17	17 Nov 2014		
		5,000,000.000	Local	99.992444	4,999,622.22	99.992444	4,999,622.22	0.00	0.37
			Base	99.992444	4,999,622.22	99.992444	4,999,622.22	0.00	0.37
13738KL39	CAN AST & CAN LTD JT					0.13	03 Nov 2014		
		5,000,000.000	Local	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	0.37
			Base	99.999278	4,999,963.89	99.999278	4,999,963.89	0.00	0.37
13738KMJ3	CAN AST & CAN LTD JT					0.21	18 Dec 2014		
		5,000,000.000	Local	99.972583	4,998,629.17	99.972583	4,998,629.17	0.00	0.37
			Base	99.972583	4,998,629.17	99.972583	4,998,629.17	0.00	0.37
13738KMN4	CAN AST & CAN LTD JT					0.16	22 Dec 2014		
		5,000,000.000	Local	99.977333	4,998,866.66	99.977333	4,998,866.66	0.00	0.37
			Base	99.977333	4,998,866.66	99.977333	4,998,866.66	0.00	0.37
14912L4Y4	CATERPILLAR FINANCIAL SE SR UNSECURED 12/14 1.125					1.125	15 Dec 2014		
		1,865,000.000	Local	100.106329	1,866,983.03	100.106329	1,866,983.03	0.00	0.14
			Base	100.106329	1,866,983.03	100.106329	1,866,983.03	0.00	0.14
15060YLC2	CEDAR SPRING CPTL CO					0.19	12 Nov 2014		
		20,000,000.000	Local	99.994194	19,998,838.89	99.994194	19,998,838.89	0.00	1.47
			Base	99.994194	19,998,838.89	99.994194	19,998,838.89	0.00	1.47
16115XM36	CHARTA LLC					0.19	03 Dec 2014		
		10,000,000.000	Local	99.983111	9,998,311.11	99.983111	9,998,311.11	0.00	0.73
			Base	99.983111	9,998,311.11	99.983111	9,998,311.11	0.00	0.73
16115XM44	CHARTA LLC					0.14	04 Dec 2014		
		9,750,000.000	Local	99.987167	9,748,748.75	99.987167	9,748,748.75	0.00	0.72
			Base	99.987167	9,748,748.75	99.987167	9,748,748.75	0.00	0.72
16677KM83	CHEVRON CORP					0.1	08 Dec 2014		
		10,000,000.000	Local	99.989722	9,998,972.22	99.989722	9,998,972.22	0.00	0.73
			Base	99.989722	9,998,972.22	99.989722	9,998,972.22	0.00	0.73
17178CL50	CIESCO LLC					0.17	05 Nov 2014		
		10,000,000.000	Local	99.998111	9,999,811.11	99.998111	9,999,811.11	0.00	0.73
			Base	99.998111	9,999,811.11	99.998111	9,999,811.11	0.00	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19121BNW5	COCA-COLA COMPANY					0.11	30 Jan 2015		
		10,500,000.000	Local	99.972500	10,497,112.50	99.974720	10,497,345.60	233.10	0.77
			Base	99.972500	10,497,112.50	99.974720	10,497,345.60	233.10	0.77
19416QDW7	COLGATE PALMOLIVE CO SR UNSECURED 11/14 0.6					0.6	15 Nov 2014		
		6,345,000.000	Local	100.015244	6,345,967.26	100.015244	6,345,967.26	0.00	0.47
			Base	100.015244	6,345,967.26	100.015244	6,345,967.26	0.00	0.47
22532CL77	CREDIT AGRICOLE NORTH AMER INC					0.17	07 Nov 2014		
		5,000,000.000	Local	99.997167	4,999,858.33	99.997167	4,999,858.33	0.00	0.37
			Base	99.997167	4,999,858.33	99.997167	4,999,858.33	0.00	0.37
22533MJP7	CREDIT AGRICOLE					0.33	08 Dec 2014		
		6,000,000.000	Local	100.020535	6,001,232.11	100.020535	6,001,232.11	0.00	0.44
			Base	100.020535	6,001,232.11	100.020535	6,001,232.11	0.00	0.44
2284K1L43	CROWN POINT CAP CO.					0.12	04 Nov 2014		
		5,000,000.000	Local	99.999000	4,999,950.00	99.999000	4,999,950.00	0.00	0.37
			Base	99.999000	4,999,950.00	99.999000	4,999,950.00	0.00	0.37
29101BMJ8	EMERSON ELECTRIC CO					0.1	18 Dec 2014		
		10,000,000.000	Local	99.986944	9,998,694.44	99.986944	9,998,694.44	0.00	0.73
			Base	99.986944	9,998,694.44	99.986944	9,998,694.44	0.00	0.73
29101BMP4	EMERSON ELECTRIC CO					0.11	23 Dec 2014		
		10,000,000.000	Local	99.984111	9,998,411.11	99.984111	9,998,411.11	0.00	0.73
			Base	99.984111	9,998,411.11	99.984111	9,998,411.11	0.00	0.73
313384AM1	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/15 0.00000					0.01	12 Jan 2015		
		40,000,000.000	Local	99.992000	39,996,800.00	99.992000	39,996,800.00	0.00	2.94
			Base	99.992000	39,996,800.00	99.992000	39,996,800.00	0.00	2.94
313397T43	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 12/14 0.00000					0.01	16 Dec 2014		
		50,000,000.000	Local	99.999375	49,999,687.50	99.999375	49,999,687.50	0.00	3.67
			Base	99.999375	49,999,687.50	99.999375	49,999,687.50	0.00	3.67
3773E3NL7	GLAXOSMITHKLINE FIN PLC					0.18	20 Jan 2015		
		7,000,000.000	Local	99.960000	6,997,200.00	99.960000	6,997,200.00	0.00	0.51
			Base	99.960000	6,997,200.00	99.960000	6,997,200.00	0.00	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
38102KNF5	GOLDEN FUNDING CORP					0.2	15 Jan 2015		
		10,000,000.000	Local	99.958333	9,995,833.33	99.958333	9,995,833.33	0.00	0.73
			Base	99.958333	9,995,833.33	99.958333	9,995,833.33	0.00	0.73
38141GEA8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/15 5.125					5.125	15 Jan 2015		
		5,000,000.000	Local	100.915730	5,045,786.48	100.915730	5,045,786.48	0.00	0.37
			Base	100.915730	5,045,786.48	100.915730	5,045,786.48	0.00	0.37
38346ML44	GOTHAM FDG CORP					0.14	04 Nov 2014		
		10,000,000.000	Local	99.998833	9,999,883.33	99.998833	9,999,883.33	0.00	0.73
			Base	99.998833	9,999,883.33	99.998833	9,999,883.33	0.00	0.73
38346MLC6	GOTHAM FDG CORP					0.14	12 Nov 2014		
		5,000,000.000	Local	99.995722	4,999,786.11	99.995722	4,999,786.11	0.00	0.37
			Base	99.995722	4,999,786.11	99.995722	4,999,786.11	0.00	0.37
38362WLH2	GOVCO LLC					0.17	17 Nov 2014		
		10,000,000.000	Local	99.992444	9,999,244.44	99.992444	9,999,244.44	0.00	0.73
			Base	99.992444	9,999,244.44	99.992444	9,999,244.44	0.00	0.73
38362WMF5	GOVCO LLC					0.17	15 Dec 2014		
		10,000,000.000	Local	99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.73
			Base	99.979222	9,997,922.22	99.979222	9,997,922.22	0.00	0.73
41068LNN2	HANNOVER FDG CO. LLC					0.19	22 Jan 2015		
		15,000,000.000	Local	99.956722	14,993,508.33	99.956722	14,993,508.33	0.00	1.10
			Base	99.956722	14,993,508.33	99.956722	14,993,508.33	0.00	1.10
4497W1LK0	ING (US) FUNDING LLC					0.17	19 Nov 2014		
		10,150,000.000	Local	99.991500	10,149,137.25	99.991500	10,149,137.25	0.00	0.74
			Base	99.991500	10,149,137.25	99.991500	10,149,137.25	0.00	0.74
45779QLE4	INSTITUTIONAL SECURED					0.3	14 Nov 2014		
		5,000,000.000	Local	99.989167	4,999,458.33	99.989167	4,999,458.33	0.00	0.37
			Base	99.989167	4,999,458.33	99.989167	4,999,458.33	0.00	0.37
45779VAE5	INSTITUTIONAL SECURED					0.38	30 Dec 2014		
		10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
			Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
48802QFA4	KELLS FDG LLC				0.14	20 Nov 2014		
	20,000,000.000	Local	99.992611	19,998,522.22	99.992611	19,998,522.22	0.00	1.47
		Base	99.992611	19,998,522.22	99.992611	19,998,522.22	0.00	1.47
48802WXE3	KELLS FDG LLC				0.16	26 Feb 2015		
	10,000,000.000	Local	99.948000	9,994,800.00	99.941110	9,994,111.00	-689.00	0.73
		Base	99.948000	9,994,800.00	99.941110	9,994,111.00	-689.00	0.73
52952ML32	LEXINGTN PKR CAP CO LL				0.14	03 Nov 2014		
	10,000,000.000	Local	99.999222	9,999,922.22	99.999222	9,999,922.22	0.00	0.73
		Base	99.999222	9,999,922.22	99.999222	9,999,922.22	0.00	0.73
5766P1L41	MATCHPOINT MASTER TR				0.13	04 Nov 2014		
	7,000,000.000	Local	99.998917	6,999,924.17	99.998917	6,999,924.17	0.00	0.51
		Base	99.998917	6,999,924.17	99.998917	6,999,924.17	0.00	0.51
5766P1M32	MATCHPOINT MASTER TR				0.15	03 Dec 2014		
	10,000,000.000	Local	99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	0.73
		Base	99.986667	9,998,666.67	99.986667	9,998,666.67	0.00	0.73
62455BN84	MOUNTCLIFF				0.35	08 Jan 2015		
	5,000,000.000	Local	99.933889	4,996,694.44	99.933889	4,996,694.44	0.00	0.37
		Base	99.933889	4,996,694.44	99.933889	4,996,694.44	0.00	0.37
63253KMC8	NAT'L AUSTRALIA FNDG				0.175	12 Dec 2014		
	10,000,000.000	Local	99.980069	9,998,006.94	99.980069	9,998,006.94	0.00	0.73
		Base	99.980069	9,998,006.94	99.980069	9,998,006.94	0.00	0.73
63743DL58	NATL RURAL UTIL COOP				0.08	05 Nov 2014		
	10,000,000.000	Local	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	0.73
		Base	99.999111	9,999,911.11	99.999111	9,999,911.11	0.00	0.73
65602M7H3	NORINCHUKIN BK				0.19	15 Jan 2015		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
67983UQ97	OLD LINE FUNDING LLC				0.21	09 Mar 2015		
	10,000,000.000	Local	99.925333	9,992,533.34	99.926180	9,992,618.00	84.66	0.73
		Base	99.925333	9,992,533.34	99.926180	9,992,618.00	84.66	0.73

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
76582KLH2	RIDGEFIELD FUNDING CO					0.19	17 Nov 2014		
		Local	10,000,000.000	99.991556	9,999,155.56	99.991556	9,999,155.56	0.00	0.73
		Base		99.991556	9,999,155.56	99.991556	9,999,155.56	0.00	0.73
78009NQQ2	ROYAL BK OF CANADA BBA LIBOR USD 1 MONTH					0.233	23 Feb 2015		
		Local	10,000,000.000	100.015679	10,001,567.90	99.997200	9,999,720.00	-1,847.90	0.73
		Base		100.015679	10,001,567.90	99.997200	9,999,720.00	-1,847.90	0.73
79540BLK0	SALISBURY RECEIVABLES CO					0.16	19 Nov 2014		
		Local	10,000,000.000	99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.73
		Base		99.992000	9,999,200.00	99.992000	9,999,200.00	0.00	0.73
82124MLE8	SHEFFIELD RECEIVABLE					0.18	14 Nov 2014		
		Local	10,000,000.000	99.993500	9,999,350.00	99.993500	9,999,350.00	0.00	0.73
		Base		99.993500	9,999,350.00	99.993500	9,999,350.00	0.00	0.73
85520ML35	STARBIRD FDG. CORP					0.26	03 Nov 2014		
		Local	10,000,000.000	99.998556	9,999,855.56	99.998556	9,999,855.56	0.00	0.73
		Base		99.998556	9,999,855.56	99.998556	9,999,855.56	0.00	0.73
863667AA9	STRYKER CORP SR UNSECURED 01/15 3					3.0	15 Jan 2015		
		Local	3,590,000.000	100.564405	3,610,262.15	100.564405	3,610,262.15	0.00	0.26
		Base		100.564405	3,610,262.15	100.564405	3,610,262.15	0.00	0.26
86563HLH1	SUMITOMO TR & BKNG C					0.14	17 Nov 2014		
		Local	10,000,000.000	99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.73
		Base		99.993778	9,999,377.78	99.993778	9,999,377.78	0.00	0.73
87019SLS1	SWEDBANK					0.11	26 Nov 2014		
		Local	5,000,000.000	99.992361	4,999,618.06	99.992361	4,999,618.06	0.00	0.37
		Base		99.992361	4,999,618.06	99.992361	4,999,618.06	0.00	0.37
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	0.71
		Base		100.000000	9,607,865.44	100.000000	9,607,865.44	0.00	0.71
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.3	18 Dec 2014		
		Local	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.29
		Base		100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	0.29

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.51	18 Dec 2014		
		Local	10,500,000.000	100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.77
		Base		100.000000	10,500,000.00	100.000000	10,500,000.00	0.00	0.77
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.4	19 Mar 2015		
		Local	5,472,972.610	100.000000	5,472,972.61	100.000000	5,472,972.61	0.00	0.40
		Base		100.000000	5,472,972.61	100.000000	5,472,972.61	0.00	0.40
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	16 Apr 2015		
		Local	5,346,747.750	100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.39
		Base		100.000000	5,346,747.75	100.000000	5,346,747.75	0.00	0.39
92976GAC5	WELLS FARGO BANK NA SUBORDINATED 11/14 VAR					0.6191	03 Nov 2014		
		Local	3,662,000.000	100.002150	3,662,078.73	100.002150	3,662,078.73	0.00	0.27
		Base		100.002150	3,662,078.73	100.002150	3,662,078.73	0.00	0.27
949746CR0	WELLS FARGO + COMPANY SUBORDINATED 11/14 5					5.0	15 Nov 2014		
		Local	7,500,000.000	100.176225	7,513,216.88	100.176225	7,513,216.88	0.00	0.55
		Base		100.176225	7,513,216.88	100.176225	7,513,216.88	0.00	0.55
96442ML45	WHITE POINT FDG INC					0.2	04 Nov 2014		
		Local	5,000,000.000	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.37
		Base		99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	0.37
96442MNN1	WHITE POINT FDG INC					0.23	22 Jan 2015		
		Local	10,000,000.000	99.947611	9,994,761.12	99.947611	9,994,761.12	0.00	0.73
		Base		99.947611	9,994,761.12	99.947611	9,994,761.12	0.00	0.73
978UHK000	DAIWA CAPITAL MARKETS REPO					0.16	03 Nov 2014		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.34
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.34
978WTL001	GOLDMAN SACHS					0.04	03 Nov 2014		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.34
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.34
979QHT009	WELLS FARGO REPO					0.09	06 Nov 2014		
		Local	145,162,947.370	100.000000	145,162,947.37	100.000000	145,162,947.37	0.00	10.65
		Base		100.000000	145,162,947.37	100.000000	145,162,947.37	0.00	10.65

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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
979QRC005	BANK OF AMERICA REPO					0.09	03 Nov 2014		
		100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.34
			Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	7.34
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	03 Nov 2014		
		346,314.060	Local	100.000000	346,314.06	100.000000	346,314.06	0.00	0.03
			Base	100.000000	346,314.06	100.000000	346,314.06	0.00	0.03
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	0.30
			Base	100.000000	4,052,489.33	100.000000	4,052,489.33	0.00	0.30
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.17	03 Nov 2014		
		42,411,854.300	Local	100.000000	42,411,854.30	100.000000	42,411,854.30	0.00	3.11
			Base	100.000000	42,411,854.30	100.000000	42,411,854.30	0.00	3.11
98137SLH9	WORKING CAP. MAN. CO					0.15	17 Nov 2014		
		20,000,000.000	Local	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	1.47
			Base	99.993333	19,998,666.67	99.993333	19,998,666.67	0.00	1.47
US DOLLAR Total									
		1,179,363,190.860	Local		1,179,342,590.43		1,179,340,433.02	-2,157.41	86.55
			Base		1,179,342,590.43		1,179,340,433.02	-2,157.41	86.55
CASH EQUIVALENT Total									
		1,179,363,190.860	Base		1,179,342,590.43		1,179,340,433.02	-2,157.41	86.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		6,075,000.000	Local	100.839423	6,125,994.93	100.720800	6,118,788.60	-7,206.33	0.45
			Base	100.839423	6,125,994.93	100.720800	6,118,788.60	-7,206.33	0.45
02665WAN1	AMERICAN HONDA FINANCE SR UNSECURED 10/15 VAR					0.2291	07 Oct 2015		
		10,000,000.000	Local	100.000000	10,000,000.00	99.953600	9,995,360.00	-4,640.00	0.73
			Base	100.000000	10,000,000.00	99.953600	9,995,360.00	-4,640.00	0.73

& 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
05579UAA1	BMW VEHICLE LEASE TRUST BMWLT 2014 1 A1					0.2	20 Apr 2015		
		Local	1,755,448.960	100.000000	1,755,448.96	99.995870	1,755,376.46	-72.50	0.13
Original Face:		Base	15,000,000.000	100.000000	1,755,448.96	99.995870	1,755,376.46	-72.50	0.13
09658UAA7	BMW VEHICLE OWNER TRUST BMWOT 2014 A A1					0.19	26 Oct 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	99.989600	9,998,960.00	-1,040.00	0.73
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.989600	9,998,960.00	-1,040.00	0.73
12632XAA6	CNH EQUIPMENT TRUST CNH 2014 C A1					0.2	16 Nov 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
14313RAA1	CARMAX AUTO OWNER TRUST CARMX 2014 2 A1					0.19	15 May 2015		
		Local	1,537,948.160	100.000000	1,537,948.16	100.000000	1,537,948.16	0.00	0.11
Original Face:		Base	10,500,000.000	100.000000	1,537,948.16	100.000000	1,537,948.16	0.00	0.11
14313TAA7	CARMAX AUTO OWNER TRUST CARMX 2014 3 A1					0.19	17 Aug 2015		
		Local	12,401,681.980	100.000000	12,401,681.98	100.000000	12,401,681.98	0.00	0.91
Original Face:		Base	19,100,000.000	100.000000	12,401,681.98	100.000000	12,401,681.98	0.00	0.91
3130A15Z7	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.13	17 Sep 2015		
		Local	10,000,000.000	99.990809	9,999,080.92	100.006800	10,000,680.00	1,599.08	0.73
		Base		99.990809	9,999,080.92	100.006800	10,000,680.00	1,599.08	0.73
3130A1ES3	FEDERAL HOME LOAN BANK BONDS 09/15 VAR					0.128	21 Sep 2015		
		Local	10,000,000.000	100.012909	10,001,290.94	100.005400	10,000,540.00	-750.94	0.73
		Base		100.012909	10,001,290.94	100.005400	10,000,540.00	-750.94	0.73
31679MAA4	FIFTH THIRD AUTO TRUST FITAT 2014 3 A1					0.21	16 Nov 2015		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.73
34530JAA4	FORD CREDIT AUTO LEASE TRUST FORDL 2014 A A1 144A					0.2	15 Apr 2015		
		Local	92,531.510	100.000000	92,531.51	100.000000	92,531.51	0.00	0.01
Original Face:		Base	6,000,000.000	100.000000	92,531.51	100.000000	92,531.51	0.00	0.01
34530KAF0	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A1 144A					0.18	15 Jul 2015		
		Local	2,614,637.380	100.000000	2,614,637.38	99.999830	2,614,632.94	-4.44	0.19
Original Face:		Base	11,000,000.000	100.000000	2,614,637.38	99.999830	2,614,632.94	-4.44	0.19

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
34530LAA9	FORD CREDIT AUTO LEASE TRUST FORDL 2014 B A1 144A					0.18	15 Aug 2015		
		Local	7,122,589.940	100.000000	7,122,589.93	100.003440	7,122,834.96	245.03	0.52
Original Face:		Base	11,000,000.000	100.000000	7,122,589.93	100.003440	7,122,834.96	245.03	0.52
36163LAA8	GE EQUIPMENT SMALL TICKET LLC GEEST 2014 1A A1 144A					0.25	24 Apr 2015		
		Local	882,313.980	100.000000	882,313.98	100.003820	882,347.68	33.70	0.06
Original Face:		Base	2,250,000.000	100.000000	882,313.98	100.003820	882,347.68	33.70	0.06
36163NAA4	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A1					0.2	23 Jun 2015		
		Local	1,298,866.210	100.000000	1,298,866.21	99.998490	1,298,846.60	-19.61	0.10
Original Face:		Base	3,000,000.000	100.000000	1,298,866.21	99.998490	1,298,846.60	-19.61	0.10
43813JAA3	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 1 A1					0.19	23 Mar 2015		
		Local	517,400.600	100.000000	517,400.60	100.000000	517,400.60	0.00	0.04
Original Face:		Base	8,000,000.000	100.000000	517,400.60	100.000000	517,400.60	0.00	0.04
43814GAA8	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 2 A1					0.18	18 May 2015		
		Local	1,132,276.240	100.000000	1,132,276.24	100.000000	1,132,276.24	0.00	0.08
Original Face:		Base	3,100,000.000	100.000000	1,132,276.24	100.000000	1,132,276.24	0.00	0.08
43814HAA6	HONDA AUTO RECEIVABLES OWNER T HAROT 2014 3 A1					0.19	17 Aug 2015		
		Local	5,381,066.310	100.000000	5,381,066.31	100.000000	5,381,066.31	0.00	0.39
Original Face:		Base	7,250,000.000	100.000000	5,381,066.31	100.000000	5,381,066.31	0.00	0.39
44890UAA2	HYUNDAI AUTO RECEIVABLES TRUST HART 2014 B A1					0.18	15 May 2015		
		Local	995,553.330	100.000000	995,553.33	100.000000	995,553.33	0.00	0.07
Original Face:		Base	6,000,000.000	100.000000	995,553.33	100.000000	995,553.33	0.00	0.07
44890VAA0	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A1 144A					0.2	15 Jul 2015		
		Local	2,325,397.740	100.000000	2,325,397.74	99.994380	2,325,267.05	-130.69	0.17
Original Face:		Base	5,000,000.000	100.000000	2,325,397.74	99.994380	2,325,267.05	-130.69	0.17
46623EJP5	JPMORGAN CHASE + CO SR UNSECURED 03/15 1.875					1.875	20 Mar 2015		
		Local	3,240,000.000	100.588137	3,259,055.63	100.516000	3,256,718.40	-2,337.23	0.24
		Base		100.588137	3,259,055.63	100.516000	3,256,718.40	-2,337.23	0.24
46623EJW0	JPMORGAN CHASE + CO SR UNSECURED 04/15 0.8					0.8	23 Apr 2015		
		Local	10,000,000.000	100.218253	10,021,825.32	100.351700	10,035,170.00	13,344.68	0.74
		Base		100.218253	10,021,825.32	100.351700	10,035,170.00	13,344.68	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
477877AA2	JOHN DEERE OWNER TRUST JDOT 2014 B A1					0.21	24 Sep 2015		
		Local	9,958,226.400	100.000000	9,958,226.40	100.000580	9,958,284.16	57.76	0.73
Original Face:		Base	12,500,000.000	100.000000	9,958,226.40	100.000580	9,958,284.16	57.76	0.73
47787VAA9	JOHN DEERE OWNER TRUST JDOT 2014 A A1					0.2	15 May 2015		
		Local	3,461,594.520	100.000000	3,461,594.52	99.993090	3,461,355.32	-239.20	0.25
Original Face:		Base	15,000,000.000	100.000000	3,461,594.52	99.993090	3,461,355.32	-239.20	0.25
58768EAA7	MERCEDES BENZ AUTO LEASE TRUST MBALT 2014 A A1					0.2	15 Apr 2015		
		Local	1,387,849.020	100.000000	1,387,849.02	99.991720	1,387,734.11	-114.91	0.10
Original Face:		Base	8,000,000.000	100.000000	1,387,849.02	99.991720	1,387,734.11	-114.91	0.10
587729AA2	MERCEDES BENZ AUTO RECEIVABLES MBART 2014 1 A1					0.18	15 Jul 2015		
		Local	2,000,951.730	100.000000	2,000,951.73	100.003290	2,001,017.56	65.83	0.15
Original Face:		Base	4,000,000.000	100.000000	2,000,951.73	100.003290	2,001,017.56	65.83	0.15
65477NAA4	NISSAN AUTO LEASE TRUST NALT 2014 A A1					0.18	15 Jun 2015		
		Local	1,739,049.810	100.000000	1,739,049.81	99.998400	1,739,021.99	-27.82	0.13
Original Face:		Base	4,000,000.000	100.000000	1,739,049.81	99.998400	1,739,021.99	-27.82	0.13
65490BAA3	NISSAN AUTO LEASE TRUST NALT 2014 B A1					0.2	15 Oct 2015		
		Local	8,000,000.000	100.000000	8,000,000.00	99.988630	7,999,090.40	-909.60	0.59
Original Face:		Base	8,000,000.000	100.000000	8,000,000.00	99.988630	7,999,090.40	-909.60	0.59
73328YAA5	PORSCHE FINANCIAL AUTO SECURIT PFAST 2014 1 A1 144A					0.18	26 May 2015		
		Local	2,166,908.660	100.000000	2,166,908.66	99.998080	2,166,867.06	-41.60	0.16
Original Face:		Base	13,500,000.000	100.000000	2,166,908.66	99.998080	2,166,867.06	-41.60	0.16
73329AAA6	PORSCHE INNOVATIVE LEASE OWNER PILOT 2014 1 A1 144A					0.19	21 Sep 2015		
		Local	4,500,000.000	100.000000	4,500,000.00	99.991130	4,499,600.85	-399.15	0.33
Original Face:		Base	4,500,000.000	100.000000	4,500,000.00	99.991130	4,499,600.85	-399.15	0.33
74254PYF3	PRINCIPAL LIFE INC FDG SR SECURED 04/15 5.55					5.55	27 Apr 2015		
		Local	3,500,000.000	102.560113	3,589,603.97	102.477500	3,586,712.50	-2,891.47	0.26
		Base		102.560113	3,589,603.97	102.477500	3,586,712.50	-2,891.47	0.26
742718DM8	PROCTER + GAMBLE CO/THE SR UNSECURED 02/15 3.5					3.5	15 Feb 2015		
		Local	10,000,000.000	100.908248	10,090,824.79	100.877600	10,087,760.00	-3,064.79	0.74
		Base		100.908248	10,090,824.79	100.877600	10,087,760.00	-3,064.79	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74977RCE2	RABOBANK NEDERLAND SR UNSECURED 144A 03/15 3.2					3.2	11 Mar 2015		
		Local	10,000,000.000	101.067415	10,106,741.50	100.972600	10,097,260.00	-9,481.50	0.74
		Base		101.067415	10,106,741.50	100.972600	10,097,260.00	-9,481.50	0.74
92867RAA7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 1 A1					0.19	20 May 2015		
		Local	1,103,976.920	100.000000	1,103,976.92	99.999200	1,103,968.09	-8.83	0.08
Original Face:		Base	6,000,000.000	100.000000	1,103,976.92	99.999200	1,103,968.09	-8.83	0.08
92867TAA3	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2014 2 A1					0.2	20 Oct 2015		
		Local	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.51
Original Face:		Base	7,000,000.000	100.000000	7,000,000.00	100.000000	7,000,000.00	0.00	0.51
92887FAA9	VOLVO FINANCIAL EQUIPMENT LLC VFET 2014 1A A1 144A					0.21	16 Mar 2015		
		Local	679,322.910	100.000000	679,322.91	100.000000	679,322.91	0.00	0.05
Original Face:		Base	4,000,000.000	100.000000	679,322.91	100.000000	679,322.91	0.00	0.05
US DOLLAR Total									
		Local	182,870,592.310		183,250,010.30		183,231,975.77	-18,034.53	13.45
Original Face:		Base	223,700,000.000		183,250,010.30		183,231,975.77	-18,034.53	13.45
FIXED INCOME Total									
		Base	182,870,592.310		183,250,010.30		183,231,975.77	-18,034.53	13.45
Original Face:			223,700,000.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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									
		1,362,233,783.160	Base		1,362,592,600.72		1,362,572,408.78	-20,191.94	100.00
Original Face:		223,700,000.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	-4,215.400	1.000000	-4,215.40	1.000000	-4,215.40	0.00	0.00
		Base		1.000000	-4,215.40	1.000000	-4,215.40	0.00	0.00
US DOLLAR Total									
		Local	-4,215.400		-4,215.40		-4,215.40	0.00	0.00
		Base			-4,215.40		-4,215.40	0.00	0.00
CASH Total									
		Base	-4,215.400		-4,215.40		-4,215.40	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
465139HM8	AID ISRAEL US GOVT GUAR 11/14 0.00000					0.01	15 Nov 2014		
		Local	34,000,000.000	99.996957	33,998,965.49	99.996957	33,998,965.49	0.00	3.87
		Base		99.996957	33,998,965.49	99.996957	33,998,965.49	0.00	3.87
912796DF3	UNITED STATES TREAS BILLS 01/15 0.00000					0.01	08 Jan 2015		
		Local	25,000,000.000	99.982678	24,995,669.61	99.982678	24,995,669.61	0.00	2.85
		Base		99.982678	24,995,669.61	99.982678	24,995,669.61	0.00	2.85
912796DP1	TREASURY BILL 03/15 0.00000					0.045	05 Mar 2015		
		Local	45,000,000.000	99.984500	44,993,025.00	99.985600	44,993,520.00	495.00	5.12
		Base		99.984500	44,993,025.00	99.985600	44,993,520.00	495.00	5.12
912828LZ1	US TREASURY N/B 11/14 2.125					2.125	30 Nov 2014		
		Local	50,000,000.000	100.164295	50,082,147.66	100.164295	50,082,147.66	0.00	5.70
		Base		100.164295	50,082,147.66	100.164295	50,082,147.66	0.00	5.70
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	0.31
		Base		100.000000	2,697,510.67	100.000000	2,697,510.67	0.00	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
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	0.07
		Base		100.000000	573,814.65	100.000000	573,814.65	0.00	0.07
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
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	12 Mar 2015		
		Local	6,066,319.300	100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.69
		Base		100.000000	6,066,319.30	100.000000	6,066,319.30	0.00	0.69
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.4	19 Mar 2015		
		Local	2,655,443.550	100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.30
		Base		100.000000	2,655,443.55	100.000000	2,655,443.55	0.00	0.30
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.31	09 Apr 2015		
		Local	2,751,644.130	100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.31
		Base		100.000000	2,751,644.13	100.000000	2,751,644.13	0.00	0.31
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.44	10 Sep 2015		
		Local	3,004,277.600	100.000000	3,004,277.60	100.000000	3,004,277.60	0.00	0.34
		Base		100.000000	3,004,277.60	100.000000	3,004,277.60	0.00	0.34
923UYR002	FDIC ALLIANCE BANK OF ARIZONA CDARS CD					0.55	17 Sep 2015		
		Local	8,000,000.000	100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.91
		Base		100.000000	8,000,000.00	100.000000	8,000,000.00	0.00	0.91
978UHA002	SUN TRUST ROBINSON REPO					0.09	03 Nov 2014		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.14
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.14
979QHR003	SOUTH STREET REPO					0.15	03 Nov 2014		
		Local	285,000,000.000	100.000000	285,000,000.00	100.000000	285,000,000.00	0.00	32.45
		Base		100.000000	285,000,000.00	100.000000	285,000,000.00	0.00	32.45
979QHT009	WELLS FARGO REPO					0.09	06 Nov 2014		
		Local	154,837,052.630	100.000000	154,837,052.63	100.000000	154,837,052.63	0.00	17.63
		Base		100.000000	154,837,052.63	100.000000	154,837,052.63	0.00	17.63

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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
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.27	03 Nov 2014		
		Local	98,144,488.350	100.000000	98,144,488.35	100.000000	98,144,488.35	0.00	11.17
		Base		100.000000	98,144,488.35	100.000000	98,144,488.35	0.00	11.17
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					0.31	11 Dec 2014		
		Local	1,000,000.000	100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.11
		Base		100.000000	1,000,000.00	100.000000	1,000,000.00	0.00	0.11
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.17	03 Nov 2014		
		Local	106,937,465.080	100.000000	106,937,465.08	100.000000	106,937,465.08	0.00	12.18
		Base		100.000000	106,937,465.08	100.000000	106,937,465.08	0.00	12.18
US DOLLAR Total									
		Local	843,168,015.960		843,237,823.72		843,238,318.72	495.00	96.01
		Base			843,237,823.72		843,238,318.72	495.00	96.01
CASH EQUIVALENT Total									
		Base	843,168,015.960		843,237,823.72		843,238,318.72	495.00	96.01
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
912828MH0	US TREASURY N/B 01/15 2.25					2.25	31 Jan 2015		
		Local	10,000,000.000	100.538245	10,053,824.53	100.523400	10,052,340.00	-1,484.53	1.14
		Base		100.538245	10,053,824.53	100.523400	10,052,340.00	-1,484.53	1.14
912828WK2	US TREASURY FRN 01/16 VAR					0.065001	31 Jan 2016		
		Local	25,000,000.000	99.991650	24,997,912.52	99.995200	24,998,800.00	887.48	2.85
		Base		99.991650	24,997,912.52	99.995200	24,998,800.00	887.48	2.85
US DOLLAR Total									
		Local	35,000,000.000		35,051,737.05		35,051,140.00	-597.05	3.99
		Base			35,051,737.05		35,051,140.00	-597.05	3.99
FIXED INCOME Total									
		Base	35,000,000.000		35,051,737.05		35,051,140.00	-597.05	3.99

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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

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

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Books Closed

Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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								
		878,163,800.560	Base	878,285,345.37		878,285,243.32	-102.05	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
010056FK0	AKRON OH INCOME TAX REVENUE AKRGEN 11/14 FIXED 1					1.0	12 Nov 2014		
		Local	2,000,000.000	100.021642	2,000,432.84	100.021642	2,000,432.84	0.00	0.66
		Base		100.021642	2,000,432.84	100.021642	2,000,432.84	0.00	0.66
373384XV3	GEORGIA ST GAS 11/14 FIXED 4					4.0	01 Nov 2014		
		Local	7,740,000.000	100.000000	7,740,000.00	100.000000	7,740,000.00	0.00	2.55
		Base		100.000000	7,740,000.00	100.000000	7,740,000.00	0.00	2.55
923TQUII9	INVESCO TAX FREE CASH RESERVE INVESCO TAX FREE CASH RES PORT					0.01	31 Dec 2050		
		Local	12,740,300.220	100.000000	12,740,300.22	100.000000	12,740,300.22	0.00	4.19
		Base		100.000000	12,740,300.22	100.000000	12,740,300.22	0.00	4.19
US DOLLAR Total									
		Local	22,480,300.220		22,480,733.06		22,480,733.06	0.00	7.40
		Base			22,480,733.06		22,480,733.06	0.00	7.40
CASH EQUIVALENT Total									
		Base	22,480,300.220		22,480,733.06		22,480,733.06	0.00	7.40
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	106.624505	3,348,009.46	106.572000	3,346,360.80	-1,648.66	1.10
		Base		106.624505	3,348,009.46	106.572000	3,346,360.80	-1,648.66	1.10
04057PEC8	ARIZONA ST SCH FACS BRD COPS AZSEDU 09/15 FIXED 5					5.0	01 Sep 2015		
		Local	2,000,000.000	103.804484	2,076,089.68	103.822000	2,076,440.00	350.32	0.68
		Base		103.804484	2,076,089.68	103.822000	2,076,440.00	350.32	0.68
040649KC8	ARIZONA ST TRANSPRTN BRD EXCIS AZSTRN 07/16 FIXED 5					5.0	01 Jul 2016		
		Local	2,245,000.000	107.296480	2,408,805.97	107.669000	2,417,169.05	8,363.08	0.80
		Base		107.296480	2,408,805.97	107.669000	2,417,169.05	8,363.08	0.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
040654PQ2	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	4,760,000.000	107.474285	5,115,775.98	107.721000	5,127,519.60	11,743.62	1.69
		Base		107.474285	5,115,775.98	107.721000	5,127,519.60	11,743.62	1.69
040654PS8	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/20 FIXED 5					5.0	01 Jul 2020		
		Local	2,380,000.000	107.456490	2,557,464.47	107.721000	2,563,759.80	6,295.33	0.84
		Base		107.456490	2,557,464.47	107.721000	2,563,759.80	6,295.33	0.84
040654PW9	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/24 FIXED 5					5.0	01 Jul 2024		
		Local	8,930,000.000	107.442860	9,594,647.42	107.721000	9,619,485.30	24,837.88	3.17
		Base		107.442860	9,594,647.42	107.721000	9,619,485.30	24,837.88	3.17
040654PX7	ARIZONA ST TRANSPRTN BRD HIGHW AZSTRN 07/25 FIXED 5					5.0	01 Jul 2025		
		Local	1,035,000.000	107.356955	1,111,144.48	107.721000	1,114,912.35	3,767.87	0.37
		Base		107.356955	1,111,144.48	107.721000	1,114,912.35	3,767.87	0.37
041042VE9	ARKANSAS ST ARS 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	5,885,000.000	101.512337	5,974,001.05	101.560000	5,976,806.00	2,804.95	1.97
		Base		101.512337	5,974,001.05	101.560000	5,976,806.00	2,804.95	1.97
068743AW3	BARROW CNTY GA BAR 10/22 FIXED 5					5.0	01 Oct 2022		
		Local	1,945,000.000	104.201831	2,026,725.62	104.368000	2,029,957.60	3,231.98	0.67
		Base		104.201831	2,026,725.62	104.368000	2,029,957.60	3,231.98	0.67
081401PT2	BEMIDJI MN INDEP SCH DIST 31 BEMSCD 04/15 FIXED 4					4.0	01 Apr 2015		
		Local	2,800,000.000	101.511654	2,842,326.30	101.577000	2,844,156.00	1,829.70	0.94
		Base		101.511654	2,842,326.30	101.577000	2,844,156.00	1,829.70	0.94
091185ND6	BIRMINGHAM MI CITY SCH DIST BIRSCD 11/19 FIXED 5					5.0	01 Nov 2019		
		Local	1,090,000.000	100.000000	1,090,000.00	100.000000	1,090,000.00	0.00	0.36
		Base		100.000000	1,090,000.00	100.000000	1,090,000.00	0.00	0.36
100853MQ0	BOSTON MA BOS 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	1,500,000.000	102.002457	1,530,036.86	101.986000	1,529,790.00	-246.86	0.50
		Base		102.002457	1,530,036.86	101.986000	1,529,790.00	-246.86	0.50
16532LJG2	CHESAPEAKE VA CHE 05/15 FIXED 2					2.0	01 May 2015		
		Local	7,235,000.000	100.911291	7,300,931.94	100.919000	7,301,489.65	557.71	2.40
		Base		100.911291	7,300,931.94	100.919000	7,301,489.65	557.71	2.40

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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
179198ET9	CLACKAMAS CNTY OR SCH DIST 86 CLASCD 06/19 FIXED 5					5.0	15 Jun 2019		
		Local	1,440,000.000	102.826517	1,480,701.84	102.949000	1,482,465.60	1,763.76	0.49
		Base		102.826517	1,480,701.84	102.949000	1,482,465.60	1,763.76	0.49
194738S50	COLLIN CNTY TX CLN 02/22 FIXED OID 4.25					4.25	15 Feb 2022		
		Local	2,120,000.000	105.135501	2,228,872.62	105.126000	2,228,671.20	-201.42	0.73
		Base		105.135501	2,228,872.62	105.126000	2,228,671.20	-201.42	0.73
194738S68	COLLIN CNTY TX CLN 02/23 FIXED OID 4.25					4.25	15 Feb 2023		
		Local	2,215,000.000	105.135501	2,328,751.35	105.126000	2,328,540.90	-210.45	0.77
		Base		105.135501	2,328,751.35	105.126000	2,328,540.90	-210.45	0.77
194738S92	COLLIN CNTY TX CLN 02/26 FIXED OID 4.25					4.25	15 Feb 2026		
		Local	7,215,000.000	105.135501	7,585,526.39	105.126000	7,584,840.90	-685.49	2.50
		Base		105.135501	7,585,526.39	105.126000	7,584,840.90	-685.49	2.50
198504RP9	COLUMBIA SC WTRWKS SWR SYS COLWTR 02/20 FIXED 5					5.0	01 Feb 2020		
		Local	2,000,000.000	101.170723	2,023,414.46	101.163000	2,023,260.00	-154.46	0.67
		Base		101.170723	2,023,414.46	101.163000	2,023,260.00	-154.46	0.67
228485DV7	CROWN POINT IN MULTI SCH BLDG CROEDU 07/26 FIXED 5					5.0	15 Jul 2026		
		Local	1,605,000.000	103.215427	1,656,607.60	103.315000	1,658,205.75	1,598.15	0.55
		Base		103.215427	1,656,607.60	103.315000	1,658,205.75	1,598.15	0.55
239019H96	DAVIS CNTY UT SCH DIST DAVSCD 04/16 FIXED 3					3.0	01 Apr 2016		
		Local	3,845,000.000	103.805474	3,991,320.46	103.741000	3,988,841.45	-2,479.01	1.31
		Base		103.805474	3,991,320.46	103.741000	3,988,841.45	-2,479.01	1.31
258174AM3	DORCHESTER CNTY SC SCH DIST 2 DOREDU 12/22 FIXED 5.25					5.25	01 Dec 2022		
		Local	2,050,000.000	100.402622	2,058,253.75	100.370000	2,057,585.00	-668.75	0.68
		Base		100.402622	2,058,253.75	100.370000	2,057,585.00	-668.75	0.68
280515ZU4	EDGEWOOD TX INDEP SCH DIST BEX EDGSCD 02/15 FIXED 2					2.0	15 Feb 2015		
		Local	1,790,000.000	100.470415	1,798,420.43	100.522000	1,799,343.80	923.37	0.59
		Base		100.470415	1,798,420.43	100.522000	1,799,343.80	923.37	0.59
349515PG5	FORT WORTH TX WTR SWR REVENU FTWUTL 02/16 FIXED 5					5.0	15 Feb 2016		
		Local	2,140,000.000	106.060263	2,269,689.62	106.042000	2,269,298.80	-390.82	0.75
		Base		106.060263	2,269,689.62	106.042000	2,269,298.80	-390.82	0.75

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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
358776EB4	FRISCO TX FSC 02/16 FIXED 4					4.0	15 Feb 2016		
		Local	875,000.000	104.804746	917,041.53	104.768000	916,720.00	-321.53	0.30
		Base		104.804746	917,041.53	104.768000	916,720.00	-321.53	0.30
365653HF4	GARFIELD CNTY CO SCH DIST RE2 GARSCD 12/26 FIXED 5					5.0	01 Dec 2026		
		Local	4,000,000.000	109.243011	4,369,720.44	109.396000	4,375,840.00	6,119.56	1.44
		Base		109.243011	4,369,720.44	109.396000	4,375,840.00	6,119.56	1.44
373384UN4	GEORGIA ST GAS 07/18 FIXED 5					5.0	01 Jul 2018		
		Local	2,200,000.000	114.863011	2,526,986.24	115.022000	2,530,484.00	3,497.76	0.83
		Base		114.863011	2,526,986.24	115.022000	2,530,484.00	3,497.76	0.83
438670JX0	HONOLULU CITY CNTY HI HON 07/17 FIXED 5					5.0	01 Jul 2017		
		Local	2,385,000.000	103.074278	2,458,321.54	103.163000	2,460,437.55	2,116.01	0.81
		Base		103.074278	2,458,321.54	103.163000	2,460,437.55	2,116.01	0.81
495289ZS2	KING CNTY WA SWR REVENUE KINUTL 01/16 FIXED 5					5.0	01 Jan 2016		
		Local	4,000,000.000	105.510365	4,220,414.60	105.477000	4,219,080.00	-1,334.60	1.39
		Base		105.510365	4,220,414.60	105.477000	4,219,080.00	-1,334.60	1.39
529063LB3	LEXINGTON CNTY SC SCH DIST 1 LEXSCD 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	2,935,000.000	100.919803	2,961,996.23	100.931000	2,962,324.85	328.62	0.98
		Base		100.919803	2,961,996.23	100.931000	2,962,324.85	328.62	0.98
559686NY2	MAGNOLIA TX INDEP SCH DIST MAGSCD 08/22 FIXED 5					5.0	15 Aug 2022		
		Local	2,400,000.000	103.642807	2,487,427.37	103.752000	2,490,048.00	2,620.63	0.82
		Base		103.642807	2,487,427.37	103.752000	2,490,048.00	2,620.63	0.82
574192R85	MARYLAND ST MDS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	1,000,000.000	106.239733	1,062,397.33	106.238000	1,062,380.00	-17.33	0.35
		Base		106.239733	1,062,397.33	106.238000	1,062,380.00	-17.33	0.35
574203LS2	MARYLAND ST DEPT OF TRANSPRTN MDSTRN 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	2,780,000.000	102.809432	2,858,102.21	102.968000	2,862,510.40	4,408.19	0.94
		Base		102.809432	2,858,102.21	102.968000	2,862,510.40	4,408.19	0.94
576000BF9	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/23 FIXED 5					5.0	15 Aug 2023		
		Local	34,965,000.000	103.601191	36,224,156.53	103.792000	36,290,872.80	66,716.27	11.95
		Base		103.601191	36,224,156.53	103.792000	36,290,872.80	66,716.27	11.95

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576000NS8	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 08/30 FIXED 5					5.0	15 Aug 2030		
		Local	10,000,000.000	103.597172	10,359,717.24	103.792000	10,379,200.00	19,482.76	3.42
		Base		103.597172	10,359,717.24	103.792000	10,379,200.00	19,482.76	3.42
603790DH6	MINNEAPOLIS MN SPL SCH DIST 1 MINSCD 02/15 FIXED 3					3.0	01 Feb 2015		
		Local	1,360,000.000	100.657165	1,368,937.45	100.692000	1,369,411.20	473.75	0.45
		Base		100.657165	1,368,937.45	100.692000	1,369,411.20	473.75	0.45
603792RH7	MINNEAPOLIS MN SPL SCH DIST 1 MINEDU 02/17 FIXED 5					5.0	01 Feb 2017		
		Local	1,605,000.000	110.020368	1,765,826.90	109.723000	1,761,054.15	-4,772.75	0.58
		Base		110.020368	1,765,826.90	109.723000	1,761,054.15	-4,772.75	0.58
604115AE5	MINNESOTA ST PUBLIC FACS AUTH MNSFAC 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,775,000.000	101.581053	2,818,874.21	101.578000	2,818,789.50	-84.71	0.93
		Base		101.581053	2,818,874.21	101.578000	2,818,789.50	-84.71	0.93
604129R40	MINNESOTA ST MNS 10/16 FIXED 5.000000000000					5.0	01 Oct 2016		
		Local	4,900,000.000	108.863738	5,334,323.15	108.783000	5,330,367.00	-3,956.15	1.75
		Base		108.863738	5,334,323.15	108.783000	5,330,367.00	-3,956.15	1.75
625517DL8	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/15 FIXED 5					5.0	15 Jun 2015		
		Local	6,970,000.000	102.820055	7,166,557.85	102.911000	7,172,896.70	6,338.85	2.36
		Base		102.820055	7,166,557.85	102.911000	7,172,896.70	6,338.85	2.36
641489AB5	NEVADA ST UNEMPLOYMENT COMPENS NVSGEN 06/15 FIXED 4					4.0	01 Jun 2015		
		Local	4,000,000.000	102.121114	4,084,844.57	102.219000	4,088,760.00	3,915.43	1.35
		Base		102.121114	4,084,844.57	102.219000	4,088,760.00	3,915.43	1.35
645918BM4	NEW JERSEY ST ECON DEV AUTH RE NJSDEV 03/21 FIXED 5.25					5.25	01 Mar 2021		
		Local	3,800,000.000	101.602822	3,860,907.24	101.665000	3,863,270.00	2,362.76	1.27
		Base		101.602822	3,860,907.24	101.665000	3,863,270.00	2,362.76	1.27
658256YB2	NORTH CAROLINA ST NCS 03/16 FIXED 5					5.0	01 Mar 2016		
		Local	2,800,000.000	106.331911	2,977,293.50	106.238000	2,974,664.00	-2,629.50	0.98
		Base		106.331911	2,977,293.50	106.238000	2,974,664.00	-2,629.50	0.98
65825PCQ1	NORTH CAROLINA ST CAPITAL IMPT NCSGEN 05/15 FIXED 5					5.0	01 May 2015		
		Local	7,940,000.000	102.335642	8,125,449.94	102.384000	8,129,289.60	3,839.66	2.68
		Base		102.335642	8,125,449.94	102.384000	8,129,289.60	3,839.66	2.68

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677520BS6	OHIO ST OHS 06/18 FIXED 5					5.0	15 Jun 2018		
		2,000,000.000	Local	102.892071	2,057,841.42	102.949000	2,058,980.00	1,138.58	0.68
			Base	102.892071	2,057,841.42	102.949000	2,058,980.00	1,138.58	0.68
677520Q68	OHIO ST OHS 08/16 FIXED 5					5.0	01 Aug 2016		
		9,570,000.000	Local	107.781210	10,314,661.78	107.999000	10,335,504.30	20,842.52	3.40
			Base	107.781210	10,314,661.78	107.999000	10,335,504.30	20,842.52	3.40
677521E77	OHIO ST OHS 09/16 FIXED 5					5.0	15 Sep 2016		
		7,255,000.000	Local	108.324285	7,858,926.88	108.540000	7,874,577.00	15,650.12	2.59
			Base	108.324285	7,858,926.88	108.540000	7,874,577.00	15,650.12	2.59
72178RBA2	PIMA CNTY AZ REGL TRANSPRTN EX PIMTRN 06/16 FIXED 4					4.0	01 Jun 2016		
		1,500,000.000	Local	105.743669	1,586,155.03	105.734000	1,586,010.00	-145.03	0.52
			Base	105.743669	1,586,155.03	105.734000	1,586,010.00	-145.03	0.52
725304NB1	PITTSBURGH PA WTR SWR AUTH PITUTL 09/19 FIXED 5					5.0	01 Sep 2019		
		1,170,000.000	Local	103.814462	1,214,629.21	103.924000	1,215,910.80	1,281.59	0.40
			Base	103.814462	1,214,629.21	103.924000	1,215,910.80	1,281.59	0.40
736754JG8	PORTLAND OR WTR SYS REVENUE PORWTR 05/15 FIXED 5					5.0	01 May 2015		
		1,600,000.000	Local	102.300979	1,636,815.67	102.389000	1,638,224.00	1,408.33	0.54
			Base	102.300979	1,636,815.67	102.389000	1,638,224.00	1,408.33	0.54
796237F42	SAN ANTONIO TX SAN 02/16 FIXED 4					4.0	01 Feb 2016		
		11,970,000.000	Local	104.680370	12,530,240.27	104.635000	12,524,809.50	-5,430.77	4.12
			Base	104.680370	12,530,240.27	104.635000	12,524,809.50	-5,430.77	4.12
812643DL5	SEATTLE WA MUNI LIGHT PWR RE SEAPWR 02/15 FIXED 5					5.0	01 Feb 2015		
		2,000,000.000	Local	101.177899	2,023,557.98	101.170000	2,023,400.00	-157.98	0.67
			Base	101.177899	2,023,557.98	101.170000	2,023,400.00	-157.98	0.67
833221PL2	SNOHOMISH CNTY WA SCH DIST 20 SNOSCD 12/22 FIXED 5					5.0	01 Dec 2022		
		4,515,000.000	Local	100.386804	4,532,464.18	100.351000	4,530,847.65	-1,616.53	1.49
			Base	100.386804	4,532,464.18	100.351000	4,530,847.65	-1,616.53	1.49
833527AK0	SNYDER TX CONSOL INDEP SCH DIS SNYSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		425,000.000	Local	103.507332	439,906.16	103.467000	439,734.75	-171.41	0.14
			Base	103.507332	439,906.16	103.467000	439,734.75	-171.41	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
847065FV6	SPARTANBURG CNTY SC SCH DIST SPASCD 04/15 FIXED 5					5.0	01 Apr 2015		
		Local	3,660,000.000	101.892967	3,729,282.58	101.982000	3,732,541.20	3,258.62	1.23
		Base		101.892967	3,729,282.58	101.982000	3,732,541.20	3,258.62	1.23
854854FG6	STANTON TX INDEP SCH DIST STTSCD 02/16 FIXED 3					3.0	15 Feb 2016		
		Local	1,350,000.000	103.502684	1,397,286.24	103.467000	1,396,804.50	-481.74	0.46
		Base		103.502684	1,397,286.24	103.467000	1,396,804.50	-481.74	0.46
882723QT9	TEXAS ST TXS 04/16 FIXED 5					5.0	01 Apr 2016		
		Local	11,000,000.000	106.658069	11,732,387.62	106.631000	11,729,410.00	-2,977.62	3.86
		Base		106.658069	11,732,387.62	106.631000	11,729,410.00	-2,977.62	3.86
927781P81	VIRGINIA ST CLG BLDG AUTH EDUC VACHGR 02/16 FIXED 5					5.0	01 Feb 2016		
		Local	4,005,000.000	105.885699	4,240,722.25	105.743000	4,235,007.15	-5,715.10	1.39
		Base		105.885699	4,240,722.25	105.743000	4,235,007.15	-5,715.10	1.39
928172PJ8	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/21 FIXED 5					5.0	01 Aug 2021		
		Local	2,000,000.000	107.757344	2,155,146.87	108.017000	2,160,340.00	5,193.13	0.71
		Base		107.757344	2,155,146.87	108.017000	2,160,340.00	5,193.13	0.71
938718ZM8	WASHINGTON CNTY UT SCH DIST SA WASSCD 03/15 FIXED 5					5.0	01 Mar 2015		
		Local	2,795,000.000	101.492623	2,836,718.82	101.565000	2,838,741.75	2,022.93	0.93
		Base		101.492623	2,836,718.82	101.565000	2,838,741.75	2,022.93	0.93
93974C4Y3	WASHINGTON ST WAS 02/15 FIXED 4					4.0	01 Feb 2015		
		Local	5,570,000.000	100.932264	5,621,927.10	100.931000	5,621,856.70	-70.40	1.85
		Base		100.932264	5,621,927.10	100.931000	5,621,856.70	-70.40	1.85
93974CUD0	WASHINGTON ST WAS 07/15 FIXED 4					4.0	01 Jul 2015		
		Local	1,690,000.000	102.412049	1,730,763.62	102.528000	1,732,723.20	1,959.58	0.57
		Base		102.412049	1,730,763.62	102.528000	1,732,723.20	1,959.58	0.57
93974DJC3	WASHINGTON ST WAS 07/16 FIXED 4					4.0	01 Jul 2016		
		Local	5,000,000.000	106.060000	5,303,000.00	105.985000	5,299,250.00	-3,750.00	1.74
		Base		106.060000	5,303,000.00	105.985000	5,299,250.00	-3,750.00	1.74
9698715B4	WILLIAMSON CNTY TN WMN 03/15 FIXED 3					3.0	01 Mar 2015		
		Local	1,645,000.000	100.878058	1,659,444.06	100.934000	1,660,364.30	920.24	0.55
		Base		100.878058	1,659,444.06	100.934000	1,660,364.30	920.24	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
97705L4A2	WISCONSIN ST WIS 05/15 FIXED 3					3.0	01 May 2015		
		8,885,000.000	Local	101.352529	9,005,172.17	101.402000	9,009,567.70	4,395.53	2.97
			Base	101.352529	9,005,172.17	101.402000	9,009,567.70	4,395.53	2.97
97705LR66	WISCONSIN ST WIS 05/15 FIXED 4					4.0	01 May 2015		
		5,000,000.000	Local	101.758251	5,087,912.56	101.891000	5,094,550.00	6,637.44	1.68
			Base	101.758251	5,087,912.56	101.891000	5,094,550.00	6,637.44	1.68
US DOLLAR Total									
		269,660,000.000	Local		281,041,776.29		281,256,453.80	214,677.51	92.60
			Base		281,041,776.29		281,256,453.80	214,677.51	92.60
FIXED INCOME Total									
		269,660,000.000	Base		281,041,776.29		281,256,453.80	214,677.51	92.60

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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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								
		292,140,300.220	Base	303,522,509.35		303,737,186.86	214,677.51	100.00

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Books Closed

Prepared by State Street

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		1,831,225.410	Local	1.000000	1,831,225.41	1.000000	1,831,225.41	0.00	0.60
			Base	1.000000	1,831,225.41	1.000000	1,831,225.41	0.00	0.60
US DOLLAR Total									
		1,831,225.410	Local		1,831,225.41		1,831,225.41	0.00	0.60
			Base		1,831,225.41		1,831,225.41	0.00	0.60
CASH Total									
		1,831,225.410	Base		1,831,225.41		1,831,225.41	0.00	0.60
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
		5,000,000.000	Local	99.998167	4,999,908.33	99.998167	4,999,908.33	0.00	1.64
			Base	99.998167	4,999,908.33	99.998167	4,999,908.33	0.00	1.64
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
		5,000,000.000	Local	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	1.64
			Base	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	1.64
979QHR003	SOUTH STREET REPO					0.19	03 Nov 2014		
		43,836,196.410	Local	100.000000	43,836,196.41	100.000000	43,836,196.41	0.00	14.36
			Base	100.000000	43,836,196.41	100.000000	43,836,196.41	0.00	14.36
US DOLLAR Total									
		53,836,196.410	Local		53,836,021.41		53,836,021.41	0.00	17.64
			Base		53,836,021.41		53,836,021.41	0.00	17.64
CASH EQUIVALENT Total									
		53,836,196.410	Base		53,836,021.41		53,836,021.41	0.00	17.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
035229CS0	ANHEUSER BUSCH COS LLC COMPANY GUAR 04/18 4.5					4.5	01 Apr 2018		
		Local	2,100,000.000	98.480260	2,068,085.46	109.049700	2,290,043.70	221,958.24	0.75
		Base		98.480260	2,068,085.46	109.049700	2,290,043.70	221,958.24	0.75
037411AX3	APACHE CORP SR UNSECURED 02/21 3.625					3.625	01 Feb 2021		
		Local	1,000,000.000	99.378910	993,789.10	104.602300	1,046,023.00	52,233.90	0.34
		Base		99.378910	993,789.10	104.602300	1,046,023.00	52,233.90	0.34
05522RCQ9	BANK OF AMERICA CREDIT CARD TR BACCT 2014 A1 A					0.5336	15 Jun 2021		
		Local	3,000,000.000	100.000000	3,000,000.00	99.919000	2,997,570.00	-2,430.00	0.98
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	99.919000	2,997,570.00	-2,430.00	0.98
05531FAG8	BB+T CORPORATION SR UNSECURED 03/16 3.2					3.2	15 Mar 2016		
		Local	4,500,000.000	99.963812	4,498,371.53	103.181000	4,643,145.00	144,773.47	1.52
		Base		99.963812	4,498,371.53	103.181000	4,643,145.00	144,773.47	1.52
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5536	15 Sep 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.155700	2,003,114.00	3,114.00	0.66
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.155700	2,003,114.00	3,114.00	0.66
06406HBS7	BANK OF NEW YORK MELLON SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.993126	1,999,862.51	102.305600	2,046,112.00	46,249.49	0.67
		Base		99.993126	1,999,862.51	102.305600	2,046,112.00	46,249.49	0.67
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	3,000,000.000	99.976552	2,999,296.56	99.012400	2,970,372.00	-28,924.56	0.97
		Base		99.976552	2,999,296.56	99.012400	2,970,372.00	-28,924.56	0.97
084664BN0	BERKSHIRE HATHAWAY FIN COMPANY GUAR 12/15 2.45					2.45	15 Dec 2015		
		Local	2,000,000.000	99.950907	1,999,018.14	102.179900	2,043,598.00	44,579.86	0.67
		Base		99.950907	1,999,018.14	102.179900	2,043,598.00	44,579.86	0.67
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	2,000,000.000	99.939757	1,998,795.14	102.653600	2,053,072.00	54,276.86	0.67
		Base		99.939757	1,998,795.14	102.653600	2,053,072.00	54,276.86	0.67

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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
115637AK6	BROWN FORMAN CORPORATION SR UNSECURED 01/16 2.5					2.5	15 Jan 2016		
		Local	2,000,000.000	99.848448	1,996,968.95	102.095400	2,041,908.00	44,939.05	0.67
		Base		99.848448	1,996,968.95	102.095400	2,041,908.00	44,939.05	0.67
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	100.688300	3,020,649.00	20,649.00	0.99
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.688300	3,020,649.00	20,649.00	0.99
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,560,000.000	100.793838	2,580,322.25	102.284600	2,618,485.76	38,163.51	0.86
		Base		100.793838	2,580,322.25	102.284600	2,618,485.76	38,163.51	0.86
17275RAC6	CISCO SYSTEMS INC SR UNSECURED 02/16 5.5					5.5	22 Feb 2016		
		Local	800,000.000	100.529086	804,232.69	106.354700	850,837.60	46,604.91	0.28
		Base		100.529086	804,232.69	106.354700	850,837.60	46,604.91	0.28
264399EM4	DUKE ENERGY CAROLINAS 1ST REF MORT 10/15 5.3					5.3	01 Oct 2015		
		Local	2,650,000.000	102.709496	2,721,801.65	104.391400	2,766,372.10	44,570.45	0.91
		Base		102.709496	2,721,801.65	104.391400	2,766,372.10	44,570.45	0.91
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,356,316.250	101.580075	4,425,149.32	98.540720	4,292,745.40	-132,403.92	1.41
Original Face:		Base	5,000,000.000	101.580075	4,425,149.32	98.540720	4,292,745.40	-132,403.92	1.41
312962EA7	FED HM LN PC POOL B10129					3.5	01 Oct 2018		
		Local	236,316.710	101.552010	239,984.37	105.758475	249,924.95	9,940.58	0.08
Original Face:		Base	3,158,366.000	101.552010	239,984.37	105.758475	249,924.95	9,940.58	0.08
312969QJ0	FED HM LN PC POOL B16757					5.0	01 Oct 2019		
		Local	190,409.650	100.455928	191,277.78	106.492073	202,771.18	11,493.40	0.07
Original Face:		Base	2,500,000.000	100.455928	191,277.78	106.492073	202,771.18	11,493.40	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	97.114900	1,942,298.00	-57,702.00	0.64
		Base		100.000000	2,000,000.00	97.114900	1,942,298.00	-57,702.00	0.64
313381C29	FEDERAL HOME LOAN BANK BONDS 06/18 1.05					1.05	04 Jun 2018		
		Local	4,000,000.000	99.169891	3,966,795.63	99.241400	3,969,656.00	2,860.37	1.30
		Base		99.169891	3,966,795.63	99.241400	3,969,656.00	2,860.37	1.30

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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	98.773600	2,963,208.00	-36,792.00	0.97
		Base		100.000000	3,000,000.00	98.773600	2,963,208.00	-36,792.00	0.97
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.652	25 Jun 2022		
		Local	2,924,728.230	100.000000	2,924,728.23	100.397000	2,936,339.40	11,611.17	0.96
	Original Face:	Base	3,000,000.000	100.000000	2,924,728.23	100.397000	2,936,339.40	11,611.17	0.96
3136A9LG1	FANNIE MAE FNR 2012 114 GB					1.75	25 Mar 2040		
		Local	5,877,822.370	100.491019	5,906,683.62	98.671300	5,799,723.74	-106,959.88	1.90
	Original Face:	Base	7,000,000.000	100.491019	5,906,683.62	98.671300	5,799,723.74	-106,959.88	1.90
3136ACJY8	FANNIE MAE FNR 2013 17 PC					2.0	25 Mar 2039		
		Local	4,378,727.050	100.265572	4,390,355.74	98.820800	4,327,093.10	-63,262.64	1.42
	Original Face:	Base	5,000,000.000	100.265572	4,390,355.74	98.820800	4,327,093.10	-63,262.64	1.42
3136AEFZ5	FANNIE MAE FNR 2013 53 JL					3.0	25 Jun 2043		
		Local	7,910,216.640	99.285548	7,853,701.95	100.253000	7,930,229.49	76,527.54	2.60
	Original Face:	Base	9,000,000.000	99.285548	7,853,701.95	100.253000	7,930,229.49	76,527.54	2.60
3136FTR68	FANNIE MAE NOTES 02/19 1.65					1.65	28 Feb 2019		
		Local	5,370,000.000	100.000000	5,370,000.00	100.254600	5,383,672.02	13,672.02	1.76
		Base		100.000000	5,370,000.00	100.254600	5,383,672.02	13,672.02	1.76
3137A0UL7	FREDDIE MAC FHR 3716 PC					2.5	15 Apr 2038		
		Local	2,589,336.350	98.201736	2,542,773.25	102.254200	2,647,705.17	104,931.92	0.87
	Original Face:	Base	5,000,000.000	98.201736	2,542,773.25	102.254200	2,647,705.17	104,931.92	0.87
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	2,331,152.950	97.771518	2,279,203.63	100.455800	2,341,778.35	62,574.72	0.77
	Original Face:	Base	5,000,000.000	97.771518	2,279,203.63	100.455800	2,341,778.35	62,574.72	0.77
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	1,076,406.720	101.117252	1,088,432.90	103.505100	1,114,135.85	25,702.95	0.37
	Original Face:	Base	4,000,000.000	101.117252	1,088,432.90	103.505100	1,114,135.85	25,702.95	0.37
3137A6DT6	FREDDIE MAC FHR 3815 GD					4.0	15 Sep 2025		
		Local	554,314.170	102.715864	569,368.59	105.094300	582,552.60	13,184.01	0.19
	Original Face:	Base	3,000,000.000	102.715864	569,368.59	105.094300	582,552.60	13,184.01	0.19

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3137A6KT8	FREDDIE MAC FHR 3814 A					3.0	15 Oct 2023		
		Local	653,453.500	99.780361	652,018.26	103.633800	677,198.69	25,180.43	0.22
Original Face:		Base	2,000,000.000	99.780361	652,018.26	103.633800	677,198.69	25,180.43	0.22
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	1,864,264.040	103.512146	1,929,739.71	105.843000	1,973,192.99	43,453.28	0.65
Original Face:		Base	2,000,000.000	103.512146	1,929,739.71	105.843000	1,973,192.99	43,453.28	0.65
3137A8Q92	FREDDIE MAC FHR 3841 AB					4.0	15 Jan 2037		
		Local	1,575,568.230	102.545049	1,615,667.22	104.769300	1,650,711.81	35,044.59	0.54
Original Face:		Base	3,000,000.000	102.545049	1,615,667.22	104.769300	1,650,711.81	35,044.59	0.54
3137A8QA9	FREDDIE MAC FHR 3841 AV					4.0	15 Mar 2024		
		Local	3,692,404.240	103.793944	3,832,491.98	106.742500	3,941,364.60	108,872.62	1.29
Original Face:		Base	4,750,000.000	103.793944	3,832,491.98	106.742500	3,941,364.60	108,872.62	1.29
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,457,829.020	99.245325	1,446,827.15	99.668200	1,452,991.94	6,164.79	0.48
Original Face:		Base	2,000,000.000	99.245325	1,446,827.15	99.668200	1,452,991.94	6,164.79	0.48
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		Local	2,000,000.000	105.256856	2,105,137.12	102.996200	2,059,924.00	-45,213.12	0.67
Original Face:		Base	2,000,000.000	105.256856	2,105,137.12	102.996200	2,059,924.00	-45,213.12	0.67
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.362140	796,487.37	99.514130	789,757.45	-6,729.92	0.26
Original Face:		Base	2,000,000.000	100.362140	796,487.37	99.514130	789,757.45	-6,729.92	0.26
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	346,544.270	102.513474	355,254.57	104.011004	360,444.17	5,189.60	0.12
Original Face:		Base	500,000.000	102.513474	355,254.57	104.011004	360,444.17	5,189.60	0.12
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.0	01 Mar 2034		
		Local	6,690,722.850	106.357197	7,116,065.27	107.356886	7,182,951.70	66,886.43	2.35
Original Face:		Base	7,000,000.000	106.357197	7,116,065.27	107.356886	7,182,951.70	66,886.43	2.35
31393C3C5	FANNIE MAE FNR 2003 49 TK					3.5	25 Mar 2018		
		Local	107,603.550	99.401813	106,959.88	101.154800	108,846.16	1,886.28	0.04
Original Face:		Base	5,000,000.000	99.401813	106,959.88	101.154800	108,846.16	1,886.28	0.04

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31393C4C4	FANNIE MAE FNR 2003 66 PA					3.5	25 Feb 2033		
		Local	275,441.160	100.073776	275,644.37	103.311900	284,563.50	8,919.13	0.09
Original Face:		Base	6,000,000.000	100.073776	275,644.37	103.311900	284,563.50	8,919.13	0.09
31393MGQ8	FREDDIE MAC FHR 2585 CJ					4.5	15 Dec 2032		
		Local	349,984.600	102.308084	358,062.54	105.972600	370,887.78	12,825.24	0.12
Original Face:		Base	10,000,000.000	102.308084	358,062.54	105.972600	370,887.78	12,825.24	0.12
31395BY72	FANNIEMAE ACES FNA 2006 M1 D					5.385	25 Jun 2019		
		Local	1,575,928.480	106.919519	1,684,975.15	106.723800	1,681,890.76	-3,084.39	0.55
Original Face:		Base	1,625,000.000	106.919519	1,684,975.15	106.723800	1,681,890.76	-3,084.39	0.55
31397M2U0	FANNIE MAE FNR 2009 3 HL					5.0	25 Feb 2039		
		Local	129,202.300	104.049224	134,433.99	104.111400	134,514.32	80.33	0.04
Original Face:		Base	2,500,000.000	104.049224	134,433.99	104.111400	134,514.32	80.33	0.04
31398RXD2	FANNIE MAE FNR 2010 58 BA					4.0	25 Dec 2024		
		Local	157,345.900	102.033475	160,545.49	103.599600	163,009.72	2,464.23	0.05
Original Face:		Base	2,000,000.000	102.033475	160,545.49	103.599600	163,009.72	2,464.23	0.05
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	1,412,490.870	99.011230	1,398,524.58	102.167700	1,443,109.43	44,584.85	0.47
Original Face:		Base	3,000,000.000	99.011230	1,398,524.58	102.167700	1,443,109.43	44,584.85	0.47
31398SQU0	FANNIE MAE FNR 2010 137 MC					3.0	25 Oct 2038		
		Local	2,620,296.120	97.772582	2,561,931.18	101.869500	2,669,282.56	107,351.38	0.87
Original Face:		Base	4,867,385.000	97.772582	2,561,931.18	101.869500	2,669,282.56	107,351.38	0.87
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	946,663.750	106.429825	1,007,532.57	107.650500	1,019,088.26	11,555.69	0.33
Original Face:		Base	5,000,000.000	106.429825	1,007,532.57	107.650500	1,019,088.26	11,555.69	0.33
31402DPT1	FNMA POOL 725934 FN 11/19 FIXED VAR					5.0	01 Nov 2019		
		Local	213,353.250	100.578735	214,588.00	107.064542	228,425.68	13,837.68	0.07
Original Face:		Base	3,000,000.000	100.578735	214,588.00	107.064542	228,425.68	13,837.68	0.07
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
		Local	6,445,452.790	103.359347	6,661,977.90	104.698392	6,748,285.43	86,307.53	2.21
Original Face:		Base	7,000,000.000	103.359347	6,661,977.90	104.698392	6,748,285.43	86,307.53	2.21

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34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.996783	4,999,839.17	100.019420	5,000,971.00	1,131.83	1.64
Original Face:		Base	5,000,000.000	99.996783	4,999,839.17	100.019420	5,000,971.00	1,131.83	1.64
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	4,500,000.000	99.999385	4,499,972.34	100.085070	4,503,828.15	3,855.81	1.48
Original Face:		Base	4,500,000.000	99.999385	4,499,972.34	100.085070	4,503,828.15	3,855.81	1.48
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6033	15 Mar 2020		
		Local	2,000,000.000	100.000000	2,000,000.00	100.097900	2,001,958.00	1,958.00	0.66
Original Face:		Base	2,000,000.000	100.000000	2,000,000.00	100.097900	2,001,958.00	1,958.00	0.66
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	227,885.160	101.974060	232,383.75	105.988250	241,531.49	9,147.74	0.08
Original Face:		Base	1,808,277.000	101.974060	232,383.75	105.988250	241,531.49	9,147.74	0.08
36962G2G8	GENERAL ELEC CAP CORP SR UNSECURED 02/17 5.4					5.4	15 Feb 2017		
		Local	1,771,000.000	100.632909	1,782,208.82	109.553400	1,940,190.71	157,981.89	0.64
		Base		100.632909	1,782,208.82	109.553400	1,940,190.71	157,981.89	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	100.753100	3,022,593.00	22,593.00	0.99
		Base		100.000000	3,000,000.00	100.753100	3,022,593.00	22,593.00	0.99
36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2341	15 Mar 2023		
		Local	4,000,000.000	100.000000	4,000,000.00	101.038100	4,041,524.00	41,524.00	1.32
		Base		100.000000	4,000,000.00	101.038100	4,041,524.00	41,524.00	1.32
38141GEG5	GOLDMAN SACHS GROUP INC SR UNSECURED 03/16 VAR					0.6831	22 Mar 2016		
		Local	3,000,000.000	98.686109	2,960,583.28	99.897000	2,996,910.00	36,326.72	0.98
		Base		98.686109	2,960,583.28	99.897000	2,996,910.00	36,326.72	0.98
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4361	30 Apr 2018		
		Local	5,000,000.000	100.654341	5,032,717.04	101.516200	5,075,810.00	43,092.96	1.66
		Base		100.654341	5,032,717.04	101.516200	5,075,810.00	43,092.96	1.66
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	123,700.820	100.130808	123,862.63	103.222500	127,687.08	3,824.45	0.04
Original Face:		Base	5,650,000.000	100.130808	123,862.63	103.222500	127,687.08	3,824.45	0.04

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38377NMJ0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 151 KA					3.0	16 Sep 2039		
		Local	2,760,373.850	99.958971	2,759,241.30	103.488600	2,856,672.25	97,430.95	0.94
Original Face:		Base	5,000,000.000	99.958971	2,759,241.30	103.488600	2,856,672.25	97,430.95	0.94
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.0	20 Sep 2040		
		Local	1,463,769.690	99.780013	1,460,549.58	102.023100	1,493,383.21	32,833.63	0.49
Original Face:		Base	3,000,000.000	99.780013	1,460,549.58	102.023100	1,493,383.21	32,833.63	0.49
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	5,000,000.000	99.995035	4,999,751.76	99.977300	4,998,865.00	-886.76	1.64
Original Face:		Base	5,000,000.000	99.995035	4,999,751.76	99.977300	4,998,865.00	-886.76	1.64
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	5,000,000.000	99.988766	4,999,438.28	100.020450	5,001,022.50	1,584.22	1.64
Original Face:		Base	5,000,000.000	99.988766	4,999,438.28	100.020450	5,001,022.50	1,584.22	1.64
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	2,000,000.000	99.941737	1,998,834.73	102.160100	2,043,202.00	44,367.27	0.67
		Base		99.941737	1,998,834.73	102.160100	2,043,202.00	44,367.27	0.67
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		Local	2,000,000.000	99.799674	1,995,993.48	100.569800	2,011,396.00	15,402.52	0.66
		Base		99.799674	1,995,993.48	100.569800	2,011,396.00	15,402.52	0.66
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	3,000,000.000	100.000000	3,000,000.00	100.549100	3,016,473.00	16,473.00	0.99
		Base		100.000000	3,000,000.00	100.549100	3,016,473.00	16,473.00	0.99
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3581	22 Sep 2015		
		Local	4,000,000.000	99.960577	3,998,423.07	100.751000	4,030,040.00	31,616.93	1.32
		Base		99.960577	3,998,423.07	100.751000	4,030,040.00	31,616.93	1.32
46625YXN8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 A3					5.2654	15 Dec 2044		
		Local	935,953.140	104.866739	981,503.54	100.146600	937,325.25	-44,178.29	0.31
Original Face:		Base	1,700,000.000	104.866739	981,503.54	100.146600	937,325.25	-44,178.29	0.31
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.2784	15 Dec 2044		
		Local	4,000,000.000	107.823798	4,312,951.91	104.329100	4,173,164.00	-139,787.91	1.37
Original Face:		Base	4,000,000.000	107.823798	4,312,951.91	104.329100	4,173,164.00	-139,787.91	1.37

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478160AQ7	JOHNSON + JOHNSON SR UNSECURED 08/17 5.55					5.55	15 Aug 2017		
		Local	3,000,000.000	112.132086	3,363,962.59	112.366400	3,370,992.00	7,029.41	1.10
		Base		112.132086	3,363,962.59	112.366400	3,370,992.00	7,029.41	1.10
494368BH5	KIMBERLY CLARK CORP SR UNSECURED 03/22 2.4					2.4	01 Mar 2022		
		Local	1,000,000.000	98.888381	988,883.81	98.017600	980,176.00	-8,707.81	0.32
		Base		98.888381	988,883.81	98.017600	980,176.00	-8,707.81	0.32
532457AN8	ELI LILLY + CO SR UNSECURED 01/16 6.57					6.57	01 Jan 2016		
		Local	4,164,000.000	104.015439	4,331,202.87	106.917400	4,452,040.54	120,837.67	1.46
		Base		104.015439	4,331,202.87	106.917400	4,452,040.54	120,837.67	1.46
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	4,050,000.000	96.559606	3,910,664.04	99.213800	4,018,158.90	107,494.86	1.32
		Base		96.559606	3,910,664.04	99.213800	4,018,158.90	107,494.86	1.32
637432HT5	NATIONAL RURAL UTIL COOP COLLATERAL T 04/17 5.45					5.45	10 Apr 2017		
		Local	800,000.000	99.921894	799,375.15	110.406600	883,252.80	83,877.65	0.29
		Base		99.921894	799,375.15	110.406600	883,252.80	83,877.65	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	99.933608	2,998,008.25	102.996800	3,089,904.00	91,895.75	1.01
		Base		99.933608	2,998,008.25	102.996800	3,089,904.00	91,895.75	1.01
674599BZ7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5					2.5	01 Feb 2016		
		Local	4,500,000.000	99.838070	4,492,713.15	102.209400	4,599,423.00	106,709.85	1.51
		Base		99.838070	4,492,713.15	102.209400	4,599,423.00	106,709.85	1.51
68402LAC8	ORACLE CORP SR UNSECURED 01/16 5.25					5.25	15 Jan 2016		
		Local	1,000,000.000	100.253453	1,002,534.53	105.592900	1,055,929.00	53,394.47	0.35
		Base		100.253453	1,002,534.53	105.592900	1,055,929.00	53,394.47	0.35
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	5,000,000.000	99.902818	4,995,140.92	99.797400	4,989,870.00	-5,270.92	1.63
		Base		99.902818	4,995,140.92	99.797400	4,989,870.00	-5,270.92	1.63
742718DV8	PROCTER + GAMBLE CO/THE SR UNSECURED 08/16 1.45					1.45	15 Aug 2016		
		Local	3,000,000.000	99.712628	2,991,378.84	101.402100	3,042,063.00	50,684.16	1.00
		Base		99.712628	2,991,378.84	101.402100	3,042,063.00	50,684.16	1.00

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80851QDA9	CHARLES SCHWAB CORP SR UNSECURED 09/17 6.375					6.375	01 Sep 2017		
		Local	1,000,000.000	100.365970	1,003,659.70	113.979700	1,139,797.00	136,137.30	0.37
		Base		100.365970	1,003,659.70	113.979700	1,139,797.00	136,137.30	0.37
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.092100	5,004,605.00	4,605.00	1.64
		Base		100.000000	5,000,000.00	100.092100	5,004,605.00	4,605.00	1.64
871829AL1	SYSCO CORPORATION COMPANY GUAR 02/18 5.25					5.25	12 Feb 2018		
		Local	1,000,000.000	99.773599	997,735.99	111.211700	1,112,117.00	114,381.01	0.36
		Base		99.773599	997,735.99	111.211700	1,112,117.00	114,381.01	0.36
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.984678	3,999,387.13	100.005900	4,000,236.00	848.87	1.31
Original Face:		Base	4,000,000.000	99.984678	3,999,387.13	100.005900	4,000,236.00	848.87	1.31
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	2,000,000.000	99.806312	1,996,126.24	102.183500	2,043,670.00	47,543.76	0.67
		Base		99.806312	1,996,126.24	102.183500	2,043,670.00	47,543.76	0.67
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.966101	4,998,305.03	99.861500	4,993,075.00	-5,230.03	1.64
		Base		99.966101	4,998,305.03	99.861500	4,993,075.00	-5,230.03	1.64
912828VE7	US TREASURY N/B 05/18 1					1.0	31 May 2018		
		Local	5,000,000.000	100.277979	5,013,898.94	99.226600	4,961,330.00	-52,568.94	1.63
		Base		100.277979	5,013,898.94	99.226600	4,961,330.00	-52,568.94	1.63
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.973764	4,998,688.19	100.226600	5,011,330.00	12,641.81	1.64
		Base		99.973764	4,998,688.19	100.226600	5,011,330.00	12,641.81	1.64
92343VAY0	VERIZON COMMUNICATIONS SR UNSECURED 04/16 3					3.0	01 Apr 2016		
		Local	5,000,000.000	99.853497	4,992,674.86	103.317700	5,165,885.00	173,210.14	1.69
		Base		99.853497	4,992,674.86	103.317700	5,165,885.00	173,210.14	1.69
928668AA0	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/17 1.25					1.25	23 May 2017		
		Local	5,000,000.000	99.947164	4,997,358.21	99.666600	4,983,330.00	-14,028.21	1.63
		Base		99.947164	4,997,358.21	99.666600	4,983,330.00	-14,028.21	1.63

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142CG6	WAL MART STORES INC SR UNSECURED 04/17 5.375					5.375	05 Apr 2017		
			1,000,000.000	Local	99.909185	999,091.85	110.360200	1,103,602.00	104,510.15	0.36
				Base	99.909185	999,091.85	110.360200	1,103,602.00	104,510.15	0.36
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8606	23 Apr 2018		
			5,000,000.000	Local	100.000000	5,000,000.00	100.455000	5,022,750.00	22,750.00	1.65
				Base	100.000000	5,000,000.00	100.455000	5,022,750.00	22,750.00	1.65
US DOLLAR Total									
			245,010,592.050	Local		246,832,908.26		249,553,659.24	2,720,750.98	81.76
	Original Face:		181,559,028.000	Base		246,832,908.26		249,553,659.24	2,720,750.98	81.76
FIXED INCOME Total									
			245,010,592.050	Base		246,832,908.26		249,553,659.24	2,720,750.98	81.76
	Original Face:		181,559,028.000						

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		300,678,013.870	Base		302,500,155.08		305,220,906.06	2,720,750.98	100.00
Original Face:		181,559,028.000							

& 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 EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVXX					0.019491	31 Dec 2030		
		Local	409,567.180	100.000000	409,567.18	100.000000	409,567.18	0.00	3.41
		Base		100.000000	409,567.18	100.000000	409,567.18	0.00	3.41
US DOLLAR Total									
		Local	409,567.180		409,567.18		409,567.18	0.00	3.41
		Base			409,567.18		409,567.18	0.00	3.41
CASH EQUIVALENT Total									
		Base	409,567.180		409,567.18		409,567.18	0.00	3.41
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	45.08
		Base		1.000000	5,420,611.14	1.000000	5,420,611.14	0.00	45.08
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	49.55
		Base			5,958,451.16		5,958,453.96	2.80	49.55
EQUITY Total									
		Base	5,953,517.122		5,958,451.16		5,958,453.96	2.80	49.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31294KTB1	FED HM LN PC POOL E01446					4.5	01 Sep 2018		
		Local	194,908.080	99.859103	194,633.46	105.440275	205,511.62	10,878.16	1.71
Original Face:		Base	3,000,000.000	99.859103	194,633.46	105.440275	205,511.62	10,878.16	1.71
313379S75	FEDERAL HOME LOAN BANK BONDS 06/22 2.5					2.5	27 Jun 2022		
		Local	400,000.000	100.000000	400,000.00	98.286900	393,147.60	-6,852.40	3.27
		Base		100.000000	400,000.00	98.286900	393,147.60	-6,852.40	3.27
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	99.773600	997,736.00	-2,264.00	8.30
		Base		100.000000	1,000,000.00	99.773600	997,736.00	-2,264.00	8.30
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.5	25 Aug 2041		
		Local	1,751,920.080	100.162658	1,754,769.72	93.666200	1,640,956.97	-113,812.75	13.65
Original Face:		Base	2,000,000.000	100.162658	1,754,769.72	93.666200	1,640,956.97	-113,812.75	13.65
3136FTN70	FANNIE MAE NOTES 11/25 3					3.0	28 Nov 2025		
		Local	750,000.000	100.000000	750,000.00	97.566300	731,747.25	-18,252.75	6.09
		Base		100.000000	750,000.00	97.566300	731,747.25	-18,252.75	6.09
3137A2PF2	FREDDIE MAC FHR 3766 HE					3.0	15 Nov 2020		
		Local	174,535.850	101.147048	176,537.86	103.505100	180,653.51	4,115.65	1.50
Original Face:		Base	648,587.000	101.147048	176,537.86	103.505100	180,653.51	4,115.65	1.50
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.5	15 Feb 2026		
		Local	466,066.010	103.512018	482,434.33	105.843000	493,298.25	10,863.92	4.10
Original Face:		Base	500,000.000	103.512018	482,434.33	105.843000	493,298.25	10,863.92	4.10
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.0	01 Oct 2026		
		Local	343,236.850	102.486982	351,773.09	104.011004	357,004.09	5,231.00	2.97
Original Face:		Base	495,228.000	102.486982	351,773.09	104.011004	357,004.09	5,231.00	2.97
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.5	25 Jun 2027		
		Local	103,883.000	102.617098	106,601.72	111.536800	115,867.77	9,266.05	0.96
Original Face:		Base	1,000,000.000	102.617098	106,601.72	111.536800	115,867.77	9,266.05	0.96
36241KJZ2	GNMA POOL 782080 GN 02/21 FIXED 4.5					4.5	15 Feb 2021		
		Local	211,089.140	101.952455	215,210.56	105.988250	223,729.69	8,519.13	1.86
Original Face:		Base	1,675,000.000	101.952455	215,210.56	105.988250	223,729.69	8,519.13	1.86

& 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: *October 31, 2014* *View Date:* *January 14, 2015*

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
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.0	16 Nov 2039		
			225,865.920	Local	102.078862	230,561.36	105.396900	238,055.68	7,494.32	1.98
Original Face:			877,500.000	Base	102.078862	230,561.36	105.396900	238,055.68	7,494.32	1.98
38376KWC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 87 BD					3.0	20 Oct 2038		
			76,548.950	Local	101.043267	77,347.56	102.498700	78,461.68	1,114.12	0.65
Original Face:			400,000.000	Base	101.043267	77,347.56	102.498700	78,461.68	1,114.12	0.65
US DOLLAR Total									
			5,698,053.880	Local		5,739,869.66		5,656,170.11	-83,699.55	47.04
Original Face:			10,596,315.000	Base		5,739,869.66		5,656,170.11	-83,699.55	47.04
FIXED INCOME Total									
			5,698,053.880	Base		5,739,869.66		5,656,170.11	-83,699.55	47.04
Original Face:			10,596,315.000							

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Books Closed

Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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									
		12,061,138.182	Base		12,107,888.00		12,024,191.25	-83,696.75	100.00
Original Face:		10,596,315.000							

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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	371,759.340	1.000000	371,759.34	1.000000	371,759.34	0.00	0.11
		Base		1.000000	371,759.34	1.000000	371,759.34	0.00	0.11
US DOLLAR Total									
		Local	371,759.340		371,759.34		371,759.34	0.00	0.11
		Base			371,759.34		371,759.34	0.00	0.11
CASH Total									
		Base	371,759.340		371,759.34		371,759.34	0.00	0.11
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
12476FL46	CAFCO LLC					0.22	04 Nov 2014		
		Local	5,000,000.000	99.998167	4,999,908.33	99.998167	4,999,908.33	0.00	1.48
		Base		99.998167	4,999,908.33	99.998167	4,999,908.33	0.00	1.48
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
		Local	2,500,000.000	100.155881	2,503,897.02	100.155881	2,503,897.02	0.00	0.74
		Base		100.155881	2,503,897.02	100.155881	2,503,897.02	0.00	0.74
4497W1L38	ING (US) FUNDING LLC					0.3	03 Nov 2014		
		Local	5,000,000.000	99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	1.48
		Base		99.998333	4,999,916.67	99.998333	4,999,916.67	0.00	1.48
78009NHT6	ROYAL BK OF CANADA					0.5831	14 Aug 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.050000	2,001,000.00	1,000.00	0.59
		Base		100.000000	2,000,000.00	100.050000	2,001,000.00	1,000.00	0.59
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.17	03 Nov 2014		
		Local	17,000,000.000	100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	5.04
		Base		100.000000	17,000,000.00	100.000000	17,000,000.00	0.00	5.04

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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
US DOLLAR Total									
		31,500,000.000	Local		31,503,722.02		31,504,722.02	1,000.00	9.34
			Base		31,503,722.02		31,504,722.02	1,000.00	9.34
CASH EQUIVALENT Total									
		31,500,000.000	Base		31,503,722.02		31,504,722.02	1,000.00	9.34
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	100.526190	2,010,523.79	103.216800	2,064,336.00	53,812.21	0.61
			Base	100.526190	2,010,523.79	103.216800	2,064,336.00	53,812.21	0.61
00206RAY8	AT+T INC SR UNSECURED 08/16 2.4					2.4	15 Aug 2016		
		5,000,000.000	Local	102.448564	5,122,428.21	102.450700	5,122,535.00	106.79	1.52
			Base	102.448564	5,122,428.21	102.450700	5,122,535.00	106.79	1.52
025816BH1	AMERICAN EXPRESS CO SR UNSECURED 05/18 VAR					0.8249	22 May 2018		
		5,000,000.000	Local	100.027974	5,001,398.71	100.490300	5,024,515.00	23,116.29	1.49
			Base	100.027974	5,001,398.71	100.490300	5,024,515.00	23,116.29	1.49
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	99.918300	4,995,915.00	-4,085.00	1.48
			Base	100.000000	5,000,000.00	99.918300	4,995,915.00	-4,085.00	1.48
039483AY8	ARCHER DANIELS SR UNSECURED 03/18 5.45					5.45	15 Mar 2018		
		2,500,000.000	Local	112.168150	2,804,203.75	112.233500	2,805,837.50	1,633.75	0.83
			Base	112.168150	2,804,203.75	112.233500	2,805,837.50	1,633.75	0.83
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5536	15 Sep 2017		
		3,000,000.000	Local	100.000000	3,000,000.00	100.155700	3,004,671.00	4,671.00	0.89
Original Face:		3,000,000.000	Base	100.000000	3,000,000.00	100.155700	3,004,671.00	4,671.00	0.89
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		2,000,000.000	Local	99.920908	1,998,418.16	100.451700	2,009,034.00	10,615.84	0.60
			Base	99.920908	1,998,418.16	100.451700	2,009,034.00	10,615.84	0.60

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06741TFY8	BARCLAYS BANK PLC SR UNSECURED 09/16 VAR					1.25	26 Sep 2016		
		Local	5,000,000.000	99.976552	4,998,827.60	99.012400	4,950,620.00	-48,207.60	1.47
		Base		99.976552	4,998,827.60	99.012400	4,950,620.00	-48,207.60	1.47
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5349	23 May 2017		
		Local	2,530,000.000	96.594529	2,443,841.59	99.327200	2,512,978.16	69,136.57	0.75
		Base		96.594529	2,443,841.59	99.327200	2,512,978.16	69,136.57	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	100.688300	3,020,649.00	20,649.00	0.90
	Original Face:	Base	3,000,000.000	100.000000	3,000,000.00	100.688300	3,020,649.00	20,649.00	0.90
140420NL0	CAPITAL ONE BANK USA NA SR UNSECURED 06/17 1.3					1.3	05 Jun 2017		
		Local	2,000,000.000	99.989679	1,999,793.58	99.612000	1,992,240.00	-7,553.58	0.59
		Base		99.989679	1,999,793.58	99.612000	1,992,240.00	-7,553.58	0.59
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	2,000,000.000	99.909731	1,998,194.62	101.428600	2,028,572.00	30,377.38	0.60
		Base		99.909731	1,998,194.62	101.428600	2,028,572.00	30,377.38	0.60
2027A0GL7	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/17 VAR					0.8326	30 Oct 2017		
		Local	2,000,000.000	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.59
		Base		100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.59
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	2,000,000.000	99.986376	1,999,727.52	100.829100	2,016,582.00	16,854.48	0.60
		Base		99.986376	1,999,727.52	100.829100	2,016,582.00	16,854.48	0.60
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					0.5028	15 May 2036		
		Local	1,186,805.440	100.055849	1,187,468.26	100.242129	1,189,679.04	2,210.78	0.35
	Original Face:	Base	16,000,000.000	100.055849	1,187,468.26	100.242129	1,189,679.04	2,210.78	0.35
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.5	15 Aug 2042		
		Local	4,356,316.250	101.580075	4,425,149.32	98.540720	4,292,745.40	-132,403.92	1.27
	Original Face:	Base	5,000,000.000	101.580075	4,425,149.32	98.540720	4,292,745.40	-132,403.92	1.27
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.0	15 Aug 2042		
		Local	8,832,157.600	105.719745	9,337,334.53	101.660470	8,978,812.93	-358,521.60	2.66
	Original Face:	Base	10,000,000.000	105.719745	9,337,334.53	101.660470	8,978,812.93	-358,521.60	2.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3					5.3	25 Jan 2027		
		2,500,000.000	Local	121.396095	3,034,902.38	121.044500	3,026,112.50	-8,789.88	0.90
			Base	121.396095	3,034,902.38	121.044500	3,026,112.50	-8,789.88	0.90
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25					5.25	22 Mar 2027		
		2,500,000.000	Local	120.170949	3,004,273.72	118.628000	2,965,700.00	-38,573.72	0.88
			Base	120.170949	3,004,273.72	118.628000	2,965,700.00	-38,573.72	0.88
313380AU1	FEDERAL HOME LOAN BANK BONDS 02/25 2.55					2.55	07 Feb 2025		
		5,000,000.000	Local	100.000000	5,000,000.00	96.589200	4,829,460.00	-170,540.00	1.43
			Base	100.000000	5,000,000.00	96.589200	4,829,460.00	-170,540.00	1.43
313380PF8	FEDERAL HOME LOAN BANK BONDS 09/21 2.1					2.1	27 Sep 2021		
		2,000,000.000	Local	100.000000	2,000,000.00	97.114900	1,942,298.00	-57,702.00	0.58
			Base	100.000000	2,000,000.00	97.114900	1,942,298.00	-57,702.00	0.58
313381RP2	FEDERAL HOME LOAN BANK BONDS 07/25 3					3.0	11 Jul 2025		
		1,200,000.000	Local	100.000000	1,200,000.00	98.621500	1,183,458.00	-16,542.00	0.35
			Base	100.000000	1,200,000.00	98.621500	1,183,458.00	-16,542.00	0.35
313382HB2	FEDERAL HOME LOAN BANK BONDS 04/26 3					3.0	02 Apr 2026		
		3,250,000.000	Local	100.000000	3,250,000.00	98.773600	3,210,142.00	-39,858.00	0.95
			Base	100.000000	3,250,000.00	98.773600	3,210,142.00	-39,858.00	0.95
3133EAS82	FEDERAL FARM CREDIT BANK BONDS 06/20 1.84					1.84	04 Jun 2020		
		2,000,000.000	Local	100.000000	2,000,000.00	98.224400	1,964,488.00	-35,512.00	0.58
			Base	100.000000	2,000,000.00	98.224400	1,964,488.00	-35,512.00	0.58
3133EAX29	FEDERAL FARM CREDIT BANK BONDS 09/17 0.98					0.98	18 Sep 2017		
		1,000,000.000	Local	100.000000	1,000,000.00	99.773600	997,736.00	-2,264.00	0.30
			Base	100.000000	1,000,000.00	99.773600	997,736.00	-2,264.00	0.30
3133EAZN1	FEDERAL FARM CREDIT BANK BONDS 07/20 1.84					1.84	24 Jul 2020		
		2,000,000.000	Local	100.000000	2,000,000.00	98.579900	1,971,598.00	-28,402.00	0.58
			Base	100.000000	2,000,000.00	98.579900	1,971,598.00	-28,402.00	0.58
3135G0NC3	FANNIE MAE NOTES 08/17 1					1.0	14 Aug 2017		
		5,000,000.000	Local	100.000000	5,000,000.00	99.511600	4,975,580.00	-24,420.00	1.48
			Base	100.000000	5,000,000.00	99.511600	4,975,580.00	-24,420.00	1.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6E59	FANNIEMAE ACES FNA 2012 M6 AFL					0.652	25 Jun 2022		
		2,924,728.300	Local	100.000000	2,924,728.30	100.397000	2,936,339.47	11,611.17	0.87
	Original Face:	3,000,000.000	Base	100.000000	2,924,728.30	100.397000	2,936,339.47	11,611.17	0.87
3136A6UL6	FANNIE MAE FNR 2012 63 BT					3.0	25 Mar 2039		
		5,000,000.000	Local	101.350949	5,067,547.43	99.563200	4,978,160.00	-89,387.43	1.48
	Original Face:	5,000,000.000	Base	101.350949	5,067,547.43	99.563200	4,978,160.00	-89,387.43	1.48
3136A9MN5	FANNIEMAE ACES FNA 2012 M14 A2					2.301	25 Sep 2022		
		2,000,000.000	Local	100.995377	2,019,907.53	97.333400	1,946,668.00	-73,239.53	0.58
	Original Face:	2,000,000.000	Base	100.995377	2,019,907.53	97.333400	1,946,668.00	-73,239.53	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	99.157100	2,459,096.08	-20,903.92	0.73
			Base	100.000000	2,480,000.00	99.157100	2,459,096.08	-20,903.92	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	97.566300	975,663.00	-24,337.00	0.29
			Base	100.000000	1,000,000.00	97.566300	975,663.00	-24,337.00	0.29
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.0	15 Feb 2041		
		3,101,202.150	Local	100.934695	3,130,188.94	99.657700	3,090,586.74	-39,602.20	0.92
	Original Face:	5,000,000.000	Base	100.934695	3,130,188.94	99.657700	3,090,586.74	-39,602.20	0.92
3137AJMF8	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 A2					2.9676	25 Oct 2021		
		5,000,000.000	Local	104.894626	5,244,731.28	103.153500	5,157,675.00	-87,056.28	1.53
	Original Face:	5,000,000.000	Base	104.894626	5,244,731.28	103.153500	5,157,675.00	-87,056.28	1.53
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.5	15 Jan 2027		
		3,000,000.000	Local	105.261659	3,157,849.76	102.996200	3,089,886.00	-67,963.76	0.92
	Original Face:	3,000,000.000	Base	105.261659	3,157,849.76	102.996200	3,089,886.00	-67,963.76	0.92
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.5	15 Jan 2032		
		5,564,999.940	Local	101.856718	5,668,326.31	98.019340	5,454,776.21	-213,550.10	1.62
	Original Face:	5,565,000.000	Base	101.856718	5,668,326.31	98.019340	5,454,776.21	-213,550.10	1.62
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.5	15 Jun 2040		
		4,494,000.000	Local	107.060318	4,811,290.68	104.830100	4,711,064.69	-100,225.99	1.40
	Original Face:	4,494,000.000	Base	107.060318	4,811,290.68	104.830100	4,711,064.69	-100,225.99	1.40

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	793,613.380	100.362140	796,487.37	99.514130	789,757.45	-6,729.92	0.23
Original Face:		Base	2,000,000.000	100.362140	796,487.37	99.514130	789,757.45	-6,729.92	0.23
3137APJG6	FREDDIE MAC FHR 4030 BC					2.0	15 Jan 2042		
		Local	3,314,042.600	100.458603	3,329,240.89	99.020400	3,281,578.24	-47,662.65	0.97
Original Face:		Base	5,000,000.000	100.458603	3,329,240.89	99.020400	3,281,578.24	-47,662.65	0.97
3137APUK4	FREDDIE MAC FHR 4045 HP					3.5	15 May 2042		
		Local	848,273.570	101.782096	863,390.62	90.449600	767,260.05	-96,130.57	0.23
Original Face:		Base	10,630,000.000	101.782096	863,390.62	90.449600	767,260.05	-96,130.57	0.23
3137ATR20	FREDDIE MAC FHR 4097 VH					1.5	15 Oct 2041		
		Local	10,059,295.430	100.464212	10,105,991.85	98.527200	9,911,142.13	-194,849.72	2.94
Original Face:		Base	14,878,168.000	100.464212	10,105,991.85	98.527200	9,911,142.13	-194,849.72	2.94
3137AYK42	FREDDIE MAC FHR 4172 PE					3.0	15 Feb 2043		
		Local	5,000,000.000	98.906405	4,945,320.23	97.489000	4,874,450.00	-70,870.23	1.45
Original Face:		Base	5,000,000.000	98.906405	4,945,320.23	97.489000	4,874,450.00	-70,870.23	1.45
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	4,249,783.650	99.542139	4,230,325.56	99.988400	4,249,290.68	18,965.12	1.26
Original Face:		Base	5,000,000.000	99.542139	4,230,325.56	99.988400	4,249,290.68	18,965.12	1.26
3137GAWQ6	FREDDIE MAC FHR 3738 BH					3.0	15 Dec 2038		
		Local	5,000,000.000	101.547496	5,077,374.78	104.071900	5,203,595.00	126,220.22	1.54
Original Face:		Base	5,000,000.000	101.547496	5,077,374.78	104.071900	5,203,595.00	126,220.22	1.54
3137GAWS2	FREDDIE MAC FHR 3738 BJ					3.5	15 Dec 2038		
		Local	5,000,000.000	103.742107	5,187,105.35	104.775400	5,238,770.00	51,664.65	1.55
Original Face:		Base	5,000,000.000	103.742107	5,187,105.35	104.775400	5,238,770.00	51,664.65	1.55
31381NCT8	FNMA POOL 465482 FN 07/15 FIXED 2.96					2.96	01 Jul 2015		
		Local	1,821,243.960	100.105687	1,823,168.78	99.989301	1,821,049.11	-2,119.67	0.54
Original Face:		Base	1,960,000.000	100.105687	1,823,168.78	99.989301	1,821,049.11	-2,119.67	0.54
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.5	01 Apr 2042		
		Local	4,075,854.350	104.464338	4,257,814.28	103.658152	4,224,955.30	-32,858.98	1.25
Original Face:		Base	5,000,000.000	104.464338	4,257,814.28	103.658152	4,224,955.30	-32,858.98	1.25

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3138L0WA5	FNMA POOL AM0640 FN 05/21 FIXED 2.21					2.21	01 May 2021		
		Local	1,797,107.290	101.883107	1,830,948.74	99.167940	1,782,154.28	-48,794.46	0.53
Original Face:		Base	1,800,000.000	101.883107	1,830,948.74	99.167940	1,782,154.28	-48,794.46	0.53
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	916,450.700	106.920360	979,872.39	108.452700	993,915.53	14,043.14	0.29
Original Face:		Base	10,000,000.000	106.920360	979,872.39	108.452700	993,915.53	14,043.14	0.29
31398NY24	FANNIE MAE FNR 2010 123 PM					4.0	25 Jul 2040		
		Local	6,000,000.000	108.826910	6,529,614.57	107.502500	6,450,150.00	-79,464.57	1.91
Original Face:		Base	6,000,000.000	108.826910	6,529,614.57	107.502500	6,450,150.00	-79,464.57	1.91
31398T7A3	FANNIE MAE FNR 2010 113 LV					4.0	25 Jun 2030		
		Local	4,738,240.830	107.559396	5,096,423.22	106.893300	5,064,861.99	-31,561.23	1.50
Original Face:		Base	5,568,000.000	107.559396	5,096,423.22	106.893300	5,064,861.99	-31,561.23	1.50
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	946,663.750	106.429824	1,007,532.56	107.650500	1,019,088.26	11,555.70	0.30
Original Face:		Base	5,000,000.000	106.429824	1,007,532.56	107.650500	1,019,088.26	11,555.70	0.30
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	2,000,000.000	99.984042	1,999,680.84	100.222700	2,004,454.00	4,773.16	0.59
Original Face:		Base	2,000,000.000	99.984042	1,999,680.84	100.222700	2,004,454.00	4,773.16	0.59
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	5,000,000.000	99.996783	4,999,839.17	100.019420	5,000,971.00	1,131.83	1.48
Original Face:		Base	5,000,000.000	99.996783	4,999,839.17	100.019420	5,000,971.00	1,131.83	1.48
36159JCY5	GE CAPITAL CREDIT CARD MASTER GEMNT 2012 3 A					0.6033	15 Mar 2020		
		Local	3,000,000.000	100.000000	3,000,000.00	100.097900	3,002,937.00	2,937.00	0.89
Original Face:		Base	3,000,000.000	100.000000	3,000,000.00	100.097900	3,002,937.00	2,937.00	0.89
36159LBS4	GE DEALER FLOORPLAN MASTER NOT GEDFT 2012 1 A					0.727	20 Feb 2017		
		Local	4,000,000.000	100.227973	4,009,118.92	100.104100	4,004,164.00	-4,954.92	1.19
Original Face:		Base	4,000,000.000	100.227973	4,009,118.92	100.104100	4,004,164.00	-4,954.92	1.19
36962G5Y6	GENERAL ELEC CAP CORP SR UNSECURED 05/17 VAR					1.45	30 May 2017		
		Local	5,000,000.000	99.895036	4,994,751.81	101.313600	5,065,680.00	70,928.19	1.50
		Base		99.895036	4,994,751.81	101.313600	5,065,680.00	70,928.19	1.50

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36966THT2	GENERAL ELEC CAP CORP SR UNSECURED 03/23 VAR					1.2341	15 Mar 2023		
		4,000,000.000	Local	100.000000	4,000,000.00	101.038100	4,041,524.00	41,524.00	1.20
			Base	100.000000	4,000,000.00	101.038100	4,041,524.00	41,524.00	1.20
370334BS2	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.4331	28 Jan 2016		
		5,000,000.000	Local	100.000000	5,000,000.00	100.001800	5,000,090.00	90.00	1.48
			Base	100.000000	5,000,000.00	100.001800	5,000,090.00	90.00	1.48
38377XC75	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 133 MN					3.5	16 Apr 2035		
		5,000,000.000	Local	104.093038	5,204,651.90	104.119500	5,205,975.00	1,323.10	1.54
Original Face:		5,000,000.000	Base	104.093038	5,204,651.90	104.119500	5,205,975.00	1,323.10	1.54
437076AW2	HOME DEPOT INC SR UNSECURED 04/21 4.4					4.4	01 Apr 2021		
		3,000,000.000	Local	110.096684	3,302,900.53	111.587800	3,347,634.00	44,733.47	0.99
			Base	110.096684	3,302,900.53	111.587800	3,347,634.00	44,733.47	0.99
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		5,000,000.000	Local	99.988766	4,999,438.28	100.020450	5,001,022.50	1,584.22	1.48
Original Face:		5,000,000.000	Base	99.988766	4,999,438.28	100.020450	5,001,022.50	1,584.22	1.48
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		3,000,000.000	Local	101.040329	3,031,209.86	102.185400	3,065,562.00	34,352.14	0.91
			Base	101.040329	3,031,209.86	102.185400	3,065,562.00	34,352.14	0.91
459200HC8	IBM CORP SR UNSECURED 02/17 1.25					1.25	06 Feb 2017		
		2,000,000.000	Local	99.799793	1,995,995.86	100.569800	2,011,396.00	15,400.14	0.60
			Base	99.799793	1,995,995.86	100.569800	2,011,396.00	15,400.14	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	100.549100	3,016,473.00	16,473.00	0.89
			Base	100.000000	3,000,000.00	100.549100	3,016,473.00	16,473.00	0.89
46623EJR1	JPMORGAN CHASE + CO SR UNSECURED 10/15 1.1					1.1	15 Oct 2015		
		5,000,000.000	Local	100.167512	5,008,375.60	100.446300	5,022,315.00	13,939.40	1.49
			Base	100.167512	5,008,375.60	100.446300	5,022,315.00	13,939.40	1.49
46625YXT5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP5 AM					5.2784	15 Dec 2044		
		4,800,000.000	Local	107.823800	5,175,542.39	104.329100	5,007,796.80	-167,745.59	1.49
Original Face:		4,800,000.000	Base	107.823800	5,175,542.39	104.329100	5,007,796.80	-167,745.59	1.49

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59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	5,000,000.000	99.667221	4,983,361.07	99.448400	4,972,420.00	-10,941.07	1.47
		Base		99.667221	4,983,361.07	99.448400	4,972,420.00	-10,941.07	1.47
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6006	07 Jun 2017		
		Local	7,000,000.000	96.563906	6,759,473.40	99.213800	6,944,966.00	185,492.60	2.06
		Base		96.563906	6,759,473.40	99.213800	6,944,966.00	185,492.60	2.06
64952WBK8	NEW YORK LIFE GLOBAL FDG SECURED 144A 10/17 1.3					1.3	30 Oct 2017		
		Local	5,000,000.000	99.890779	4,994,538.95	99.582200	4,979,110.00	-15,428.95	1.48
		Base		99.890779	4,994,538.95	99.582200	4,979,110.00	-15,428.95	1.48
713448BH0	PEPSICO INC SR UNSECURED 06/18 5					5.0	01 Jun 2018		
		Local	1,635,000.000	110.592046	1,808,179.95	111.247400	1,818,894.99	10,715.04	0.54
		Base		110.592046	1,808,179.95	111.247400	1,818,894.99	10,715.04	0.54
713448BY3	PEPSICO INC SR UNSECURED 03/22 2.75					2.75	05 Mar 2022		
		Local	3,000,000.000	99.872374	2,996,171.21	99.144500	2,974,335.00	-21,836.21	0.88
		Base		99.872374	2,996,171.21	99.144500	2,974,335.00	-21,836.21	0.88
742718DY2	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3					2.3	06 Feb 2022		
		Local	3,000,000.000	99.486336	2,984,590.08	98.974700	2,969,241.00	-15,349.08	0.88
		Base		99.486336	2,984,590.08	98.974700	2,969,241.00	-15,349.08	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	97.333500	2,920,005.00	-79,995.00	0.87
		Base		100.000000	3,000,000.00	97.333500	2,920,005.00	-79,995.00	0.87
78444AAC1	SLM STUDENT LOAN TRUST SLMA 2007 4 A3					0.2936	25 Jan 2022		
		Local	45,056.180	99.605936	44,878.63	99.954100	45,035.50	156.87	0.01
Original Face:		Base	5,000,000.000	99.605936	44,878.63	99.954100	45,035.50	156.87	0.01
78446XAA3	SLM STUDENT LOAN TRUST SLMA 2012 B A1 144A					1.2528	15 Dec 2021		
		Local	1,480,584.230	100.000000	1,480,584.23	100.343900	1,485,675.96	5,091.73	0.44
Original Face:		Base	5,000,000.000	100.000000	1,480,584.23	100.343900	1,485,675.96	5,091.73	0.44
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.432	25 Sep 2019		
		Local	1,763,461.550	100.000000	1,763,461.55	99.949200	1,762,565.71	-895.84	0.52
Original Face:		Base	2,000,000.000	100.000000	1,763,461.55	99.949200	1,762,565.71	-895.84	0.52

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79604YAB5	SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A 04/17 1.75					1.75	10 Apr 2017		
		Local	3,000,000.000	99.822091	2,994,662.74	100.588000	3,017,640.00	22,977.26	0.89
		Base		99.822091	2,994,662.74	100.588000	3,017,640.00	22,977.26	0.89
86787EAQ0	SUNTRUST BANK SR UNSECURED 02/17 VAR					0.6736	15 Feb 2017		
		Local	5,000,000.000	100.000000	5,000,000.00	100.092100	5,004,605.00	4,605.00	1.48
		Base		100.000000	5,000,000.00	100.092100	5,004,605.00	4,605.00	1.48
89231MAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 A A3					0.67	15 Dec 2017		
		Local	4,000,000.000	99.984678	3,999,387.13	100.005900	4,000,236.00	848.87	1.19
Original Face:		Base	4,000,000.000	99.984678	3,999,387.13	100.005900	4,000,236.00	848.87	1.19
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	5,000,000.000	99.966101	4,998,305.03	99.861500	4,993,075.00	-5,230.03	1.48
		Base		99.966101	4,998,305.03	99.861500	4,993,075.00	-5,230.03	1.48
89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	4,000,000.000	99.832722	3,993,308.87	99.234700	3,969,388.00	-23,920.87	1.18
		Base		99.832722	3,993,308.87	99.234700	3,969,388.00	-23,920.87	1.18
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	5,000,000.000	99.973764	4,998,688.19	100.226600	5,011,330.00	12,641.81	1.49
		Base		99.973764	4,998,688.19	100.226600	5,011,330.00	12,641.81	1.49
92343VBC7	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5					3.5	01 Nov 2021		
		Local	3,000,000.000	103.147461	3,094,423.83	101.928500	3,057,855.00	-36,568.83	0.91
		Base		103.147461	3,094,423.83	101.928500	3,057,855.00	-36,568.83	0.91
929903CJ9	WACHOVIA CORP SUBORDINATED 10/16 VAR					0.6006	15 Oct 2016		
		Local	5,000,000.000	96.911736	4,845,586.79	99.897900	4,994,895.00	149,308.21	1.48
		Base		96.911736	4,845,586.79	99.897900	4,994,895.00	149,308.21	1.48
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8606	23 Apr 2018		
		Local	5,000,000.000	100.000000	5,000,000.00	100.455000	5,022,750.00	22,750.00	1.49
		Base		100.000000	5,000,000.00	100.455000	5,022,750.00	22,750.00	1.49
US DOLLAR Total									
		Local	301,704,881.150		306,842,773.97		305,290,245.20	-1,552,528.77	90.55
Original Face:		Base	202,695,168.000		306,842,773.97		305,290,245.20	-1,552,528.77	90.55

& 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
FIXED INCOME Total								
		301,704,881.150	Base	306,842,773.97		305,290,245.20	-1,552,528.77	90.55
Original Face:		202,695,168.000						

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *October 31, 2014* *View Date:* *January 14, 2015*

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									
		333,576,640.490	Base		338,718,255.33		337,166,726.56	-1,551,528.77	100.00
Original Face:		202,695,168.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		Local	604,698.300	1.000000	604,698.30	1.000000	604,698.30	0.00	0.06
		Base		1.000000	604,698.30	1.000000	604,698.30	0.00	0.06
US DOLLAR Total									
		Local	604,698.300		604,698.30		604,698.30	0.00	0.06
		Base			604,698.30		604,698.30	0.00	0.06
CASH Total									
		Base	604,698.300		604,698.30		604,698.30	0.00	0.06
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0027A1PJ2	ABBEY NATIONAL NA LL					0.26	18 Feb 2015		
		Local	7,460,000.000	99.921278	7,454,127.33	99.918420	7,453,914.13	-213.20	0.70
		Base		99.921278	7,454,127.33	99.918420	7,453,914.13	-213.20	0.70
071813BK4	BAXTER INTERNATIONAL INC SR UNSECURED 12/14 VAR					0.4046	11 Dec 2014		
		Local	3,025,836.000	100.000003	3,025,836.10	100.000003	3,025,836.10	0.00	0.28
		Base		100.000003	3,025,836.10	100.000003	3,025,836.10	0.00	0.28
15060YLC2	CEDAR SPRING CPTL CO					0.18	12 Nov 2014		
		Local	25,000,000.000	99.994500	24,998,625.00	99.994500	24,998,625.00	0.00	2.33
		Base		99.994500	24,998,625.00	99.994500	24,998,625.00	0.00	2.33
2063C1N55	CONCORD MIN CPTL CO					0.2	05 Jan 2015		
		Local	25,000,000.000	99.963889	24,990,972.22	99.963889	24,990,972.22	0.00	2.33
		Base		99.963889	24,990,972.22	99.963889	24,990,972.22	0.00	2.33
22532CMC5	CREDIT AGRICOLE NORTH AMER INC					0.15	12 Dec 2014		
		Local	6,200,000.000	99.982917	6,198,940.83	99.982917	6,198,940.83	0.00	0.58
		Base		99.982917	6,198,940.83	99.982917	6,198,940.83	0.00	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
2284K1LM3	CROWN POINT CAP CO.					0.15	21 Nov 2014		
		6,800,000.000	Local	99.991667	6,799,433.34	99.991667	6,799,433.34	0.00	0.64
			Base	99.991667	6,799,433.34	99.991667	6,799,433.34	0.00	0.64
3135G0FY4	FANNIE MAE NOTES 12/14 0.75					0.75	19 Dec 2014		
		2,161,312.000	Local	99.999869	2,161,309.17	99.999869	2,161,309.17	0.00	0.20
			Base	99.999869	2,161,309.17	99.999869	2,161,309.17	0.00	0.20
38102KN65	GOLDEN FUNDING CORP					0.2	06 Jan 2015		
		4,463,000.000	Local	99.963333	4,461,363.57	99.963333	4,461,363.57	0.00	0.42
			Base	99.963333	4,461,363.57	99.963333	4,461,363.57	0.00	0.42
38102KNN8	GOLDEN FUNDING CORP					0.17	22 Jan 2015		
		10,000,000.000	Local	99.961278	9,996,127.78	99.961278	9,996,127.78	0.00	0.93
			Base	99.961278	9,996,127.78	99.961278	9,996,127.78	0.00	0.93
41068LNN2	HANNOVER FDG CO. LLC					0.19	22 Jan 2015		
		10,000,000.000	Local	99.956722	9,995,672.22	99.956722	9,995,672.22	0.00	0.93
			Base	99.956722	9,995,672.22	99.956722	9,995,672.22	0.00	0.93
4497W1M11	ING (US) FUNDING LLC					0.3	01 Dec 2014		
		40,000,000.000	Local	99.975000	39,990,000.00	99.975000	39,990,000.00	0.00	3.74
			Base	99.975000	39,990,000.00	99.975000	39,990,000.00	0.00	3.74
45779QLS3	INSTITUTIONAL SECURED					0.28	26 Nov 2014		
		10,000,000.000	Local	99.980556	9,998,055.56	99.980556	9,998,055.56	0.00	0.93
			Base	99.980556	9,998,055.56	99.980556	9,998,055.56	0.00	0.93
5766P1MW8	MATCHPOINT MASTER TR					0.19	30 Dec 2014		
		10,000,000.000	Local	99.968861	9,996,886.11	99.968861	9,996,886.11	0.00	0.93
			Base	99.968861	9,996,886.11	99.968861	9,996,886.11	0.00	0.93
64966HTK6	NEW YORK NY NYC 12/14 FIXED 3.25					3.25	01 Dec 2014		
		4,188,622.000	Local	100.233520	4,198,403.29	100.233520	4,198,403.29	0.00	0.39
			Base	100.233520	4,198,403.29	100.233520	4,198,403.29	0.00	0.39
78009NHT6	ROYAL BK OF CANADA					0.5831	14 Aug 2017		
		9,942,034.000	Local	100.000001	9,942,034.14	100.050000	9,947,005.02	4,970.88	0.93
			Base	100.000001	9,942,034.14	100.050000	9,947,005.02	4,970.88	0.93

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233P5N2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/14 1.25					1.25	17 Nov 2014		
		Local	6,483,935.000	99.996795	6,483,727.17	99.996795	6,483,727.17	0.00	0.61
		Base		99.996795	6,483,727.17	99.996795	6,483,727.17	0.00	0.61
89233P7B6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/14 VAR					0.4041	05 Dec 2014		
		Local	8,645,247.000	100.000000	8,645,247.02	100.000000	8,645,247.02	0.00	0.81
		Base		100.000000	8,645,247.02	100.000000	8,645,247.02	0.00	0.81
96442MMF9	WHITE POINT FDG INC					0.2	15 Dec 2014		
		Local	20,701,000.000	99.975556	20,695,939.75	99.975556	20,695,939.75	0.00	1.93
		Base		99.975556	20,695,939.75	99.975556	20,695,939.75	0.00	1.93
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR					0.17	03 Nov 2014		
		Local	89,000,000.000	100.000000	89,000,000.00	100.000000	89,000,000.00	0.00	8.31
		Base		100.000000	89,000,000.00	100.000000	89,000,000.00	0.00	8.31
US DOLLAR Total									
		Local	299,070,986.000		299,032,700.60		299,037,458.28	4,757.68	27.93
		Base			299,032,700.60		299,037,458.28	4,757.68	27.93
CASH EQUIVALENT Total									
		Base	299,070,986.000		299,032,700.60		299,037,458.28	4,757.68	27.93

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	99.999992	4,322,623.66	100.210000	4,331,701.51	9,077.85	0.40
		Base		99.999992	4,322,623.66	100.210000	4,331,701.51	9,077.85	0.40
00287YAH2	ABBVIE INC SR UNSECURED 11/15 VAR					0.9971	06 Nov 2015		
		Local	6,483,935.000	100.000004	6,483,935.23	100.560100	6,520,251.52	36,316.29	0.61
		Base		100.000004	6,483,935.23	100.560100	6,520,251.52	36,316.29	0.61
02587AAC8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2012 3 A					0.3033	15 Mar 2018		
		Local	4,322,623.550	100.000000	4,322,623.55	100.032200	4,324,015.43	1,391.88	0.40
Original Face:		Base	4,322,624.000	100.000000	4,322,623.55	100.032200	4,324,015.43	1,391.88	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
0258M0DE6	AMERICAN EXPRESS CREDIT SR UNSECURED 06/15 1.75					1.75	12 Jun 2015		
		Local	2,161,312.000	100.454637	2,171,138.12	100.720800	2,176,890.74	5,752.62	0.20
		Base		100.454637	2,171,138.12	100.720800	2,176,890.74	5,752.62	0.20
040580FZ0	ARIZONA ST SCH FACS BRD REVENU AZSEDU 07/15 FIXED 0.418					0.418	01 Jul 2015		
		Local	598,683.000	100.000037	598,683.22	100.103000	599,299.64	616.42	0.06
		Base		100.000037	598,683.22	100.103000	599,299.64	616.42	0.06
05564UAH3	BMW FLOORPLAN MASTER OWNER TRU BMWFT 2012 1A A 144A					0.5536	15 Sep 2017		
		Local	6,483,935.320	100.000000	6,483,935.32	100.155700	6,494,030.81	10,095.49	0.61
Original Face:		Base	6,483,935.000	100.000000	6,483,935.32	100.155700	6,494,030.81	10,095.49	0.61
06051GES4	BANK OF AMERICA CORP SR UNSECURED 01/16 1.25					1.25	11 Jan 2016		
		Local	4,322,624.000	99.920900	4,319,204.82	100.451700	4,342,149.29	22,944.47	0.41
		Base		99.920900	4,319,204.82	100.451700	4,342,149.29	22,944.47	0.41
084670BB3	BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2					2.2	15 Aug 2016		
		Local	3,458,099.000	99.939718	3,456,014.39	102.653600	3,549,863.12	93,848.73	0.33
		Base		99.939718	3,456,014.39	102.653600	3,549,863.12	93,848.73	0.33
084670BH0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55					1.55	09 Feb 2018		
		Local	2,161,312.000	99.999991	2,161,311.80	100.051300	2,162,420.75	1,108.95	0.20
		Base		99.999991	2,161,311.80	100.051300	2,162,420.75	1,108.95	0.20
09247XAC5	BLACKROCK INC SR UNSECURED 09/17 6.25					6.25	15 Sep 2017		
		Local	2,852,932.000	114.387301	3,263,391.92	113.512900	3,238,445.85	-24,946.07	0.30
		Base		114.387301	3,263,391.92	113.512900	3,238,445.85	-24,946.07	0.30
09657YAD4	BMW VEHICLE LEASE TRUST BMWLT 2013 1 A4					0.66	20 Jun 2016		
		Local	1,729,049.000	99.991063	1,728,894.48	100.074300	1,730,333.68	1,439.20	0.16
Original Face:		Base	1,729,049.000	99.991063	1,728,894.48	100.074300	1,730,333.68	1,439.20	0.16
10138MAG0	BOTTLING GROUP LLC COMPANY GUAR 04/16 5.5					5.5	01 Apr 2016		
		Local	682,975.000	105.319511	719,305.93	106.744700	729,039.61	9,733.68	0.07
		Base		105.319511	719,305.93	106.744700	729,039.61	9,733.68	0.07
10513KAC8	BRANCH BANKING + TRUST SUBORDINATED 05/17 VAR					0.5349	23 May 2017		
		Local	8,336,180.000	99.117156	8,262,584.53	99.327200	8,280,094.18	17,509.65	0.77
		Base		99.117156	8,262,584.53	99.327200	8,280,094.18	17,509.65	0.77

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
12623MAD5	CNH EQUIPMENT TRUST CNH 2012 A A4					1.38	15 Feb 2018		
		Local	7,780,722.000	99.993463	7,780,213.36	100.731700	7,837,653.54	57,440.18	0.73
Original Face:		Base	7,780,722.000	99.993463	7,780,213.36	100.731700	7,837,653.54	57,440.18	0.73
141781BA1	CARGILL INC SR UNSECURED 144A 03/17 1.9					1.9	01 Mar 2017		
		Local	3,458,099.000	99.909531	3,454,970.48	101.428600	3,507,501.40	52,530.92	0.33
		Base		99.909531	3,454,970.48	101.428600	3,507,501.40	52,530.92	0.33
14313GAD9	CARMAX AUTO OWNER TRUST CARMX 2012 1 A4					1.25	15 Jun 2017		
		Local	1,296,787.000	99.992503	1,296,689.78	100.603100	1,304,607.92	7,918.14	0.12
Original Face:		Base	1,296,787.000	99.992503	1,296,689.78	100.603100	1,304,607.92	7,918.14	0.12
14313LAD8	CARMAX AUTO OWNER TRUST CARMX 2013 1 A4					0.89	17 Aug 2018		
		Local	6,051,673.000	99.990859	6,051,119.83	99.882400	6,044,556.23	-6,563.60	0.56
Original Face:		Base	6,051,673.000	99.990859	6,051,119.83	99.882400	6,044,556.23	-6,563.60	0.56
14912L4X6	CATERPILLAR FINANCIAL SE SR UNSECURED 08/16 2.05					2.05	01 Aug 2016		
		Local	2,161,312.000	100.793822	2,178,468.96	102.284600	2,210,689.33	32,220.37	0.21
		Base		100.793822	2,178,468.96	102.284600	2,210,689.33	32,220.37	0.21
161571FM1	CHASE ISSUANCE TRUST CHAIT 2012 A6 A					0.2833	15 Aug 2017		
		Local	3,933,587.430	100.000000	3,933,587.43	99.911500	3,930,106.21	-3,481.22	0.37
Original Face:		Base	3,933,587.000	100.000000	3,933,587.43	99.911500	3,930,106.21	-3,481.22	0.37
191216AX8	COCA COLA CO/THE SR UNSECURED 03/15 0.75					0.75	13 Mar 2015		
		Local	8,645,247.000	99.986512	8,644,080.90	100.150200	8,658,232.16	14,151.26	0.81
		Base		99.986512	8,644,080.90	100.150200	8,658,232.16	14,151.26	0.81
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	0.81
		Base		100.000001	8,645,247.09	100.000000	8,645,247.00	-0.09	0.81
233851AN4	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 04/15 1.65					1.65	10 Apr 2015		
		Local	8,645,247.000	100.000001	8,645,247.05	100.508900	8,689,242.66	43,995.61	0.81
		Base		100.000001	8,645,247.05	100.508900	8,689,242.66	43,995.61	0.81
24422ERN1	JOHN DEERE CAPITAL CORP SR UNSECURED 03/17 1.4					1.4	15 Mar 2017		
		Local	5,619,411.000	99.986412	5,618,647.44	100.829100	5,666,001.54	47,354.10	0.53
		Base		99.986412	5,618,647.44	100.829100	5,666,001.54	47,354.10	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
24422ESN0	JOHN DEERE CAPITAL CORP SR UNSECURED 06/17 1.125					1.125	12 Jun 2017		
		Local	10,000,000.000	99.959089	9,995,908.94	99.748300	9,974,830.00	-21,078.94	0.93
		Base		99.959089	9,995,908.94	99.748300	9,974,830.00	-21,078.94	0.93
254683AV7	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A3 A3					0.86	15 Nov 2017		
		Local	2,593,574.130	99.994453	2,593,430.26	100.236400	2,599,705.34	6,275.08	0.24
Original Face:		Base	2,593,574.000	99.994453	2,593,430.26	100.236400	2,599,705.34	6,275.08	0.24
254683AW5	DISCOVER CARD EXECUTION NOTE T DCENT 2012 A4 A4					0.5228	15 Nov 2019		
		Local	3,458,098.840	100.000000	3,458,098.84	100.425400	3,472,809.59	14,710.75	0.32
Original Face:		Base	3,458,099.000	100.000000	3,458,098.84	100.425400	3,472,809.59	14,710.75	0.32
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	100.130900	6,059,594.61	7,921.64	0.57
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.130900	6,059,594.61	7,921.64	0.57
254683BA2	DISCOVER CARD EXECUTION NOTE T DCENT 2013 A2 A2					0.69	15 Aug 2018		
		Local	6,051,672.970	99.989777	6,051,054.32	99.986300	6,050,843.89	-210.43	0.57
Original Face:		Base	6,051,673.000	99.989777	6,051,054.32	99.986300	6,050,843.89	-210.43	0.57
25468PCS3	WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125					1.125	15 Feb 2017		
		Local	3,458,099.000	99.561392	3,442,931.51	100.362800	3,470,644.98	27,713.47	0.32
		Base		99.561392	3,442,931.51	100.362800	3,470,644.98	27,713.47	0.32
3128MC5Y7	FED HM LN PC POOL G14263					3.0	01 Nov 2026		
		Local	1,295,687.560	102.529099	1,328,456.78	103.849954	1,345,570.94	17,114.16	0.13
Original Face:		Base	2,096,032.000	102.529099	1,328,456.78	103.849954	1,345,570.94	17,114.16	0.13
31315PA25	FARMER MAC SR UNSECURED 07/16 2					2.0	27 Jul 2016		
		Local	4,754,886.000	99.849539	4,747,731.74	102.530600	4,875,213.15	127,481.41	0.46
		Base		99.849539	4,747,731.74	102.530600	4,875,213.15	127,481.41	0.46
3132GSCE7	FED HM LN PC POOL Q06969					3.5	01 Mar 2042		
		Local	6,779,824.970	105.863052	7,177,329.61	103.570059	7,021,868.72	-155,460.89	0.66
Original Face:		Base	8,645,247.000	105.863052	7,177,329.61	103.570059	7,021,868.72	-155,460.89	0.66
3132GUNB6	FED HM LN PC POOL Q09086					3.5	01 Jun 2042		
		Local	3,038,633.800	105.737493	3,212,975.21	103.446657	3,143,365.08	-69,610.13	0.29
Original Face:		Base	4,322,624.000	105.737493	3,212,975.21	103.446657	3,143,365.08	-69,610.13	0.29

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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
3133EAJF6	FEDERAL FARM CREDIT BANK BONDS 09/15 VAR					0.1807	22 Sep 2015		
		Local	4,322,624.000	99.991502	4,322,256.66	100.073900	4,325,818.42	3,561.76	0.40
		Base		99.991502	4,322,256.66	100.073900	4,325,818.42	3,561.76	0.40
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	99.539800	9,689,749.61	-44,798.39	0.91
		Base		100.000000	9,734,548.00	99.539800	9,689,749.61	-44,798.39	0.91
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	99.418600	8,594,983.53	-50,263.47	0.80
		Base		100.000000	8,645,247.00	99.418600	8,594,983.53	-50,263.47	0.80
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	99.104400	6,425,864.88	-58,070.12	0.60
		Base		100.000000	6,483,935.00	99.104400	6,425,864.88	-58,070.12	0.60
3134G3C40	FREDDIE MAC NOTES 08/17 0.915					0.915	23 Aug 2017		
		Local	9,540,000.000	99.851448	9,525,828.13	98.930800	9,437,998.32	-87,829.81	0.88
		Base		99.851448	9,525,828.13	98.930800	9,437,998.32	-87,829.81	0.88
3135G0NN9	FANNIE MAE NOTES 08/17 1.05					1.05	28 Aug 2017		
		Local	1,945,181.000	100.000000	1,945,181.00	99.810700	1,941,498.77	-3,682.23	0.18
		Base		100.000000	1,945,181.00	99.810700	1,941,498.77	-3,682.23	0.18
3135G0TM5	FANNIE MAE NOTES 01/18 1.02					1.02	30 Jan 2018		
		Local	10,806,559.000	100.000000	10,806,559.00	98.823500	10,679,419.83	-127,139.17	1.00
		Base		100.000000	10,806,559.00	98.823500	10,679,419.83	-127,139.17	1.00
3135G0XD0	FANNIE MAE 05/18 1					1.0	21 May 2018		
		Local	17,290,494.000	100.000000	17,290,494.00	98.841400	17,090,166.34	-200,327.66	1.60
		Base		100.000000	17,290,494.00	98.841400	17,090,166.34	-200,327.66	1.60
3136A0GS0	FANNIE MAE FNR 2011 75 HP					2.5	25 Jul 2040		
		Local	1,123,860.740	103.554396	1,163,807.20	102.577900	1,152,832.75	-10,974.45	0.11
Original Face:		Base	2,161,312.000	103.554396	1,163,807.20	102.577900	1,152,832.75	-10,974.45	0.11
3136A2HK2	FANNIE MAE FNR 2011 111 DG					2.25	25 Dec 2038		
		Local	2,830,093.470	100.167354	2,834,829.75	101.578600	2,874,769.33	39,939.58	0.27
Original Face:		Base	4,322,624.000	100.167354	2,834,829.75	101.578600	2,874,769.33	39,939.58	0.27

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3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.0	25 Apr 2042		
		Local	3,219,559.130	101.862113	3,279,510.96	98.610400	3,174,820.14	-104,690.82	0.30
	Original Face:	Base	4,322,624.000	101.862113	3,279,510.96	98.610400	3,174,820.14	-104,690.82	0.30
3136A76N7	FANNIE MAE FNR 2012 101 B					2.0	25 May 2039		
		Local	7,090,226.700	101.987844	7,231,169.35	98.598900	6,990,885.53	-240,283.82	0.65
	Original Face:	Base	8,584,720.000	101.987844	7,231,169.35	98.598900	6,990,885.53	-240,283.82	0.65
3136A8YT1	FANNIE MAE FNR 2012 103 LE					1.75	25 May 2039		
		Local	4,336,521.650	101.008327	4,380,247.97	99.359300	4,308,737.56	-71,510.41	0.40
	Original Face:	Base	5,571,429.000	101.008327	4,380,247.97	99.359300	4,308,737.56	-71,510.41	0.40
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.0	25 May 2040		
		Local	3,021,351.820	101.795172	3,075,590.28	101.635100	3,070,753.94	-4,836.34	0.29
	Original Face:	Base	4,322,624.000	101.795172	3,075,590.28	101.635100	3,070,753.94	-4,836.34	0.29
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.75	25 Jul 2041		
		Local	4,512,772.460	101.005933	4,558,167.92	96.549500	4,357,059.25	-201,108.67	0.41
	Original Face:	Base	5,111,816.000	101.005933	4,558,167.92	96.549500	4,357,059.25	-201,108.67	0.41
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.25	25 Feb 2028		
		Local	3,486,690.070	99.572878	3,471,797.66	95.915200	3,344,265.75	-127,531.91	0.31
	Original Face:	Base	4,322,624.000	99.572878	3,471,797.66	95.915200	3,344,265.75	-127,531.91	0.31
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.0	25 Mar 2042		
		Local	4,623,520.070	101.895973	4,711,180.74	96.674700	4,469,774.16	-241,406.58	0.42
	Original Face:	Base	5,326,337.000	101.895973	4,711,180.74	96.674700	4,469,774.16	-241,406.58	0.42
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.5	25 Feb 2028		
		Local	3,486,690.070	100.413342	3,501,102.04	96.452900	3,363,013.69	-138,088.35	0.31
	Original Face:	Base	4,322,624.000	100.413342	3,501,102.04	96.452900	3,363,013.69	-138,088.35	0.31
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.0	25 Dec 2042		
		Local	7,422,046.220	100.853610	7,485,401.53	95.786700	7,109,333.15	-376,068.38	0.66
	Original Face:	Base	8,645,247.000	100.853610	7,485,401.53	95.786700	7,109,333.15	-376,068.38	0.66
3136ACJX0	FANNIE MAE FNR 2013 17 PB					1.75	25 Mar 2039		
		Local	3,785,518.130	100.515079	3,805,016.55	96.804700	3,664,559.47	-140,457.08	0.34
	Original Face:	Base	4,322,624.000	100.515079	3,805,016.55	96.804700	3,664,559.47	-140,457.08	0.34

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3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.0	25 May 2040		
		Local	5,131,365.020	102.036506	5,235,865.58	98.618600	5,060,480.34	-175,385.24	0.47
Original Face:		Base	6,483,935.000	102.036506	5,235,865.58	98.618600	5,060,480.34	-175,385.24	0.47
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.25	25 Jun 2028		
		Local	3,482,934.580	99.801984	3,476,037.82	98.034600	3,414,480.98	-61,556.84	0.32
Original Face:		Base	4,322,624.000	99.801984	3,476,037.82	98.034600	3,414,480.98	-61,556.84	0.32
3136G1HU6	FANNIE MAE NOTES 04/18 1.2					1.2	04 Apr 2018		
		Local	16,663,714.000	100.000000	16,663,713.93	99.484400	16,577,795.89	-85,918.04	1.55
		Base		100.000000	16,663,713.93	99.484400	16,577,795.89	-85,918.04	1.55
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.25	15 Jan 2040		
		Local	1,007,669.770	97.771518	985,214.03	100.455800	1,012,262.73	27,048.70	0.09
Original Face:		Base	2,161,312.000	97.771518	985,214.03	100.455800	1,012,262.73	27,048.70	0.09
3137A62S0	FREDDIE MAC FHR 3796 PE					2.0	15 Feb 2040		
		Local	2,440,551.360	100.167936	2,444,649.92	100.216300	2,445,830.27	1,180.35	0.23
Original Face:		Base	4,527,840.000	100.167936	2,444,649.92	100.216300	2,445,830.27	1,180.35	0.23
3137A7QE3	FREDDIE MAC FHR 3817 DA					4.0	15 Oct 2028		
		Local	1,405,803.860	102.297022	1,438,095.49	102.736300	1,444,270.87	6,175.38	0.13
Original Face:		Base	4,322,624.000	102.297022	1,438,095.49	102.736300	1,444,270.87	6,175.38	0.13
3137ADHX8	FREDDIE MAC FHR 3890 BA					2.5	15 Nov 2040		
		Local	3,712,750.430	101.738374	3,777,291.93	99.780000	3,704,582.38	-72,709.55	0.35
Original Face:		Base	8,645,247.000	101.738374	3,777,291.93	99.780000	3,704,582.38	-72,709.55	0.35
3137AFPD8	FREDDIE MAC FHR 3919 CD					2.5	15 Oct 2040		
		Local	1,575,411.680	99.245312	1,563,522.23	99.668200	1,570,184.46	6,662.23	0.15
Original Face:		Base	2,161,312.000	99.245312	1,563,522.23	99.668200	1,570,184.46	6,662.23	0.15
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.0	15 Jul 2041		
		Local	1,474,024.750	99.971821	1,473,609.39	100.601500	1,482,891.01	9,281.62	0.14
Original Face:		Base	2,161,312.000	99.971821	1,473,609.39	100.601500	1,482,891.01	9,281.62	0.14
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.0	15 May 2041		
		Local	1,547,275.140	99.943729	1,546,404.48	99.850400	1,544,960.42	-1,444.06	0.14
Original Face:		Base	2,472,541.000	99.943729	1,546,404.48	99.850400	1,544,960.42	-1,444.06	0.14

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3137ANK95	FREDDIE MAC FHR 4024 C					3.0	15 Mar 2027		
		Local	1,715,246.120	100.362132	1,721,457.57	99.514130	1,706,912.25	-14,545.32	0.16
Original Face:		Base	4,322,624.000	100.362132	1,721,457.57	99.514130	1,706,912.25	-14,545.32	0.16
3137AR5L6	FREDDIE MAC FHR 4060 JC					2.0	15 Feb 2041		
		Local	5,328,077.110	100.459561	5,352,562.88	97.796200	5,210,656.95	-141,905.93	0.49
Original Face:		Base	6,483,935.000	100.459561	5,352,562.88	97.796200	5,210,656.95	-141,905.93	0.49
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.5	15 Jan 2028		
		Local	4,741,517.840	100.112245	4,746,839.98	96.411200	4,571,354.25	-175,485.73	0.43
Original Face:		Base	5,619,411.000	100.112245	4,746,839.98	96.411200	4,571,354.25	-175,485.73	0.43
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.0	15 Feb 2043		
		Local	3,883,646.100	101.572692	3,944,723.88	95.803600	3,720,672.78	-224,051.10	0.35
Original Face:		Base	4,322,624.000	101.572692	3,944,723.88	95.803600	3,720,672.78	-224,051.10	0.35
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.5	15 Dec 2042		
		Local	3,812,592.490	100.029661	3,813,723.34	96.883000	3,693,753.98	-119,969.36	0.34
Original Face:		Base	4,322,624.000	100.029661	3,813,723.34	96.883000	3,693,753.98	-119,969.36	0.34
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.75	15 Dec 2042		
		Local	9,531,480.350	100.919681	9,619,139.54	98.435100	9,382,322.21	-236,817.33	0.88
Original Face:		Base	10,806,559.000	100.919681	9,619,139.54	98.435100	9,382,322.21	-236,817.33	0.88
3137B0GK4	FREDDIE MAC FHR 4173 AG					2.0	15 Mar 2043		
		Local	9,185,107.550	100.584625	9,238,806.02	99.988400	9,184,042.08	-54,763.94	0.86
Original Face:		Base	10,806,559.000	100.584625	9,238,806.02	99.988400	9,184,042.08	-54,763.94	0.86
3137B1VH2	FREDDIE MAC FHR 4210 AC					2.0	15 Mar 2040		
		Local	3,977,816.670	100.665626	4,004,294.06	97.140800	3,864,082.94	-140,211.12	0.36
Original Face:		Base	4,322,624.000	100.665626	4,004,294.06	97.140800	3,864,082.94	-140,211.12	0.36
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.5	15 Jul 2042		
		Local	5,956,686.690	99.881132	5,949,606.07	96.787200	5,765,310.26	-184,295.81	0.54
Original Face:		Base	6,483,935.000	99.881132	5,949,606.07	96.787200	5,765,310.26	-184,295.81	0.54
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.5	01 May 2028		
		Local	5,720,598.900	104.386520	5,971,534.13	101.916579	5,830,238.70	-141,295.43	0.54
Original Face:		Base	6,483,935.000	104.386520	5,971,534.13	101.916579	5,830,238.70	-141,295.43	0.54

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31393BFL4	FANNIE MAE FNR 2003 33 AD					3.5	25 Mar 2033		
		Local	79,781.190	99.575176	79,442.26	102.305000	81,620.15	2,177.89	0.01
Original Face:		Base	6,483,935.000	99.575176	79,442.26	102.305000	81,620.15	2,177.89	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.5	25 Jul 2033		
		Local	1,453,743.630	101.659959	1,477,875.18	103.292100	1,501,602.32	23,727.14	0.14
Original Face:		Base	33,932,595.000	101.659959	1,477,875.18	103.292100	1,501,602.32	23,727.14	0.14
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.0	25 May 2049		
		Local	1,737,303.320	106.920870	1,857,539.83	108.452700	1,884,152.36	26,612.53	0.18
Original Face:		Base	18,956,866.000	106.920870	1,857,539.83	108.452700	1,884,152.36	26,612.53	0.18
31398SP80	FANNIE MAE FNR 2010 135 EA					3.0	25 Jan 2040		
		Local	2,035,222.310	99.011229	2,015,098.63	102.167700	2,079,339.82	64,241.19	0.19
Original Face:		Base	4,322,624.000	99.011229	2,015,098.63	102.167700	2,079,339.82	64,241.19	0.19
31398WC36	FREDDIE MAC FHR 3620 PA					4.5	15 Dec 2039		
		Local	1,227,621.240	106.429828	1,306,555.17	107.650500	1,321,540.40	14,985.23	0.12
Original Face:		Base	6,483,935.000	106.429828	1,306,555.17	107.650500	1,321,540.40	14,985.23	0.12
34528QCD4	FORD CREDIT FLOORPLAN MASTER O FORDF 2013 1 A1					0.85	15 Jan 2018		
		Local	4,322,623.550	99.984042	4,321,933.76	100.222700	4,332,250.03	10,316.27	0.40
Original Face:		Base	4,322,624.000	99.984042	4,321,933.76	100.222700	4,332,250.03	10,316.27	0.40
34530BAD5	FORD CREDIT AUTO OWNER TRUST FORDO 2013 A A4					0.78	15 May 2018		
		Local	4,322,623.550	99.982595	4,321,871.21	100.045400	4,324,586.02	2,714.81	0.40
Original Face:		Base	4,322,624.000	99.982595	4,321,871.21	100.045400	4,324,586.02	2,714.81	0.40
34530KAA1	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A2					0.47	15 Mar 2017		
		Local	11,850,000.000	99.996783	11,849,618.83	100.019420	11,852,301.27	2,682.44	1.11
Original Face:		Base	11,850,000.000	99.996783	11,849,618.83	100.019420	11,852,301.27	2,682.44	1.11
34530KAB9	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A3					0.9	15 Oct 2018		
		Local	10,000,000.000	99.999385	9,999,938.53	100.085070	10,008,507.00	8,568.47	0.93
Original Face:		Base	10,000,000.000	99.999385	9,999,938.53	100.085070	10,008,507.00	8,568.47	0.93
34530KAC7	FORD CREDIT AUTO OWNER TRUST FORDO 2014 B A4					1.42	15 Aug 2019		
		Local	8,000,000.000	99.985973	7,998,877.85	100.294280	8,023,542.40	24,664.55	0.75
Original Face:		Base	8,000,000.000	99.985973	7,998,877.85	100.294280	8,023,542.40	24,664.55	0.75

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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	100.162700	3,030,759.52	4,923.04	0.28
Original Face:		Base	3,025,836.000	100.000000	3,025,836.48	100.162700	3,030,759.52	4,923.04	0.28
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	100.097900	8,653,710.80	8,463.70	0.81
Original Face:		Base	8,645,247.000	100.000000	8,645,247.10	100.097900	8,653,710.80	8,463.70	0.81
36163NAC0	GE EQUIPMENT TRANSPORTATION LL GEET 2014 1 A3					0.97	23 Apr 2018		
		Local	6,250,000.000	99.992160	6,249,510.01	99.970610	6,248,163.13	-1,346.88	0.58
Original Face:		Base	6,250,000.000	99.992160	6,249,510.01	99.970610	6,248,163.13	-1,346.88	0.58
36962G2V5	GENERAL ELEC CAP CORP SR UNSECURED 05/16 VAR					0.4331	11 May 2016		
		Local	8,645,247.000	99.468830	8,599,326.05	100.004600	8,645,644.68	46,318.63	0.81
		Base		99.468830	8,599,326.05	100.004600	8,645,644.68	46,318.63	0.81
36962G5T7	GENERAL ELEC CAP CORP SR UNSECURED 02/16 VAR					1.0342	08 Feb 2016		
		Local	2,161,312.000	99.999992	2,161,311.83	100.753100	2,177,588.84	16,277.01	0.20
		Base		99.999992	2,161,311.83	100.753100	2,177,588.84	16,277.01	0.20
370334BN3	GENERAL MILLS INC SR UNSECURED 01/16 0.875					0.875	29 Jan 2016		
		Local	864,525.000	99.992511	864,460.26	100.146500	865,791.53	1,331.27	0.08
		Base		99.992511	864,460.26	100.146500	865,791.53	1,331.27	0.08
370334BQ6	GENERAL MILLS INC SR UNSECURED 01/16 VAR					0.5326	29 Jan 2016		
		Local	1,080,656.000	99.999993	1,080,655.92	100.098300	1,081,718.28	1,062.36	0.10
		Base		99.999993	1,080,655.92	100.098300	1,081,718.28	1,062.36	0.10
38141GVK7	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 VAR					1.4326	30 Apr 2018		
		Local	4,322,624.000	100.654331	4,350,908.28	101.516200	4,388,163.63	37,255.35	0.41
		Base		100.654331	4,350,908.28	101.516200	4,388,163.63	37,255.35	0.41
38373VD64	GOVERNMENT NATIONAL MORTGAGE A GNR 2002 70 CD					4.25	20 Aug 2032		
		Local	41,168.090	100.145307	41,227.91	103.222500	42,494.73	1,266.82	0.00
Original Face:		Base	1,880,341.000	100.145307	41,227.91	103.222500	42,494.73	1,266.82	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.0	16 Mar 2041		
		Local	6,205,124.960	102.635778	6,368,678.25	97.699600	6,062,382.27	-306,295.98	0.57
Original Face:		Base	7,989,505.000	102.635778	6,368,678.25	97.699600	6,062,382.27	-306,295.98	0.57

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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
41283LAB1	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/17 2.7					2.7	15 Mar 2017		
		Local	864,525.000	99.989807	864,436.88	103.026500	890,689.85	26,252.97	0.08
		Base		99.989807	864,436.88	103.026500	890,689.85	26,252.97	0.08
437076BE1	HOME DEPOT INC SR UNSECURED 06/19 2					2.0	15 Jun 2019		
		Local	7,000,000.000	99.647248	6,975,307.36	99.830100	6,988,107.00	12,799.64	0.65
		Base		99.647248	6,975,307.36	99.830100	6,988,107.00	12,799.64	0.65
44890VAB8	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A2 144A					0.61	15 Feb 2017		
		Local	10,000,000.000	99.995035	9,999,503.52	99.977300	9,997,730.00	-1,773.52	0.93
Original Face:		Base	10,000,000.000	99.995035	9,999,503.52	99.977300	9,997,730.00	-1,773.52	0.93
44890VAC6	HYUNDAI AUTO LEASE SECURITIZAT HALST 2014 B A3 144A					0.98	15 Nov 2017		
		Local	10,000,000.000	99.988766	9,998,876.56	100.020450	10,002,045.00	3,168.44	0.93
Original Face:		Base	10,000,000.000	99.988766	9,998,876.56	100.020450	10,002,045.00	3,168.44	0.93
458140AH3	INTEL CORP SR UNSECURED 10/16 1.95					1.95	01 Oct 2016		
		Local	1,296,787.000	99.941783	1,296,032.05	102.160100	1,324,798.90	28,766.85	0.12
		Base		99.941783	1,296,032.05	102.160100	1,324,798.90	28,766.85	0.12
45818WAP1	INTER AMERICAN DEVEL BK SR UNSECURED 02/16 VAR					0.1928	11 Feb 2016		
		Local	8,645,247.000	100.000001	8,645,247.08	100.004700	8,645,653.33	406.25	0.81
		Base		100.000001	8,645,247.08	100.004700	8,645,653.33	406.25	0.81
459200GX3	IBM CORP SR UNSECURED 07/16 1.95					1.95	22 Jul 2016		
		Local	4,594,949.000	100.342088	4,610,667.76	102.185400	4,695,367.02	84,699.26	0.44
		Base		100.342088	4,610,667.76	102.185400	4,695,367.02	84,699.26	0.44
459200HW4	IBM CORP SR UNSECURED 02/19 VAR					0.6051	12 Feb 2019		
		Local	1,512,918.000	100.000015	1,512,918.23	100.549100	1,521,225.43	8,307.20	0.14
		Base		100.000015	1,512,918.23	100.549100	1,521,225.43	8,307.20	0.14
46623EJB6	JPMORGAN CHASE + CO SR UNSECURED 09/15 VAR					1.3581	22 Sep 2015		
		Local	7,638,076.000	99.980107	7,636,556.52	100.751000	7,695,437.95	58,881.43	0.72
		Base		99.980107	7,636,556.52	100.751000	7,695,437.95	58,881.43	0.72
46625HJF8	JPMORGAN CHASE + CO SR UNSECURED 01/18 VAR					1.1336	25 Jan 2018		
		Local	3,509,970.000	100.222899	3,517,793.70	101.287700	3,555,167.88	37,374.18	0.33
		Base		100.222899	3,517,793.70	101.287700	3,555,167.88	37,374.18	0.33

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478373AB9	JOHNSON CONTROLS INC SR UNSECURED 11/17 1.4					1.4	02 Nov 2017		
		Local	4,000,000.000	99.886578	3,995,463.13	99.480500	3,979,220.00	-16,243.13	0.37
		Base		99.886578	3,995,463.13	99.480500	3,979,220.00	-16,243.13	0.37
48121CJM9	JP MORGAN CHASE BANK NA SUBORDINATED 06/16 VAR					0.5641	13 Jun 2016		
		Local	4,322,624.000	99.221440	4,288,969.77	99.718000	4,310,434.20	21,464.43	0.40
		Base		99.221440	4,288,969.77	99.718000	4,310,434.20	21,464.43	0.40
48125VBM1	JPMORGAN CHASE + CO SR UNSECURED 11/16 VAR					1.5349	23 Nov 2016		
		Local	4,322,624.000	99.948524	4,320,398.90	100.625000	4,349,640.40	29,241.50	0.41
		Base		99.948524	4,320,398.90	100.625000	4,349,640.40	29,241.50	0.41
49327M2A1	KEY BANK NA SR UNSECURED 02/18 1.65					1.65	01 Feb 2018		
		Local	3,025,836.000	99.937625	3,023,948.62	99.752600	3,018,350.08	-5,598.54	0.28
		Base		99.937625	3,023,948.62	99.752600	3,018,350.08	-5,598.54	0.28
58013MEQ3	MCDONALD S CORP SR UNSECURED 05/19 1.875					1.875	29 May 2019		
		Local	7,500,000.000	99.908758	7,493,156.87	99.505900	7,462,942.50	-30,214.37	0.70
		Base		99.908758	7,493,156.87	99.505900	7,462,942.50	-30,214.37	0.70
59217GAY5	MET LIFE GLOB FUNDING I SECURED 144A 01/18 1.5					1.5	10 Jan 2018		
		Local	2,161,312.000	99.667212	2,154,119.42	99.448400	2,149,390.20	-4,729.22	0.20
		Base		99.667212	2,154,119.42	99.448400	2,149,390.20	-4,729.22	0.20
594918AG9	MICROSOFT CORP SR UNSECURED 09/15 1.625					1.625	25 Sep 2015		
		Local	2,161,312.000	99.921231	2,159,609.56	101.125800	2,185,644.05	26,034.49	0.20
		Base		99.921231	2,159,609.56	101.125800	2,185,644.05	26,034.49	0.20
63534PAH0	NATIONAL CITY BANK SUBORDINATED 06/17 VAR					0.6031	07 Jun 2017		
		Local	8,104,919.000	99.512459	8,065,404.21	99.213800	8,041,198.13	-24,206.08	0.75
		Base		99.512459	8,065,404.21	99.213800	8,041,198.13	-24,206.08	0.75
637432MP7	NATIONAL RURAL UTIL COOP COLLATERAL T 02/15 1					1.0	02 Feb 2015		
		Local	864,525.000	99.973149	864,292.87	100.169600	865,991.23	1,698.36	0.08
		Base		99.973149	864,292.87	100.169600	865,991.23	1,698.36	0.08
64952WAW3	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 05/15 3					3.0	04 May 2015		
		Local	1,340,013.000	100.944536	1,352,669.91	101.315200	1,357,636.85	4,966.94	0.13
		Base		100.944536	1,352,669.91	101.315200	1,357,636.85	4,966.94	0.13

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64952WBC6	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 07/16 2.45					2.45	14 Jul 2016		
		Local	3,025,836.000	99.933610	3,023,827.16	102.996800	3,116,514.25	92,687.09	0.29
		Base		99.933610	3,023,827.16	102.996800	3,116,514.25	92,687.09	0.29
64952WBM4	NEW YORK LIFE GLOBAL FDG SECURED 144A 02/16 0.8					0.8	12 Feb 2016		
		Local	6,483,935.000	99.972374	6,482,143.77	100.296400	6,503,153.38	21,009.61	0.61
		Base		99.972374	6,482,143.77	100.296400	6,503,153.38	21,009.61	0.61
65474VAG6	NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A					0.4536	15 Feb 2018		
		Local	6,051,672.970	100.000000	6,051,672.97	100.000000	6,051,672.97	0.00	0.57
Original Face:		Base	6,051,673.000	100.000000	6,051,672.97	100.000000	6,051,672.97	0.00	0.57
65477NAD8	NISSAN AUTO LEASE TRUST NALT 2014 A A3					0.8	15 Feb 2017		
		Local	6,000,000.000	99.998916	5,999,934.97	100.074740	6,004,484.40	4,549.43	0.56
Original Face:		Base	6,000,000.000	99.998916	5,999,934.97	100.074740	6,004,484.40	4,549.43	0.56
69349LAJ7	PNC BANK NA SR UNSECURED 01/16 VAR					0.5431	28 Jan 2016		
		Local	2,161,312.000	99.999992	2,161,311.83	100.126000	2,164,035.25	2,723.42	0.20
		Base		99.999992	2,161,311.83	100.126000	2,164,035.25	2,723.42	0.20
717081DD2	PFIZER INC SR UNSECURED 01/17 0.9					0.9	15 Jan 2017		
		Local	6,483,935.000	99.902823	6,477,634.08	99.797400	6,470,798.55	-6,835.53	0.60
		Base		99.902823	6,477,634.08	99.797400	6,470,798.55	-6,835.53	0.60
717081DF7	PFIZER INC SR UNSECURED 06/18 VAR					0.5341	15 Jun 2018		
		Local	4,322,624.000	99.999991	4,322,623.60	100.218400	4,332,064.61	9,441.01	0.40
		Base		99.999991	4,322,623.60	100.218400	4,332,064.61	9,441.01	0.40
742718DS5	PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8					1.8	15 Nov 2015		
		Local	2,593,574.000	101.176911	2,624,098.07	101.480800	2,631,979.64	7,881.57	0.25
		Base		101.176911	2,624,098.07	101.480800	2,631,979.64	7,881.57	0.25
78008SWK8	ROYAL BANK OF CANADA UNSECURED 04/18 VAR					0.7326	30 Apr 2018		
		Local	8,645,247.000	99.739805	8,622,752.51	98.917400	8,551,653.56	-71,098.95	0.80
		Base		99.739805	8,622,752.51	98.917400	8,551,653.56	-71,098.95	0.80
78446JAA4	SLM STUDENT LOAN TRUST SLMA 2011 2 A1					0.752	25 Nov 2027		
		Local	1,859,023.820	99.846219	1,856,164.99	100.156200	1,861,927.62	5,762.63	0.17
Original Face:		Base	3,025,836.000	99.846219	1,856,164.99	100.156200	1,861,927.62	5,762.63	0.17

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78446VAA7	SLM STUDENT LOAN TRUST SLMA 2012 A A1 144A					1.5533	15 Aug 2025		
		Local	812,055.630	100.000000	812,055.63	101.087500	820,886.73	8,831.10	0.08
Original Face:		Base	1,729,049.000	100.000000	812,055.63	101.087500	820,886.73	8,831.10	0.08
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					0.852	25 Jan 2029		
		Local	1,531,185.400	99.999999	1,531,185.39	100.934200	1,545,489.73	14,304.34	0.14
Original Face:		Base	2,161,312.000	99.999999	1,531,185.39	100.934200	1,545,489.73	14,304.34	0.14
78447GAB7	SLM STUDENT LOAN TRUST SLMA 2012 6 A2					0.432	25 Sep 2019		
		Local	1,905,695.070	100.000001	1,905,695.08	99.949200	1,904,726.98	-968.10	0.18
Original Face:		Base	2,161,312.000	100.000001	1,905,695.08	99.949200	1,904,726.98	-968.10	0.18
78447MAB4	SLM STUDENT LOAN TRUST SLMA 2013 1 A2					0.402	25 Sep 2019		
		Local	7,348,460.030	100.000000	7,348,460.03	99.866000	7,338,613.09	-9,846.94	0.69
Original Face:		Base	7,348,460.000	100.000000	7,348,460.03	99.866000	7,338,613.09	-9,846.94	0.69
87612EBB1	TARGET CORP SR UNSECURED 06/19 2.3					2.3	26 Jun 2019		
		Local	7,000,000.000	99.790772	6,985,354.05	100.554000	7,038,780.00	53,425.95	0.66
		Base		99.790772	6,985,354.05	100.554000	7,038,780.00	53,425.95	0.66
88579YAD3	3M COMPANY SR UNSECURED 09/16 1.375					1.375	29 Sep 2016		
		Local	864,525.000	99.677676	861,738.43	101.432800	876,911.91	15,173.48	0.08
		Base		99.677676	861,738.43	101.432800	876,911.91	15,173.48	0.08
88579YAG6	3M COMPANY SR UNSECURED 06/19 1.625					1.625	15 Jun 2019		
		Local	7,000,000.000	98.753889	6,912,772.23	99.190600	6,943,342.00	30,569.77	0.65
		Base		98.753889	6,912,772.23	99.190600	6,943,342.00	30,569.77	0.65
89231RAC8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2014 B A3					0.76	15 Mar 2018		
		Local	6,000,000.000	99.985710	5,999,142.60	99.939840	5,996,390.40	-2,752.20	0.56
Original Face:		Base	6,000,000.000	99.985710	5,999,142.60	99.939840	5,996,390.40	-2,752.20	0.56
89233P5E2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2					2.0	15 Sep 2016		
		Local	3,458,099.000	99.806325	3,451,401.51	102.183500	3,533,606.59	82,205.08	0.33
		Base		99.806325	3,451,401.51	102.183500	3,533,606.59	82,205.08	0.33
89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
		Local	2,161,312.000	99.966091	2,160,579.13	99.861500	2,158,318.58	-2,260.55	0.20
		Base		99.966091	2,160,579.13	99.861500	2,158,318.58	-2,260.55	0.20

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89233P6T8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 VAR					0.4826	30 Oct 2017		
		Local	2,161,312.000	99.665434	2,154,080.99	99.234700	2,144,771.48	-9,309.51	0.20
		Base		99.665434	2,154,080.99	99.234700	2,144,771.48	-9,309.51	0.20
89236TAJ4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR					0.4826	30 Apr 2018		
		Local	8,645,247.000	100.000001	8,645,247.09	99.928100	8,639,031.07	-6,216.02	0.81
		Base		100.000001	8,645,247.09	99.928100	8,639,031.07	-6,216.02	0.81
912828D23	US TREASURY N/B 04/19 1.625					1.625	30 Apr 2019		
		Local	10,000,000.000	100.046659	10,004,665.85	100.445300	10,044,530.00	39,864.15	0.94
		Base		100.046659	10,004,665.85	100.445300	10,044,530.00	39,864.15	0.94
912828NL0	US TREASURY N/B 06/15 1.875					1.875	30 Jun 2015		
		Local	20,000,000.000	101.188217	20,237,643.38	101.140600	20,228,120.00	-9,523.38	1.89
		Base		101.188217	20,237,643.38	101.140600	20,228,120.00	-9,523.38	1.89
912828TB6	US TREASURY N/B 06/17 0.75					0.75	30 Jun 2017		
		Local	10,000,000.000	99.649885	9,964,988.53	99.820300	9,982,030.00	17,041.47	0.93
		Base		99.649885	9,964,988.53	99.820300	9,982,030.00	17,041.47	0.93
912828TD2	US TREASURY N/B 07/15 0.25					0.25	15 Jul 2015		
		Local	4,322,624.000	99.933511	4,319,749.95	100.085900	4,326,337.13	6,587.18	0.40
		Base		99.933511	4,319,749.95	100.085900	4,326,337.13	6,587.18	0.40
912828TK6	US TREASURY N/B 08/15 0.25					0.25	15 Aug 2015		
		Local	4,322,624.000	99.883913	4,317,605.98	100.093800	4,326,678.62	9,072.64	0.40
		Base		99.883913	4,317,605.98	100.093800	4,326,678.62	9,072.64	0.40
912828UK4	US TREASURY N/B 01/15 0.25					0.25	31 Jan 2015		
		Local	4,322,624.000	99.997545	4,322,517.86	100.039100	4,324,314.15	1,796.29	0.40
		Base		99.997545	4,322,517.86	100.039100	4,324,314.15	1,796.29	0.40
912828UZ1	US TREASURY N/B 04/18 0.625					0.625	30 Apr 2018		
		Local	2,161,312.000	99.126896	2,142,441.50	98.070300	2,119,605.16	-22,836.34	0.20
		Base		99.126896	2,142,441.50	98.070300	2,119,605.16	-22,836.34	0.20
912828WL0	US TREASURY N/B 05/19 1.5					1.5	31 May 2019		
		Local	20,000,000.000	99.242844	19,848,568.75	99.812500	19,962,500.00	113,931.25	1.86
		Base		99.242844	19,848,568.75	99.812500	19,962,500.00	113,931.25	1.86

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912828WM8	US TREASURY N/B 05/16 0.375					0.375	31 May 2016		
		Local	20,000,000.000	99.922967	19,984,593.38	100.070300	20,014,060.00	29,466.62	1.87
		Base		99.922967	19,984,593.38	100.070300	20,014,060.00	29,466.62	1.87
912828WQ9	US TREASURY N/B 06/16 0.5					0.5	30 Jun 2016		
		Local	20,000,000.000	99.973764	19,994,752.77	100.226600	20,045,320.00	50,567.23	1.87
		Base		99.973764	19,994,752.77	100.226600	20,045,320.00	50,567.23	1.87
92867MAD2	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2013 1 A4					0.78	22 Jul 2019		
		Local	6,483,935.320	99.990880	6,483,344.00	99.884400	6,476,439.89	-6,904.11	0.60
Original Face:		Base	6,483,935.000	99.990880	6,483,344.00	99.884400	6,476,439.89	-6,904.11	0.60
92976WBH8	WACHOVIA CORP SR UNSECURED 02/18 5.75					5.75	01 Feb 2018		
		Local	4,322,624.000	113.026513	4,885,711.18	112.847200	4,877,960.15	-7,751.03	0.46
		Base		113.026513	4,885,711.18	112.847200	4,877,960.15	-7,751.03	0.46
94974BFK1	WELLS FARGO + COMPANY SR UNSECURED 04/18 VAR					0.8606	23 Apr 2018		
		Local	4,322,624.000	99.999991	4,322,623.60	100.455000	4,342,291.94	19,668.34	0.41
		Base		99.999991	4,322,623.60	100.455000	4,342,291.94	19,668.34	0.41
94986RPR6	WELLS FARGO + COMPANY SR UNSECURED 05/18 VAR					0.5331	14 May 2018		
		Local	3,458,099.000	99.999996	3,458,098.86	99.929900	3,455,674.87	-2,423.99	0.32
		Base		99.999996	3,458,098.86	99.929900	3,455,674.87	-2,423.99	0.32
US DOLLAR Total									
		Local	771,005,289.140		773,888,940.44		771,037,754.47	-2,851,185.97	72.01
Original Face:		Base	424,815,190.000		773,888,940.44		771,037,754.47	-2,851,185.97	72.01
FIXED INCOME Total									
		Base	771,005,289.140		773,888,940.44		771,037,754.47	-2,851,185.97	72.01
Original Face:			424,815,190.000						

& 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: *October 31, 2014* *View Date:* *January 14, 2015*

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								
		1,070,680,973.440	Base	1,073,526,339.34		1,070,679,911.05	-2,846,428.29	100.00
Original Face:		424,815,190.000						

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

Books Closed

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	-427,300.440	Local	-427,300.44	-427,300.44	0.06	0.00		0.00
		Base	-427,300.44	-427,300.44	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	3,306,321.070	Local	3,306,321.07	3,306,321.07	0.44	0.00		0.00
		Base	3,306,321.07	3,306,321.07	0.44	0.00	0.00	0.00
EQUITY								
	18,771,898.636	Local	504,322,707.50	750,567,146.96	99.51	246,244,439.46		246,244,439.46
		Base	504,322,707.50	750,567,146.96	99.51	246,244,439.46	0.00	246,244,439.46
US DOLLAR Total								
	21,650,919.266	Local	507,201,728.13	753,446,167.59	100.00	246,244,439.46		246,244,439.46
		Base	507,201,728.13	753,446,167.59	100.00	246,244,439.46	0.00	246,244,439.46
FUND Total								
	21,650,919.266	Base	507,201,728.13	753,446,167.59	100.00	246,244,439.46	0.00	246,244,439.46

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	202,579.400	Local	202,579.40	202,579.40	0.04	0.00		0.00
		Base	202,579.40	202,579.40	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	13,607,191.260	Local	13,607,191.26	13,607,191.26	2.77	0.00		0.00
		Base	13,607,191.26	13,607,191.26	2.77	0.00	0.00	0.00
EQUITY								
	16,808,225.000	Local	355,816,651.75	477,124,897.08	97.19	121,308,245.33		121,308,245.33
		Base	355,816,651.75	477,124,897.08	97.19	121,308,245.33	0.00	121,308,245.33
US DOLLAR Total								
	30,617,995.660	Local	369,626,422.41	490,934,667.74	100.00	121,308,245.33		121,308,245.33
		Base	369,626,422.41	490,934,667.74	100.00	121,308,245.33	0.00	121,308,245.33
FUND Total								
	30,617,995.660	Base	369,626,422.41	490,934,667.74	100.00	121,308,245.33	0.00	121,308,245.33

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	8,888,606.280	Local	8,888,606.28	8,888,606.28	0.48	0.00		0.00
		Base	8,888,606.28	8,888,606.28	0.48	0.00	0.00	0.00
CASH EQUIVALENT								
	10,000,000.000	Local	10,006,288.27	10,006,288.27	0.54	0.00		0.00
		Base	10,006,288.27	10,006,288.27	0.54	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								
	1,730,447,836.790	Local	1,790,299,598.95	1,843,666,803.52	98.96	53,367,204.57		53,367,204.57
Original Face:	1,117,231,917.000	Base	1,790,299,598.95	1,843,666,803.52	98.96	53,367,204.57	0.00	53,367,204.57
US DOLLAR Total								
	1,749,822,302.900	Local	1,809,680,353.33	1,863,047,557.90	100.00	53,367,204.57		53,367,204.57
Original Face:	1,117,231,917.000	Base	1,809,680,353.33	1,863,047,557.90	100.00	53,367,204.57	0.00	53,367,204.57
FUND Total								
	1,749,822,302.900	Base	1,809,680,353.33	1,863,047,557.90	100.00	53,367,204.57	0.00	53,367,204.57
Original Face:	1,117,231,917.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	1,551,728.290	Local	1,551,728.29	1,551,728.29	0.61	0.00		0.00
		Base	1,551,728.29	1,551,728.29	0.61	0.00	0.00	0.00
CASH EQUIVALENT								
	88,273,000.000	Local	88,317,335.73	88,317,335.73	34.44	0.00		0.00
		Base	88,317,335.73	88,317,335.73	34.44	0.00	0.00	0.00
FIXED INCOME								
	162,967,595.750	Local	165,727,030.69	166,586,813.88	64.96	859,783.19		859,783.19
Original Face:	142,059,358.000	Base	165,727,030.69	166,586,813.88	64.96	859,783.19	0.00	859,783.19
US DOLLAR Total								
	252,792,324.040	Local	255,596,094.71	256,455,877.90	100.00	859,783.19		859,783.19
Original Face:	142,059,358.000	Base	255,596,094.71	256,455,877.90	100.00	859,783.19	0.00	859,783.19
FUND Total								
	252,792,324.040	Base	255,596,094.71	256,455,877.90	100.00	859,783.19	0.00	859,783.19
Original Face:	142,059,358.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	759,238.290	Local	759,238.29	759,238.29	0.52	0.00		0.00
		Base	759,238.29	759,238.29	0.52	0.00	0.00	0.00
CASH EQUIVALENT								
	21,288,443.510	Local	21,287,992.44	21,287,992.44	14.67	0.00		0.00
		Base	21,287,992.44	21,287,992.44	14.67	0.00	0.00	0.00
FIXED INCOME								
	119,905,702.270	Local	123,338,130.29	123,058,036.85	84.81	-280,093.44		-280,093.44
Original Face:	106,556,139.000	Base	123,338,130.29	123,058,036.85	84.81	-280,093.44	0.00	-280,093.44
US DOLLAR Total								
	141,953,384.070	Local	145,385,361.02	145,105,267.58	100.00	-280,093.44		-280,093.44
Original Face:	106,556,139.000	Base	145,385,361.02	145,105,267.58	100.00	-280,093.44	0.00	-280,093.44
FUND Total								
	141,953,384.070	Base	145,385,361.02	145,105,267.58	100.00	-280,093.44	0.00	-280,093.44
Original Face:	106,556,139.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	-916,927.580	Local	-916,927.58	-916,927.58	0.05	0.00		0.00
		Base	-916,927.58	-916,927.58	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	5,013,386.760	Local	5,013,386.76	5,013,386.76	0.27	0.00		0.00
		Base	5,013,386.76	5,013,386.76	0.27	0.00	0.00	0.00
EQUITY								
	30,296,789.000	Local	1,148,071,286.32	1,838,732,063.40	99.68	690,660,777.08		690,660,777.08
		Base	1,148,071,286.32	1,838,732,063.40	99.68	690,660,777.08	0.00	690,660,777.08
US DOLLAR Total								
	34,393,248.180	Local	1,152,167,745.50	1,842,828,522.58	100.00	690,660,777.08		690,660,777.08
		Base	1,152,167,745.50	1,842,828,522.58	100.00	690,660,777.08	0.00	690,660,777.08
FUND Total								
	34,393,248.180	Base	1,152,167,745.50	1,842,828,522.58	100.00	690,660,777.08	0.00	690,660,777.08

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	291,065,942.730	Local	291,072,526.30	291,072,526.30	32.91	0.00		0.00
		Base	291,072,526.30	291,072,526.30	32.91	0.00	0.00	0.00
FIXED INCOME								
	586,109,647.700	Local	597,989,189.12	593,265,183.82	67.09	-4,724,005.30		-4,724,005.30
Original Face:	703,221,595.000	Base	597,989,189.12	593,265,183.82	67.09	-4,724,005.30	0.00	-4,724,005.30
US DOLLAR Total								
	877,175,590.430	Local	889,061,715.42	884,337,710.12	100.00	-4,724,005.30		-4,724,005.30
Original Face:	703,221,595.000	Base	889,061,715.42	884,337,710.12	100.00	-4,724,005.30	0.00	-4,724,005.30
FUND Total								
	877,175,590.430	Base	889,061,715.42	884,337,710.12	100.00	-4,724,005.30	0.00	-4,724,005.30
Original Face:	703,221,595.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	553,343,513.490	Local	553,299,531.90	553,306,060.88	41.20	6,528.98		6,528.98
		Base	553,299,531.90	553,306,060.88	41.20	6,528.98	0.00	6,528.98
FIXED INCOME								
	788,511,884.550	Local	793,517,013.15	789,512,605.09	58.80	-4,004,408.06		-4,004,408.06
Original Face:	468,513,243.000	Base	793,517,013.15	789,512,605.09	58.80	-4,004,408.06	0.00	-4,004,408.06
US DOLLAR Total								
	1,341,855,398.040	Local	1,346,816,545.05	1,342,818,665.97	100.00	-3,997,879.08		-3,997,879.08
Original Face:	468,513,243.000	Base	1,346,816,545.05	1,342,818,665.97	100.00	-3,997,879.08	0.00	-3,997,879.08
FUND Total								
	1,341,855,398.040	Base	1,346,816,545.05	1,342,818,665.97	100.00	-3,997,879.08	0.00	-3,997,879.08
Original Face:	468,513,243.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	505,601.140	Local	505,601.14	505,601.14	0.50	0.00		0.00
		Base	505,601.14	505,601.14	0.50	0.00	0.00	0.00
CASH EQUIVALENT								
	5,500,598.260	Local	5,502,089.47	5,504,728.70	5.41	2,639.23		2,639.23
		Base	5,502,089.47	5,504,728.70	5.41	2,639.23	0.00	2,639.23
FIXED INCOME								
	95,186,967.600	Local	95,772,811.91	95,786,876.29	94.10	14,064.38		14,064.38
Original Face:	57,309,000.000	Base	95,772,811.91	95,786,876.29	94.10	14,064.38	0.00	14,064.38
US DOLLAR Total								
	101,193,167.000	Local	101,780,502.52	101,797,206.13	100.00	16,703.61		16,703.61
Original Face:	57,309,000.000	Base	101,780,502.52	101,797,206.13	100.00	16,703.61	0.00	16,703.61
FUND Total								
	101,193,167.000	Base	101,780,502.52	101,797,206.13	100.00	16,703.61	0.00	16,703.61
Original Face:	57,309,000.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	203,753,041.990	Local	203,744,466.88	203,744,466.88	25.30	0.00		0.00
		Base	203,744,466.88	203,744,466.88	25.30	0.00	0.00	0.00
FIXED INCOME								
	606,239,451.150	Local	607,245,300.37	601,433,260.74	74.70	-5,812,039.63		-5,812,039.63
Original Face:	314,099,535.000	Base	607,245,300.37	601,433,260.74	74.70	-5,812,039.63	0.00	-5,812,039.63
US DOLLAR Total								
	809,992,493.120	Local	810,989,767.23	805,177,727.60	100.00	-5,812,039.63		-5,812,039.63
Original Face:	314,099,535.000	Base	810,989,767.23	805,177,727.60	100.00	-5,812,039.63	0.00	-5,812,039.63
FUND Total								
	809,992,493.120	Base	810,989,767.23	805,177,727.60	100.00	-5,812,039.63	0.00	-5,812,039.63
Original Face:	314,099,535.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-0.010	Local	-0.01	-0.01	0.00	0.00		0.00
		Base	-0.01	-0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,179,363,190.860	Local	1,179,342,590.43	1,179,340,433.02	86.55	-2,157.41		-2,157.41
		Base	1,179,342,590.43	1,179,340,433.02	86.55	-2,157.41	0.00	-2,157.41
FIXED INCOME								
	182,870,592.310	Local	183,250,010.30	183,231,975.77	13.45	-18,034.53		-18,034.53
Original Face:	223,700,000.000	Base	183,250,010.30	183,231,975.77	13.45	-18,034.53	0.00	-18,034.53
US DOLLAR Total								
	1,362,233,783.160	Local	1,362,592,600.72	1,362,572,408.78	100.00	-20,191.94		-20,191.94
Original Face:	223,700,000.000	Base	1,362,592,600.72	1,362,572,408.78	100.00	-20,191.94	0.00	-20,191.94
FUND Total								
	1,362,233,783.160	Base	1,362,592,600.72	1,362,572,408.78	100.00	-20,191.94	0.00	-20,191.94
Original Face:	223,700,000.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	-4,215.400	Local	-4,215.40	-4,215.40	0.00	0.00		0.00
		Base	-4,215.40	-4,215.40	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	843,168,015.960	Local	843,237,823.72	843,238,318.72	96.01	495.00		495.00
		Base	843,237,823.72	843,238,318.72	96.01	495.00	0.00	495.00
FIXED INCOME								
	35,000,000.000	Local	35,051,737.05	35,051,140.00	3.99	-597.05		-597.05
		Base	35,051,737.05	35,051,140.00	3.99	-597.05	0.00	-597.05
US DOLLAR Total								
	878,163,800.560	Local	878,285,345.37	878,285,243.32	100.00	-102.05		-102.05
		Base	878,285,345.37	878,285,243.32	100.00	-102.05	0.00	-102.05
FUND Total								
	878,163,800.560	Base	878,285,345.37	878,285,243.32	100.00	-102.05	0.00	-102.05

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	22,480,300.220	Local	22,480,733.06	22,480,733.06	7.40	0.00		0.00
		Base	22,480,733.06	22,480,733.06	7.40	0.00	0.00	0.00
FIXED INCOME								
	269,660,000.000	Local	281,041,776.29	281,256,453.80	92.60	214,677.51		214,677.51
		Base	281,041,776.29	281,256,453.80	92.60	214,677.51	0.00	214,677.51
US DOLLAR Total								
	292,140,300.220	Local	303,522,509.35	303,737,186.86	100.00	214,677.51		214,677.51
		Base	303,522,509.35	303,737,186.86	100.00	214,677.51	0.00	214,677.51
FUND Total								
	292,140,300.220	Base	303,522,509.35	303,737,186.86	100.00	214,677.51	0.00	214,677.51

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	1,831,225.410	Local	1,831,225.41	1,831,225.41	0.60	0.00		0.00
		Base	1,831,225.41	1,831,225.41	0.60	0.00	0.00	0.00
CASH EQUIVALENT								
	53,836,196.410	Local	53,836,021.41	53,836,021.41	17.64	0.00		0.00
		Base	53,836,021.41	53,836,021.41	17.64	0.00	0.00	0.00
FIXED INCOME								
	245,010,592.050	Local	246,832,908.26	249,553,659.24	81.76	2,720,750.98		2,720,750.98
Original Face:	181,559,028.000	Base	246,832,908.26	249,553,659.24	81.76	2,720,750.98	0.00	2,720,750.98
US DOLLAR Total								
	300,678,013.870	Local	302,500,155.08	305,220,906.06	100.00	2,720,750.98		2,720,750.98
Original Face:	181,559,028.000	Base	302,500,155.08	305,220,906.06	100.00	2,720,750.98	0.00	2,720,750.98
FUND Total								
	300,678,013.870	Base	302,500,155.08	305,220,906.06	100.00	2,720,750.98	0.00	2,720,750.98
Original Face:	181,559,028.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	409,567.180	Local	409,567.18	409,567.18	3.41	0.00		0.00
		Base	409,567.18	409,567.18	3.41	0.00	0.00	0.00
EQUITY								
	5,953,517.122	Local	5,958,451.16	5,958,453.96	49.55	2.80		2.80
		Base	5,958,451.16	5,958,453.96	49.55	2.80	0.00	2.80
FIXED INCOME								
	5,698,053.880	Local	5,739,869.66	5,656,170.11	47.04	-83,699.55		-83,699.55
Original Face:	10,596,315.000	Base	5,739,869.66	5,656,170.11	47.04	-83,699.55	0.00	-83,699.55
US DOLLAR Total								
	12,061,138.182	Local	12,107,888.00	12,024,191.25	100.00	-83,696.75		-83,696.75
Original Face:	10,596,315.000	Base	12,107,888.00	12,024,191.25	100.00	-83,696.75	0.00	-83,696.75
FUND Total								
	12,061,138.182	Base	12,107,888.00	12,024,191.25	100.00	-83,696.75	0.00	-83,696.75
Original Face:	10,596,315.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	371,759.340	Local	371,759.34	371,759.34	0.11	0.00		0.00
		Base	371,759.34	371,759.34	0.11	0.00	0.00	0.00
CASH EQUIVALENT								
	31,500,000.000	Local	31,503,722.02	31,504,722.02	9.34	1,000.00		1,000.00
		Base	31,503,722.02	31,504,722.02	9.34	1,000.00	0.00	1,000.00
FIXED INCOME								
	301,704,881.150	Local	306,842,773.97	305,290,245.20	90.55	-1,552,528.77		-1,552,528.77
Original Face:	202,695,168.000	Base	306,842,773.97	305,290,245.20	90.55	-1,552,528.77	0.00	-1,552,528.77
US DOLLAR Total								
	333,576,640.490	Local	338,718,255.33	337,166,726.56	100.00	-1,551,528.77		-1,551,528.77
Original Face:	202,695,168.000	Base	338,718,255.33	337,166,726.56	100.00	-1,551,528.77	0.00	-1,551,528.77
FUND Total								
	333,576,640.490	Base	338,718,255.33	337,166,726.56	100.00	-1,551,528.77	0.00	-1,551,528.77
Original Face:	202,695,168.000							

Holdings

Currency Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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								
	604,698.300	Local	604,698.30	604,698.30	0.06	0.00		0.00
		Base	604,698.30	604,698.30	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	299,070,986.000	Local	299,032,700.60	299,037,458.28	27.93	4,757.68		4,757.68
		Base	299,032,700.60	299,037,458.28	27.93	4,757.68	0.00	4,757.68
FIXED INCOME								
	771,005,289.140	Local	773,888,940.44	771,037,754.47	72.01	-2,851,185.97		-2,851,185.97
Original Face:	424,815,190.000	Base	773,888,940.44	771,037,754.47	72.01	-2,851,185.97	0.00	-2,851,185.97
US DOLLAR Total								
	1,070,680,973.440	Local	1,073,526,339.34	1,070,679,911.05	100.00	-2,846,428.29		-2,846,428.29
Original Face:	424,815,190.000	Base	1,073,526,339.34	1,070,679,911.05	100.00	-2,846,428.29	0.00	-2,846,428.29
FUND Total								
	1,070,680,973.440	Base	1,073,526,339.34	1,070,679,911.05	100.00	-2,846,428.29	0.00	-2,846,428.29
Original Face:	424,815,190.000							

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	-427,300.440	-427,300.44	-427,300.44	0.06	0.00	0.00	0.00
CASH Total	-427,300.440	-427,300.44	-427,300.44	0.06	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,306,321.070	3,306,321.07	3,306,321.07	0.44	0.00	0.00	0.00
CASH EQUIVALENT Total	3,306,321.070	3,306,321.07	3,306,321.07	0.44	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	18,771,898.636	504,322,707.50	750,567,146.96	99.51	246,244,439.46	0.00	246,244,439.46
EQUITY Total	18,771,898.636	504,322,707.50	750,567,146.96	99.51	246,244,439.46	0.00	246,244,439.46

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	21,650,919.266	507,201,728.13	753,446,167.59	100.00	246,244,439.46	0.00	246,244,439.46

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	202,579.400	202,579.40	202,579.40	0.04	0.00	0.00	0.00
CASH Total	202,579.400	202,579.40	202,579.40	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	13,607,191.260	13,607,191.26	13,607,191.26	2.77	0.00	0.00	0.00
CASH EQUIVALENT Total	13,607,191.260	13,607,191.26	13,607,191.26	2.77	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR							
	16,808,225.000	355,816,651.75	477,124,897.08	97.19	121,308,245.33	0.00	121,308,245.33
EQUITY Total							
	16,808,225.000	355,816,651.75	477,124,897.08	97.19	121,308,245.33	0.00	121,308,245.33

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	30,617,995.660	369,626,422.41	490,934,667.74	100.00	121,308,245.33	0.00	121,308,245.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	8,888,606.280	8,888,606.28	8,888,606.28	0.48	0.00	0.00	0.00
CASH Total	8,888,606.280	8,888,606.28	8,888,606.28	0.48	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	10,000,000.000	10,006,288.27	10,006,288.27	0.54	0.00	0.00	0.00
CASH EQUIVALENT Total	10,000,000.000	10,006,288.27	10,006,288.27	0.54	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
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	1,730,447,836.790	1,790,299,598.95	1,843,666,803.52	98.96	53,367,204.57	0.00	53,367,204.57
FIXED INCOME Total	1,730,447,836.790	1,790,299,598.95	1,843,666,803.52	98.96	53,367,204.57	0.00	53,367,204.57

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	1,749,822,302.900	1,809,680,353.33	1,863,047,557.90	100.00	53,367,204.57	0.00	53,367,204.57

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	1,551,728.290	1,551,728.29	1,551,728.29	0.61	0.00	0.00	0.00
CASH Total	1,551,728.290	1,551,728.29	1,551,728.29	0.61	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	88,273,000.000	88,317,335.73	88,317,335.73	34.44	0.00	0.00	0.00
CASH EQUIVALENT Total	88,273,000.000	88,317,335.73	88,317,335.73	34.44	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	162,967,595.750	165,727,030.69	166,586,813.88	64.96	859,783.19	0.00	859,783.19
FIXED INCOME Total							
	162,967,595.750	165,727,030.69	166,586,813.88	64.96	859,783.19	0.00	859,783.19

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	252,792,324.040	255,596,094.71	256,455,877.90	100.00	859,783.19	0.00	859,783.19

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	759,238.290	759,238.29	759,238.29	0.52	0.00	0.00	0.00
CASH Total	759,238.290	759,238.29	759,238.29	0.52	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	21,288,443.510	21,287,992.44	21,287,992.44	14.67	0.00	0.00	0.00
CASH EQUIVALENT Total	21,288,443.510	21,287,992.44	21,287,992.44	14.67	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							
	119,905,702.270	123,338,130.29	123,058,036.85	84.81	-280,093.44	0.00	-280,093.44
FIXED INCOME Total							
	119,905,702.270	123,338,130.29	123,058,036.85	84.81	-280,093.44	0.00	-280,093.44

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	141,953,384.070	145,385,361.02	145,105,267.58	100.00	-280,093.44	0.00	-280,093.44

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	-916,927.580	-916,927.58	-916,927.58	0.05	0.00	0.00	0.00
CASH Total	-916,927.580	-916,927.58	-916,927.58	0.05	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	5,013,386.760	5,013,386.76	5,013,386.76	0.27	0.00	0.00	0.00
CASH EQUIVALENT Total	5,013,386.760	5,013,386.76	5,013,386.76	0.27	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	30,296,789.000	1,148,071,286.32	1,838,732,063.40	99.68	690,660,777.08	0.00	690,660,777.08
EQUITY Total	30,296,789.000	1,148,071,286.32	1,838,732,063.40	99.68	690,660,777.08	0.00	690,660,777.08

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	34,393,248.180	1,152,167,745.50	1,842,828,522.58	100.00	690,660,777.08	0.00	690,660,777.08

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	291,065,942.730	291,072,526.30	291,072,526.30	32.91	0.00	0.00	0.00
CASH EQUIVALENT Total	291,065,942.730	291,072,526.30	291,072,526.30	32.91	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	586,109,647.700	597,989,189.12	593,265,183.82	67.09	-4,724,005.30	0.00	-4,724,005.30
FIXED INCOME Total							
	586,109,647.700	597,989,189.12	593,265,183.82	67.09	-4,724,005.30	0.00	-4,724,005.30

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	877,175,590.430	889,061,715.42	884,337,710.12	100.00	-4,724,005.30	0.00	-4,724,005.30

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	553,343,513.490	553,299,531.90	553,306,060.88	41.20	6,528.98	0.00	6,528.98
CASH EQUIVALENT Total	553,343,513.490	553,299,531.90	553,306,060.88	41.20	6,528.98	0.00	6,528.98

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	788,511,884.550	793,517,013.15	789,512,605.09	58.80	-4,004,408.06	0.00	-4,004,408.06
FIXED INCOME Total							
	788,511,884.550	793,517,013.15	789,512,605.09	58.80	-4,004,408.06	0.00	-4,004,408.06

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	1,341,855,398.040	1,346,816,545.05	1,342,818,665.97	100.00	-3,997,879.08	0.00	-3,997,879.08

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	505,601.140	505,601.14	505,601.14	0.50	0.00	0.00	0.00
CASH Total	505,601.140	505,601.14	505,601.14	0.50	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	5,500,598.260	5,502,089.47	5,504,728.70	5.41	2,639.23	0.00	2,639.23
CASH EQUIVALENT Total	5,500,598.260	5,502,089.47	5,504,728.70	5.41	2,639.23	0.00	2,639.23

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	95,186,967.600	95,772,811.91	95,786,876.29	94.10	14,064.38	0.00	14,064.38
FIXED INCOME Total	95,186,967.600	95,772,811.91	95,786,876.29	94.10	14,064.38	0.00	14,064.38

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	101,193,167.000	101,780,502.52	101,797,206.13	100.00	16,703.61	0.00	16,703.61

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH Total	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	203,753,041.990	203,744,466.88	203,744,466.88	25.30	0.00	0.00	0.00
CASH EQUIVALENT Total	203,753,041.990	203,744,466.88	203,744,466.88	25.30	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	606,239,451.150	607,245,300.37	601,433,260.74	74.70	-5,812,039.63	0.00	-5,812,039.63
FIXED INCOME Total	606,239,451.150	607,245,300.37	601,433,260.74	74.70	-5,812,039.63	0.00	-5,812,039.63

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	809,992,493.120	810,989,767.23	805,177,727.60	100.00	-5,812,039.63	0.00	-5,812,039.63

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

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

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,179,363,190.860	1,179,342,590.43	1,179,340,433.02	86.55	-2,157.41	0.00	-2,157.41
CASH EQUIVALENT Total	1,179,363,190.860	1,179,342,590.43	1,179,340,433.02	86.55	-2,157.41	0.00	-2,157.41

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	182,870,592.310	183,250,010.30	183,231,975.77	13.45	-18,034.53	0.00	-18,034.53
FIXED INCOME Total	182,870,592.310	183,250,010.30	183,231,975.77	13.45	-18,034.53	0.00	-18,034.53

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	1,362,233,783.160	1,362,592,600.72	1,362,572,408.78	100.00	-20,191.94	0.00	-20,191.94

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	-4,215.400	-4,215.40	-4,215.40	0.00	0.00	0.00	0.00
CASH Total	-4,215.400	-4,215.40	-4,215.40	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	843,168,015.960	843,237,823.72	843,238,318.72	96.01	495.00	0.00	495.00
CASH EQUIVALENT Total	843,168,015.960	843,237,823.72	843,238,318.72	96.01	495.00	0.00	495.00

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							
	35,000,000.000	35,051,737.05	35,051,140.00	3.99	-597.05	0.00	-597.05
FIXED INCOME Total							
	35,000,000.000	35,051,737.05	35,051,140.00	3.99	-597.05	0.00	-597.05

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	878,163,800.560	878,285,345.37	878,285,243.32	100.00	-102.05	0.00	-102.05

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	22,480,300.220	22,480,733.06	22,480,733.06	7.40	0.00	0.00	0.00
CASH EQUIVALENT Total	22,480,300.220	22,480,733.06	22,480,733.06	7.40	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							
	269,660,000.000	281,041,776.29	281,256,453.80	92.60	214,677.51	0.00	214,677.51
FIXED INCOME Total							
	269,660,000.000	281,041,776.29	281,256,453.80	92.60	214,677.51	0.00	214,677.51

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	292,140,300.220	303,522,509.35	303,737,186.86	100.00	214,677.51	0.00	214,677.51

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	1,831,225.410	1,831,225.41	1,831,225.41	0.60	0.00	0.00	0.00
CASH Total	1,831,225.410	1,831,225.41	1,831,225.41	0.60	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	53,836,196.410	53,836,021.41	53,836,021.41	17.64	0.00	0.00	0.00
CASH EQUIVALENT Total	53,836,196.410	53,836,021.41	53,836,021.41	17.64	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							
	245,010,592.050	246,832,908.26	249,553,659.24	81.76	2,720,750.98	0.00	2,720,750.98
FIXED INCOME Total							
	245,010,592.050	246,832,908.26	249,553,659.24	81.76	2,720,750.98	0.00	2,720,750.98

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	300,678,013.870	302,500,155.08	305,220,906.06	100.00	2,720,750.98	0.00	2,720,750.98

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	409,567.180	409,567.18	409,567.18	3.41	0.00	0.00	0.00
CASH EQUIVALENT Total	409,567.180	409,567.18	409,567.18	3.41	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	49.55	2.80	0.00	2.80
EQUITY Total	5,953,517.122	5,958,451.16	5,958,453.96	49.55	2.80	0.00	2.80

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	5,698,053.880	5,739,869.66	5,656,170.11	47.04	-83,699.55	0.00	-83,699.55
FIXED INCOME Total							
	5,698,053.880	5,739,869.66	5,656,170.11	47.04	-83,699.55	0.00	-83,699.55

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	12,061,138.182	12,107,888.00	12,024,191.25	100.00	-83,696.75	0.00	-83,696.75

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	371,759.340	371,759.34	371,759.34	0.11	0.00	0.00	0.00
CASH Total	371,759.340	371,759.34	371,759.34	0.11	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	31,500,000.000	31,503,722.02	31,504,722.02	9.34	1,000.00	0.00	1,000.00
CASH EQUIVALENT Total	31,500,000.000	31,503,722.02	31,504,722.02	9.34	1,000.00	0.00	1,000.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	301,704,881.150	306,842,773.97	305,290,245.20	90.55	-1,552,528.77	0.00	-1,552,528.77
FIXED INCOME Total							
	301,704,881.150	306,842,773.97	305,290,245.20	90.55	-1,552,528.77	0.00	-1,552,528.77

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	333,576,640.490	338,718,255.33	337,166,726.56	100.00	-1,551,528.77	0.00	-1,551,528.77

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	604,698.300	604,698.30	604,698.30	0.06	0.00	0.00	0.00
CASH Total	604,698.300	604,698.30	604,698.30	0.06	0.00	0.00	0.00

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	299,070,986.000	299,032,700.60	299,037,458.28	27.93	4,757.68	0.00	4,757.68
CASH EQUIVALENT Total	299,070,986.000	299,032,700.60	299,037,458.28	27.93	4,757.68	0.00	4,757.68

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	771,005,289.140	773,888,940.44	771,037,754.47	72.01	-2,851,185.97	0.00	-2,851,185.97
FIXED INCOME Total							
	771,005,289.140	773,888,940.44	771,037,754.47	72.01	-2,851,185.97	0.00	-2,851,185.97

Holdings

Asset Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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	1,070,680,973.440	1,073,526,339.34	1,070,679,911.05	100.00	-2,846,428.29	0.00	-2,846,428.29

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	-427,300.440	-427,300.44	-427,300.44	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							
	3,306,321.070	3,306,321.07	3,306,321.07	0.44	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							
	18,771,898.636	504,322,707.50	750,567,146.96	99.51	246,244,439.46	0.00	246,244,439.46
					266,288,165.18 GN	0.00 GN	266,288,165.18 GN
					-20,043,725.72 LS	0.00 LS	-20,043,725.72 LS
FUND Total							
0.000	21,650,919.266	507,201,728.13	753,446,167.59	100.00	246,244,439.46	0.00	246,244,439.46
					266,288,165.18 GN	0.00 GN	266,288,165.18 GN
					-20,043,725.72 LS	0.00 LS	-20,043,725.72 LS

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	202,579.400	202,579.40	202,579.40	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							
	13,607,191.260	13,607,191.26	13,607,191.26	2.77	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	16,808,225.000	355,816,651.75	477,124,897.08	97.19	121,308,245.33	0.00	121,308,245.33
					139,361,552.55 GN	0.00 GN	139,361,552.55 GN
					-18,053,307.22 LS	0.00 LS	-18,053,307.22 LS
FUND Total							
0.000	30,617,995.660	369,626,422.41	490,934,667.74	100.00	121,308,245.33	0.00	121,308,245.33
					139,361,552.55 GN	0.00 GN	139,361,552.55 GN
					-18,053,307.22 LS	0.00 LS	-18,053,307.22 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							
	8,888,606.280	8,888,606.28	8,888,606.28	0.48	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	10,000,000.000	10,006,288.27	10,006,288.27	0.54	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
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							
	1,730,447,836.790	1,790,299,598.95	1,843,666,803.52	98.96	53,367,204.57	0.00	53,367,204.57
					60,584,407.00 GN	0.00 GN	60,584,407.00 GN
					-7,217,202.43 LS	0.00 LS	-7,217,202.43 LS
Original Face:	1,117,231,917.000						
FUND Total							
0.000	1,749,822,302.900	1,809,680,353.33	1,863,047,557.90	100.00	53,367,204.57	0.00	53,367,204.57
					60,584,407.00 GN	0.00 GN	60,584,407.00 GN
					-7,217,202.43 LS	0.00 LS	-7,217,202.43 LS
Original Face:	1,117,231,917.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	1,551,728.290	1,551,728.29	1,551,728.29	0.61	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	88,273,000.000	88,317,335.73	88,317,335.73	34.44	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							
	162,967,595.750	165,727,030.69	166,586,813.88	64.96	859,783.19	0.00	859,783.19
					1,244,895.95 GN	0.00 GN	1,244,895.95 GN
					-385,112.76 LS	0.00 LS	-385,112.76 LS
Original Face:	142,059,358.000						
FUND Total							
0.000	252,792,324.040	255,596,094.71	256,455,877.90	100.00	859,783.19	0.00	859,783.19
					1,244,895.95 GN	0.00 GN	1,244,895.95 GN
					-385,112.76 LS	0.00 LS	-385,112.76 LS
Original Face:	142,059,358.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	759,238.290	759,238.29	759,238.29	0.52	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							
	21,288,443.510	21,287,992.44	21,287,992.44	14.67	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							
	119,905,702.270	123,338,130.29	123,058,036.85	84.81	-280,093.44	0.00	-280,093.44
					270,231.11 GN	0.00 GN	270,231.11 GN
					-550,324.55 LS	0.00 LS	-550,324.55 LS
Original Face:	106,556,139.000						
FUND Total							
0.000	141,953,384.070	145,385,361.02	145,105,267.58	100.00	-280,093.44	0.00	-280,093.44
					270,231.11 GN	0.00 GN	270,231.11 GN
					-550,324.55 LS	0.00 LS	-550,324.55 LS
Original Face:	106,556,139.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	-916,927.580	-916,927.58	-916,927.58	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	5,013,386.760	5,013,386.76	5,013,386.76	0.27	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							
	30,296,789.000	1,148,071,286.32	1,838,732,063.40	99.68	690,660,777.08	0.00	690,660,777.08
					743,278,040.96 GN	0.00 GN	743,278,040.96 GN
					-52,617,263.88 LS	0.00 LS	-52,617,263.88 LS
FUND Total							
0.000	34,393,248.180	1,152,167,745.50	1,842,828,522.58	100.00	690,660,777.08	0.00	690,660,777.08
					743,278,040.96 GN	0.00 GN	743,278,040.96 GN
					-52,617,263.88 LS	0.00 LS	-52,617,263.88 LS

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	291,065,942.730	291,072,526.30	291,072,526.30	32.91	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							
	586,109,647.700	597,989,189.12	593,265,183.82	67.09	-4,724,005.30	0.00	-4,724,005.30
					1,675,896.46 GN	0.00 GN	1,675,896.46 GN
					-6,399,901.76 LS	0.00 LS	-6,399,901.76 LS
Original Face:	703,221,595.000						
FUND Total							
0.000	877,175,590.430	889,061,715.42	884,337,710.12	100.00	-4,724,005.30	0.00	-4,724,005.30
					1,675,896.46 GN	0.00 GN	1,675,896.46 GN
					-6,399,901.76 LS	0.00 LS	-6,399,901.76 LS
Original Face:	703,221,595.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	553,343,513.490	553,299,531.90	553,306,060.88	41.20	6,528.98	0.00	6,528.98
					6,528.98 GN	0.00 GN	6,528.98 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	788,511,884.550	793,517,013.15	789,512,605.09	58.80	-4,004,408.06	0.00	-4,004,408.06
					2,199,851.66 GN	0.00 GN	2,199,851.66 GN
					-6,204,259.72 LS	0.00 LS	-6,204,259.72 LS
Original Face:	468,513,243.000						
FUND Total							
0.000	1,341,855,398.040	1,346,816,545.05	1,342,818,665.97	100.00	-3,997,879.08	0.00	-3,997,879.08
					2,206,380.64 GN	0.00 GN	2,206,380.64 GN
					-6,204,259.72 LS	0.00 LS	-6,204,259.72 LS
Original Face:	468,513,243.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	505,601.140	505,601.14	505,601.14	0.50	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							
	5,500,598.260	5,502,089.47	5,504,728.70	5.41	2,639.23	0.00	2,639.23
					2,639.23 GN	0.00 GN	2,639.23 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	95,186,967.600	95,772,811.91	95,786,876.29	94.10	14,064.38	0.00	14,064.38
					94,806.92 GN	0.00 GN	94,806.92 GN
					-80,742.54 LS	0.00 LS	-80,742.54 LS
Original Face:	57,309,000.000						
FUND Total							
0.000	101,193,167.000	101,780,502.52	101,797,206.13	100.00	16,703.61	0.00	16,703.61
					97,446.15 GN	0.00 GN	97,446.15 GN
					-80,742.54 LS	0.00 LS	-80,742.54 LS
Original Face:	57,309,000.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.020	-0.02	-0.02	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							
	203,753,041.990	203,744,466.88	203,744,466.88	25.30	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							
	606,239,451.150	607,245,300.37	601,433,260.74	74.70	-5,812,039.63	0.00	-5,812,039.63
					443,133.14 GN	0.00 GN	443,133.14 GN
					-6,255,172.77 LS	0.00 LS	-6,255,172.77 LS
Original Face: 314,099,535.000							
FUND Total							
0.000	809,992,493.120	810,989,767.23	805,177,727.60	100.00	-5,812,039.63	0.00	-5,812,039.63
					443,133.14 GN	0.00 GN	443,133.14 GN
					-6,255,172.77 LS	0.00 LS	-6,255,172.77 LS
Original Face: 314,099,535.000							

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

STATE STREET.

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-0.010	-0.01	-0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,179,363,190.860	1,179,342,590.43	1,179,340,433.02	86.55	-2,157.41	0.00	-2,157.41
					839.49 GN	0.00 GN	839.49 GN
					-2,996.90 LS	0.00 LS	-2,996.90 LS
FIXED INCOME							
	182,870,592.310	183,250,010.30	183,231,975.77	13.45	-18,034.53	0.00	-18,034.53
					15,346.08 GN	0.00 GN	15,346.08 GN
					-33,380.61 LS	0.00 LS	-33,380.61 LS
Original Face:	223,700,000.000						
FUND Total							
0.000	1,362,233,783.160	1,362,592,600.72	1,362,572,408.78	100.00	-20,191.94	0.00	-20,191.94
					16,185.57 GN	0.00 GN	16,185.57 GN
					-36,377.51 LS	0.00 LS	-36,377.51 LS
Original Face:	223,700,000.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	-4,215.400	-4,215.40	-4,215.40	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							
	843,168,015.960	843,237,823.72	843,238,318.72	96.01	495.00	0.00	495.00
					495.00 GN	0.00 GN	495.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	35,000,000.000	35,051,737.05	35,051,140.00	3.99	-597.05	0.00	-597.05
					887.48 GN	0.00 GN	887.48 GN
					-1,484.53 LS	0.00 LS	-1,484.53 LS
FUND Total							
0.000	878,163,800.560	878,285,345.37	878,285,243.32	100.00	-102.05	0.00	-102.05
					1,382.48 GN	0.00 GN	1,382.48 GN
					-1,484.53 LS	0.00 LS	-1,484.53 LS

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	22,480,300.220	22,480,733.06	22,480,733.06	7.40	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							
	269,660,000.000	281,041,776.29	281,256,453.80	92.60	214,677.51	0.00	214,677.51
					254,996.58 GN	0.00 GN	254,996.58 GN
					-40,319.07 LS	0.00 LS	-40,319.07 LS
FUND Total							
0.000	292,140,300.220	303,522,509.35	303,737,186.86	100.00	214,677.51	0.00	214,677.51
					254,996.58 GN	0.00 GN	254,996.58 GN
					-40,319.07 LS	0.00 LS	-40,319.07 LS

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	1,831,225.410	1,831,225.41	1,831,225.41	0.60	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	53,836,196.410	53,836,021.41	53,836,021.41	17.64	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							
	245,010,592.050	246,832,908.26	249,553,659.24	81.76	2,720,750.98	0.00	2,720,750.98
					3,474,912.28 GN	0.00 GN	3,474,912.28 GN
					-754,161.30 LS	0.00 LS	-754,161.30 LS
Original Face:	181,559,028.000						
FUND Total							
0.000	300,678,013.870	302,500,155.08	305,220,906.06	100.00	2,720,750.98	0.00	2,720,750.98
					3,474,912.28 GN	0.00 GN	3,474,912.28 GN
					-754,161.30 LS	0.00 LS	-754,161.30 LS
Original Face:	181,559,028.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	409,567.180	409,567.18	409,567.18	3.41	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	5,953,517.122	5,958,451.16	5,958,453.96	49.55	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							
	5,698,053.880	5,739,869.66	5,656,170.11	47.04	-83,699.55	0.00	-83,699.55
					57,482.35 GN	0.00 GN	57,482.35 GN
					-141,181.90 LS	0.00 LS	-141,181.90 LS
Original Face:	10,596,315.000						
FUND Total							
0.000	12,061,138.182	12,107,888.00	12,024,191.25	100.00	-83,696.75	0.00	-83,696.75
					57,485.15 GN	0.00 GN	57,485.15 GN
					-141,181.90 LS	0.00 LS	-141,181.90 LS
Original Face:	10,596,315.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	371,759.340	371,759.34	371,759.34	0.11	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							
	31,500,000.000	31,503,722.02	31,504,722.02	9.34	1,000.00	0.00	1,000.00
					1,000.00 GN	0.00 GN	1,000.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	301,704,881.150	306,842,773.97	305,290,245.20	90.55	-1,552,528.77	0.00	-1,552,528.77
					1,131,021.13 GN	0.00 GN	1,131,021.13 GN
					-2,683,549.90 LS	0.00 LS	-2,683,549.90 LS
Original Face:	202,695,168.000						
FUND Total							
0.000	333,576,640.490	338,718,255.33	337,166,726.56	100.00	-1,551,528.77	0.00	-1,551,528.77
					1,132,021.13 GN	0.00 GN	1,132,021.13 GN
					-2,683,549.90 LS	0.00 LS	-2,683,549.90 LS
Original Face:	202,695,168.000						

Holdings

Fund Summary

As of: *October 31, 2014*

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

View Date: *January 14, 2015*

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							
	604,698.300	604,698.30	604,698.30	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							
	299,070,986.000	299,032,700.60	299,037,458.28	27.93	4,757.68	0.00	4,757.68
					4,970.88 GN	0.00 GN	4,970.88 GN
					-213.20 LS	0.00 LS	-213.20 LS
FIXED INCOME							
	771,005,289.140	773,888,940.44	771,037,754.47	72.01	-2,851,185.97	0.00	-2,851,185.97
					2,038,722.23 GN	0.00 GN	2,038,722.23 GN
					-4,889,908.20 LS	0.00 LS	-4,889,908.20 LS
Original Face:	424,815,190.000						
FUND Total							
0.000	1,070,680,973.440	1,073,526,339.34	1,070,679,911.05	100.00	-2,846,428.29	0.00	-2,846,428.29
					2,043,693.11 GN	0.00 GN	2,043,693.11 GN
					-4,890,121.40 LS	0.00 LS	-4,890,121.40 LS
Original Face:	424,815,190.000						